



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 10/03/2014 To: 10/03/2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 2025 On 08-May-14 | | | Bond Future | 110.49 | 110.1740 | 110.4937 | 110.1740 | 0.00 |
| 10/03/2014 | 2025 On 08-May-14 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2025 On 08-May-14 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2025 On 08-May-14 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2025 On 08-May-14 | 110.99 | Put | Bond Future | 496 | 1 | 0 | 1 | 0.00 |
| 10/03/2014 | 2025 On 08-May-14 | 111.00 | Put | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | 2025 On 08-May-14 | 111.01 | Put | Bond Future | 516 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | 2025 On 07-August-14 | | | Bond Future | 111.01 | 110.6895 | 111.0137 | 110.6895 | 0.00 |
| 10/03/2014 | 2025 On 07-August-14 | 108.99 | Call | Bond Future | 2024 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | 2025 On 07-August-14 | 109.01 | Call | Bond Future | 2004 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | 2025 On 07-August-14 | 109.00 | Call | Bond Future | 2014 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | 2025 On 07-August-14 | 109.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2025 On 07-August-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2025 On 07-August-14 | 109.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 08-May-14 | | | Bond Future | 9.01 | 94.1334 | 93.8204 | 94.1334 | 1,559.00 |
| 10/03/2014 | 2030 On 08-May-14 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 08-May-14 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 08-May-14 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 08-May-14 | 9.01 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 08-May-14 | 9.00 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 08-May-14 | 8.99 | Put | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 07-August-14 | | | Bond Future | 9.10 | 91.5133 | 91.1957 | 91.5133 | 0.00 |
| 10/03/2014 | 2030 On 07-August-14 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 07-August-14 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 07-August-14 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 07-August-14 | 9.00 | Put | Bond Future | 796 | 0 | 1 | 0 | 0.00 |
| 10/03/2014 | 2030 On 07-August-14 | 9.01 | Put | Bond Future | 718 | 0 | 1 | 0 | 0.00 |
| 10/03/2014 | 2030 On 07-August-14 | 8.99 | Put | Bond Future | 874 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | 2030 On 06-November-14 | | | Bond Future | 9.19 | 92.9320 | 92.6040 | 92.9320 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2030 On 06-November-14 | 8.99 | Put | Bond Future | 1489 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 1335 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 1412 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | 2037 On 08-May-14 | | | Bond Future | 9.19 | 96.1354 | 95.8677 | 96.1354 | 5,914.00 |
| 10/03/2014 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 1622 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 1796 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 1709 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2037 On 07-August-14 | | | Bond Future | 9.27 | 93.2944 | 93.0226 | 93.2944 | 3,280.00 |
| 10/03/2014 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 2095 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 2003 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 1912 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | 2037 On 06-November-14 | | | Bond Future | 9.35 | 94.6237 | 94.3421 | 94.6237 | 0.00 |
| 10/03/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 2886 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 2969 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 3051 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2038 On 08-May-14 | | | Bond Future | 111.00 | 109.9901 | 111.0039 | 109.9901 | 57.00 |
| 10/03/2014 | 2038 On 08-May-14 | 109.00 | Call | Bond Future | 2004 | 1 | 2 | 1 | 0.00 |
| 10/03/2014 | 2038 On 08-May-14 | 109.01 | Call | Bond Future | 1994 | 1 | 2 | 1 | 0.00 |
| 10/03/2014 | 2038 On 08-May-14 | 108.99 | Call | Bond Future | 2014 | 1 | 2 | 1 | 0.00 |
| 10/03/2014 | 2038 On 08-May-14 | 109.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2038 On 08-May-14 | 109.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | 2038 On 08-May-14 | 108.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2038 On 07-August-14 | | | Bond Future | 111.39 | 110.3626 | 111.3911 | 110.3626 | 0.00 |
| 10/03/2014 | 2038 On 07-August-14 | 106.01 | Call | Bond Future | 5381 | 4 | 5 | 4 | 0.00 |
| 10/03/2014 | 2038 On 07-August-14 | 106.00 | Call | Bond Future | 5391 | 4 | 5 | 4 | 0.00 |
| 10/03/2014 | 2038 On 07-August-14 | 105.99 | Call | Bond Future | 5401 | 4 | 5 | 4 | 0.00 |
| 10/03/2014 | 2038 On 07-August-14 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2038 On 07-August-14 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2038 On 07-August-14 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2046 On 08-May-14 | | | Bond Future | 108.19 | 108.1894 | 108.1882 | 108.1894 | 5,218.00 |
| 10/03/2014 | 2046 On 08-May-14 | 104.35 | Call | Bond Future | 3838 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | 2046 On 08-May-14 | 104.36 | Call | Bond Future | 3828 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | 2046 On 08-May-14 | 104.34 | Call | Bond Future | 3848 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | 2046 On 08-May-14 | 104.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2046 On 08-May-14 | 104.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2046 On 08-May-14 | 104.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2046 On 07-August-14 | | | Bond Future | 109.80 | 109.7974 | 109.7960 | 109.7974 | 0.00 |
| 10/03/2014 | 2046 On 07-August-14 | 104.44 | Call | Bond Future | 5356 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | 2046 On 07-August-14 | 104.45 | Call | Bond Future | 5346 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | 2046 On 07-August-14 | 104.43 | Call | Bond Future | 5366 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | 2046 On 07-August-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2046 On 07-August-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2046 On 07-August-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2046 On 06-November-14 | | | Bond Future | 110.17 | 110.1755 | 110.1679 | 110.1755 | 0.00 |
| 10/03/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 5738 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 5718 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 5728 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2050 On 08-May-14 | | | Bond Future | 114.46 | 114.4647 | 114.4636 | 114.4647 | 472.00 |
| 10/03/2014 | 2050 On 08-May-14 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2050 On 08-May-14 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2050 On 08-May-14 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | 2050 On 08-May-14 | 115.00 | Put | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | 2050 On 08-May-14 | 115.01 | Put | Bond Future | 546 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | 2050 On 08-May-14 | 114.99 | Put | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | 2050 On 07-August-14 | | | Bond Future | 114.76 | 114.7626 | 114.7615 | 114.7626 | 0.00 |
| 10/03/2014 | 2050 On 07-August-14 | 112.00 | Call | Bond Future | 2762 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | 2050 On 07-August-14 | 111.99 | Call | Bond Future | 2772 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | 2050 On 07-August-14 | 112.01 | Call | Bond Future | 2752 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | 2050 On 07-August-14 | 112.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2050 On 07-August-14 | 112.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 2050 On 07-August-14 | 111.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | AL37 On 08-May-14 | | | Index Future | 410.06 | 410.3490 | 410.0550 | 410.3490 | 0.00 |
| 10/03/2014 | AL37 On 07-August-14 | | | Index Future | 416.10 | 416.3980 | 416.0950 | 416.3980 | 0.00 |
| 10/03/2014 | AL7T On 08-May-14 | | | Index Future | 481.54 | 482.3960 | 481.5420 | 482.3960 | 1.00 |
| 10/03/2014 | AL7T On 07-August-14 | | | Index Future | 488.64 | 489.5070 | 488.6360 | 489.5070 | 0.00 |
| 10/03/2014 | ALBI On 08-May-14 | | | Index Future | 438.52 | 439.2770 | 438.5230 | 439.2770 | 704.00 |
| 10/03/2014 | ALBI On 07-August-14 | | | Index Future | 444.98 | 445.7520 | 444.9830 | 445.7520 | 0.00 |
| 10/03/2014 | ALBI On 06-November-14 | | | Index Future | 451.84 | 452.6540 | 451.8440 | 452.6540 | 0.00 |
| 10/03/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 10/03/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 10/03/2014 | EL28 On 08-May-14 | | | Bond Future | 115.60 | 115.6045 | 115.6031 | 115.6045 | 0.00 |
| 10/03/2014 | EL28 On 08-May-14 | 113.99 | Call | Bond Future | 1613 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | EL28 On 08-May-14 | 114.01 | Call | Bond Future | 1593 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | EL28 On 08-May-14 | 114.00 | Call | Bond Future | 1603 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | EL28 On 08-May-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | EL28 On 08-May-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | EL28 On 08-May-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | EL28 On 07-August-14 | | | Bond Future | 117.32 | 117.3231 | 117.3215 | 117.3231 | 0.00 |
| 10/03/2014 | EL28 On 07-August-14 | 114.01 | Call | Bond Future | 3311 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | EL28 On 07-August-14 | 114.00 | Call | Bond Future | 3321 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | EL28 On 07-August-14 | 113.99 | Call | Bond Future | 3331 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | EL28 On 07-August-14 | 114.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | EL28 On 07-August-14 | 114.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | EL28 On 07-August-14 | 113.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | ES33 On 08-May-14 | | | Bond Future | 9.79 | 81.6715 | 81.4562 | 81.6715 | 6,292.00 |
| 10/03/2014 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 1870 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 1720 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | ES33 On 07-August-14 | | | Bond Future | 9.90 | 82.7670 | 82.5483 | 82.7670 | 0.00 |
| 10/03/2014 | ES33 On 07-August-14 | 10.16 | Call | Bond Future | 1848 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | ES33 On 07-August-14 | 10.15 | Call | Bond Future | 1779 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | ES33 On 07-August-14 | 10.14 | Call | Bond Future | 1710 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | ES33 On 07-August-14 | 10.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | ES33 On 07-August-14 | 10.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | ES33 On 07-August-14 | 10.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | ES33 On 06-November-14 | | | Bond Future | 10.00 | 80.2654 | 80.0386 | 80.2654 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 2074 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 2141 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GOVI On 08-May-14 | | | GOVI | 437.48 | 438.2050 | 437.4750 | 438.2050 | 307.00 |
| 10/03/2014 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 45250 | 4 | 5 | 4 | 0.00 |
| 10/03/2014 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 45350 | 4 | 5 | 4 | 0.00 |
| 10/03/2014 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 45150 | 4 | 5 | 4 | 0.00 |
| 10/03/2014 | GOVI On 07-August-14 | | | GOVI | 443.92 | 444.6640 | 443.9190 | 444.6640 | 175.00 |
| 10/03/2014 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 160710 | 15 | 16 | 15 | 0.00 |
| 10/03/2014 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 160910 | 15 | 16 | 15 | 0.00 |
| 10/03/2014 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 160810 | 15 | 16 | 15 | 0.00 |
| 10/03/2014 | GOVI On 06-November-14 | | | GOVI | 450.76 | 451.5490 | 450.7640 | 451.5490 | 0.00 |
| 10/03/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 17740 | 3 | 2 | 3 | 0.00 |
| 10/03/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 17540 | 3 | 2 | 3 | 0.00 |
| 10/03/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 17640 | 3 | 2 | 3 | 0.00 |
| 10/03/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 10/03/2014 | IGOV On 08-May-14 | | | Index Future | 201.83 | 201.7060 | 201.8250 | 201.7060 | 1,266.00 |
| 10/03/2014 | IGOV On 07-August-14 | | | Index Future | 204.82 | 204.7040 | 204.8220 | 204.7040 | 90.00 |
| 10/03/2014 | IGOV On 06-November-14 | | | Index Future | 208.01 | 207.8970 | 208.0050 | 207.8970 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | ILBI On 08-May-14 | | | Index Future | 546.67 | 546.3170 | 546.6690 | 546.3170 | 0.00 |
| 10/03/2014 | ILBI On 07-August-14 | | | Index Future | 554.57 | 554.2180 | 554.5720 | 554.2180 | 210.00 |
| 10/03/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 10/03/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 10/03/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 10/03/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 10/03/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 10/03/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 10/03/2014 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.76 | 94.2400 | 94.2400 | 94.2400 | 3,000.00 |
| 10/03/2014 | JBAF On 16-April-14 | | | Jibar Tradeable Future | 6.01 | 94.0300 | 93.9900 | 94.0300 | 0.00 |
| 10/03/2014 | JBAF On 21-May-14 | | | Jibar Tradeable Future | 6.11 | 93.9300 | 93.8900 | 93.9300 | 2,000.00 |
| 10/03/2014 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 6.36 | 93.6800 | 93.6400 | 93.6800 | 2,000.00 |
| 10/03/2014 | JBAF On 16-July-14 | | | Jibar Tradeable Future | 6.46 | 93.5800 | 93.5400 | 93.5800 | 1,000.00 |
| 10/03/2014 | JBAF On 20-August-14 | | | Jibar Tradeable Future | 6.66 | 93.3900 | 93.3400 | 93.3900 | 600.00 |
| 10/03/2014 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.76 | 93.2900 | 93.2400 | 93.2900 | 1,000.00 |
| 10/03/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 7.29 | 92.7500 | 92.7100 | 92.7500 | 0.00 |
| 10/03/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 7.62 | 92.4500 | 92.3800 | 92.4500 | 2,850.00 |
| 10/03/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 7.83 | 92.2300 | 92.1700 | 92.2300 | 5,400.00 |
| 10/03/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 7.98 | 92.0900 | 92.0200 | 92.0900 | 0.00 |
| 10/03/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 8.11 | 91.9600 | 91.8900 | 91.9600 | 0.00 |
| 10/03/2014 | R023 On 08-May-14 | | | Bond Future | 8.47 | 97.3638 | 97.1554 | 97.3638 | 12,886.00 |
| 10/03/2014 | R023 On 08-May-14 | 7.60 | Call | Bond Future | 187 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R023 On 08-May-14 | 7.61 | Call | Bond Future | 193 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R023 On 08-May-14 | 7.59 | Call | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R023 On 08-May-14 | 7.61 | Put | Bond Future | 5465 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R023 On 08-May-14 | 7.60 | Put | Bond Future | 5522 | 5 | 6 | 5 | 0.00 |
| 10/03/2014 | R023 On 08-May-14 | 7.59 | Put | Bond Future | 5580 | 5 | 6 | 5 | 0.00 |
| 10/03/2014 | R023 On 07-August-14 | | | Bond Future | 8.57 | 98.6869 | 98.4751 | 98.6869 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R023 On 07-August-14 | 8.49 | Call | Bond Future | 2495 | 3 | 2 | 3 | 0.00 |
| 10/03/2014 | R023 On 07-August-14 | 8.51 | Call | Bond Future | 2551 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R023 On 07-August-14 | 8.50 | Call | Bond Future | 2523 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R023 On 07-August-14 | 8.51 | Put | Bond Future | 2880 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R023 On 07-August-14 | 8.49 | Put | Bond Future | 2941 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R023 On 07-August-14 | 8.50 | Put | Bond Future | 2910 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R023 On 06-November-14 | | | Bond Future | 8.66 | 96.2954 | 96.0746 | 96.2954 | 0.00 |
| 10/03/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 3329 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 3356 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 3301 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 3693 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 3664 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 3722 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R157 On 08-May-14 | | | Bond Future | 7.21 | 110.0739 | 110.0392 | 110.0739 | 25,346.00 |
| 10/03/2014 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2715 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2728 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2701 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R157 On 07-August-14 | | | Bond Future | 7.50 | 111.6965 | 111.6610 | 111.6965 | 13,000.00 |
| 10/03/2014 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 141 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 969 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 961 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 953 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R157 On 06-November-14 | | | Bond Future | 7.91 | 106.6125 | 106.5702 | 106.6125 | 0.00 |
| 10/03/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 1496 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 1511 | 1 | 2 | 1 | 0.00 |
| 10/03/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 1504 | 1 | 2 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R186 On 08-May-14 | | | Bond Future | 8.60 | 118.8295 | 118.5367 | 118.8295 | 51,559.00 |
| 10/03/2014 | R186 On 08-May-14 | 9.10 | Call | Bond Future | 4865 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.40 | Call | Bond Future | 1532 | 2 | 2 | 2 | 1,000.00 |
| 10/03/2014 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 9.75 | Call | Bond Future | 9200 | 9 | 9 | 9 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 1879 | 2 | 2 | 2 | 900.00 |
| 10/03/2014 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 20 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 9.25 | Call | Bond Future | 5803 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.80 | Call | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.25 | Call | Bond Future | 1095 | 1 | 1 | 1 | 10,000.00 |
| 10/03/2014 | R186 On 08-May-14 | 9.00 | Call | Bond Future | 4273 | 5 | 4 | 5 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.75 | Call | Bond Future | 2944 | 3 | 3 | 3 | 6,000.00 |
| 10/03/2014 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 112 | 0 | 0 | 0 | 1,933.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.40 | Put | Bond Future | 3242 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 13514 | 13 | 14 | 13 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 2740 | 3 | 3 | 3 | 1,933.00 |
| 10/03/2014 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 13610 | 13 | 14 | 13 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 9.10 | Put | Bond Future | 808 | 1 | 1 | 1 | 1,500.00 |
| 10/03/2014 | R186 On 08-May-14 | 9.00 | Put | Bond Future | 1015 | 1 | 1 | 1 | 400.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.75 | Put | Bond Future | 1719 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 9874 | 10 | 10 | 10 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.25 | Put | Bond Future | 4095 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 9.25 | Put | Bond Future | 563 | 1 | 1 | 1 | 10,000.00 |
| 10/03/2014 | R186 On 08-May-14 | 8.80 | Put | Bond Future | 1555 | 2 | 2 | 2 | 900.00 |
| 10/03/2014 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 13707 | 13 | 14 | 13 | 0.00 |
| 10/03/2014 | R186 On 08-May-14 | 9.75 | Put | Bond Future | 143 | 0 | 0 | 0 | 6,000.00 |
| 10/03/2014 | R186 On 07-August-14 | | | Bond Future | 8.69 | 115.2877 | 114.9905 | 115.2877 | 0.00 |
| 10/03/2014 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 2344 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 2406 | 3 | 2 | 3 | 0.00 |
| 10/03/2014 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 2375 | 3 | 2 | 3 | 0.00 |
| 10/03/2014 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 4766 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 5604 | 5 | 6 | 5 | 0.00 |
| 10/03/2014 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 5712 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 5658 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 2932 | 3 | 3 | 3 | 840.00 |
| 10/03/2014 | R186 On 06-November-14 | | | Bond Future | 8.78 | 117.0745 | 116.7657 | 117.0745 | 0.00 |
| 10/03/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 6565 | 7 | 7 | 7 | 0.00 |
| 10/03/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 2693 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 2750 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 2722 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 7915 | 8 | 8 | 8 | 0.00 |
| 10/03/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 7972 | 8 | 8 | 8 | 0.00 |
| 10/03/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 7858 | 8 | 8 | 8 | 0.00 |
| 10/03/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 3488 | 3 | 3 | 3 | 2,010.00 |
| 10/03/2014 | R197 On 08-May-14 | | | Bond Future | 275.11 | 275.1128 | 275.1074 | 275.1128 | 1,912.00 |
| 10/03/2014 | R197 On 08-May-14 | 250.01 | Call | Bond Future | 25097 | 25 | 25 | 25 | 0.00 |
| 10/03/2014 | R197 On 08-May-14 | 249.99 | Call | Bond Future | 25117 | 25 | 25 | 25 | 0.00 |
| 10/03/2014 | R197 On 08-May-14 | 250.00 | Call | Bond Future | 25107 | 25 | 25 | 25 | 0.00 |
| 10/03/2014 | R197 On 08-May-14 | 249.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R197 On 08-May-14 | 250.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R197 On 08-May-14 | 250.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R197 On 07-August-14 | | | Bond Future | 273.39 | 273.3991 | 273.3929 | 273.3991 | 0.00 |
| 10/03/2014 | R197 On 07-August-14 | 270.00 | Call | Bond Future | 3393 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R197 On 07-August-14 | 269.99 | Call | Bond Future | 3403 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R197 On 07-August-14 | 270.01 | Call | Bond Future | 3383 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R197 On 07-August-14 | 270.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R197 On 07-August-14 | 270.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R197 On 07-August-14 | 269.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R201 On 08-May-14 | | | Bond Future | 6.75 | 104.6193 | 104.5937 | 104.6193 | 0.00 |
| 10/03/2014 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 1208 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 1196 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R201 On 07-August-14 | | | Bond Future | 7.26 | 101.7503 | 101.7242 | 101.7503 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 753 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R202 On 08-May-14 | | | Bond Future | 214.16 | 214.1582 | 214.1551 | 214.1582 | 44,663.00 |
| 10/03/2014 | R202 On 08-May-14 | 215.01 | Call | Bond Future | 3991 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R202 On 08-May-14 | 215.00 | Call | Bond Future | 3995 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R202 On 08-May-14 | 214.99 | Call | Bond Future | 4000 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R202 On 08-May-14 | 215.00 | Put | Bond Future | 4840 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R202 On 08-May-14 | 215.01 | Put | Bond Future | 4846 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R202 On 08-May-14 | 214.99 | Put | Bond Future | 4835 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R202 On 07-August-14 | | | Bond Future | 214.26 | 214.2592 | 214.2554 | 214.2592 | 0.00 |
| 10/03/2014 | R202 On 07-August-14 | 207.99 | Call | Bond Future | 10388 | 10 | 10 | 10 | 0.00 |
| 10/03/2014 | R202 On 07-August-14 | 208.00 | Call | Bond Future | 10382 | 10 | 10 | 10 | 0.00 |
| 10/03/2014 | R202 On 07-August-14 | 208.01 | Call | Bond Future | 10375 | 10 | 10 | 10 | 0.00 |
| 10/03/2014 | R202 On 07-August-14 | 208.00 | Put | Bond Future | 4126 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R202 On 07-August-14 | 208.01 | Put | Bond Future | 4130 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R202 On 07-August-14 | 207.99 | Put | Bond Future | 4122 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R203 On 08-May-14 | | | Bond Future | 7.78 | 102.7108 | 102.6691 | 102.7108 | 16,949.00 |
| 10/03/2014 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 65 | 0 | 0 | 0 | 29.00 |
| 10/03/2014 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 344 | 0 | 0 | 0 | 16.00 |
| 10/03/2014 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 6172 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 1456 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 6109 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 2851 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 6141 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R203 On 07-August-14 | | | Bond Future | 7.94 | 104.2249 | 104.1823 | 104.2249 | 0.00 |
| 10/03/2014 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 515 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 507 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 499 | 1 | 0 | 1 | 0.00 |
| 10/03/2014 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 233 | 0 | 0 | 0 | 46.00 |
| 10/03/2014 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 2264 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 2284 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 3274 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R203 On 06-November-14 | | | Bond Future | 8.11 | 101.6749 | 101.6257 | 101.6749 | 0.00 |
| 10/03/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 482 | 1 | 0 | 1 | 14.00 |
| 10/03/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 408 | 0 | 0 | 0 | 45.00 |
| 10/03/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 418 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 3364 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 3653 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 3611 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 3632 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R204 On 08-May-14 | | | Bond Future | 8.01 | 103.1580 | 103.1036 | 103.1580 | 31,206.00 |
| 10/03/2014 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 7728 | 8 | 8 | 8 | 0.00 |
| 10/03/2014 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 7811 | 8 | 8 | 8 | 0.00 |
| 10/03/2014 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 7770 | 8 | 8 | 8 | 0.00 |
| 10/03/2014 | R204 On 07-August-14 | | | Bond Future | 8.15 | 100.6456 | 100.5902 | 100.6456 | 100.00 |
| 10/03/2014 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 672 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 662 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 2386 | 2 | 2 | 2 | 530.00 |
| 10/03/2014 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 3236 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 3181 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R204 On 06-November-14 | | | Bond Future | 8.28 | 102.2052 | 102.1431 | 102.2052 | 0.00 |
| 10/03/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 556 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 562 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 1606 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 549 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 5045 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 2609 | 3 | 3 | 3 | 1,270.00 |
| 10/03/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 5015 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 5074 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R207 On 08-May-14 | | | Bond Future | 8.26 | 97.9932 | 97.8411 | 97.9932 | 19,048.00 |
| 10/03/2014 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 9469 | 9 | 9 | 9 | 0.00 |
| 10/03/2014 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 9518 | 9 | 10 | 9 | 0.00 |
| 10/03/2014 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 9421 | 9 | 9 | 9 | 0.00 |
| 10/03/2014 | R207 On 07-August-14 | | | Bond Future | 8.39 | 95.7965 | 95.6420 | 95.7965 | 0.00 |
| 10/03/2014 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 796 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 808 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 820 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 3744 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 3775 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 3713 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R207 On 06-November-14 | | | Bond Future | 8.52 | 97.2812 | 97.1187 | 97.2812 | 0.00 |
| 10/03/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 792 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 783 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 5603 | 5 | 6 | 5 | 0.00 |
| 10/03/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 5569 | 5 | 6 | 5 | 0.00 |
| 10/03/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 5536 | 5 | 6 | 5 | 0.00 |
| 10/03/2014 | R208 On 08-May-14 | | | Bond Future | 8.37 | 92.6174 | 92.4465 | 92.6174 | 11,730.00 |
| 10/03/2014 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 10876 | 11 | 11 | 11 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 10764 | 11 | 11 | 11 | 0.00 |
| 10/03/2014 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 10820 | 11 | 11 | 11 | 0.00 |
| 10/03/2014 | R208 On 07-August-14 | | | Bond Future | 8.48 | 93.9829 | 93.8093 | 93.9829 | 0.00 |
| 10/03/2014 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 1007 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 1841 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 993 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 2798 | 3 | 3 | 3 | 630.00 |
| 10/03/2014 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 4298 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 4333 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R208 On 06-November-14 | | | Bond Future | 8.59 | 92.0400 | 91.8582 | 92.0400 | 0.00 |
| 10/03/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 953 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 974 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 963 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 2683 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 6367 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 3103 | 3 | 3 | 3 | 1,520.00 |
| 10/03/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 6405 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 6329 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | | | Bond Future | 9.11 | 74.0488 | 73.8280 | 74.0488 | 25,105.00 |
| 10/03/2014 | R209 On 08-May-14 | 9.63 | Call | Bond Future | 4528 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 87 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 9.50 | Call | Bond Future | 3882 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 9.85 | Call | Bond Future | 5692 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 9.75 | Call | Bond Future | 5154 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 8.50 | Call | Bond Future | 624 | 1 | 1 | 1 | 640.00 |
| 10/03/2014 | R209 On 08-May-14 | 9.00 | Call | Bond Future | 1831 | 2 | 2 | 2 | 640.00 |
| 10/03/2014 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 10290 | 10 | 10 | 10 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 10465 | 10 | 10 | 10 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 9.63 | Put | Bond Future | 805 | 1 | 1 | 1 | 883.00 |
| 10/03/2014 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 10377 | 10 | 10 | 10 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R209 On 08-May-14 | 9.50 | Put | Bond Future | 1054 | 1 | 1 | 1 | 640.00 |
| 10/03/2014 | R209 On 08-May-14 | 9.00 | Put | Bond Future | 2620 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R209 On 08-May-14 | 9.75 | Put | Bond Future | 620 | 1 | 1 | 1 | 7,262.00 |
| 10/03/2014 | R209 On 08-May-14 | 9.85 | Put | Bond Future | 494 | 0 | 0 | 0 | 10,000.00 |
| 10/03/2014 | R209 On 08-May-14 | 8.50 | Put | Bond Future | 5330 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R209 On 07-August-14 | | | Bond Future | 9.18 | 75.1406 | 74.9164 | 75.1406 | 0.00 |
| 10/03/2014 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 3152 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 3186 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 3119 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 4090 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 4172 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R209 On 06-November-14 | | | Bond Future | 9.26 | 73.1576 | 72.9256 | 73.1576 | 0.00 |
| 10/03/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 3746 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 3778 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 3810 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 5700 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 5613 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 5656 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R210 On 08-May-14 | | | Bond Future | 160.61 | 160.6084 | 160.6058 | 160.6084 | 719.00 |
| 10/03/2014 | R210 On 08-May-14 | 160.00 | Call | Bond Future | 606 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R210 On 08-May-14 | 160.01 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R210 On 08-May-14 | 159.99 | Call | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R210 On 08-May-14 | 159.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R210 On 08-May-14 | 160.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R210 On 08-May-14 | 160.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R210 On 07-August-14 | | | Bond Future | 162.99 | 162.9957 | 162.9928 | 162.9957 | 0.00 |
| 10/03/2014 | R210 On 07-August-14 | 159.00 | Call | Bond Future | 3993 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R210 On 07-August-14 | 159.01 | Call | Bond Future | 3983 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R210 On 07-August-14 | 158.99 | Call | Bond Future | 4003 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R210 On 07-August-14 | 159.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R210 On 07-August-14 | 159.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R210 On 07-August-14 | 158.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R211 On 08-May-14 | | | Bond Future | 127.37 | 127.3758 | 127.3701 | 127.3758 | 390.00 |
| 10/03/2014 | R211 On 08-May-14 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R211 On 08-May-14 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R211 On 08-May-14 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R211 On 08-May-14 | 130.00 | Put | Bond Future | 2630 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R211 On 08-May-14 | 130.01 | Put | Bond Future | 2640 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R211 On 08-May-14 | 129.99 | Put | Bond Future | 2620 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R211 On 07-August-14 | | | Bond Future | 127.71 | 127.7114 | 127.7053 | 127.7114 | 0.00 |
| 10/03/2014 | R211 On 07-August-14 | 128.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R211 On 07-August-14 | 128.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R211 On 07-August-14 | 127.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R211 On 07-August-14 | 128.00 | Put | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R211 On 07-August-14 | 128.01 | Put | Bond Future | 305 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R211 On 07-August-14 | 127.99 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R212 On 08-May-14 | | | Bond Future | 129.76 | 129.7652 | 129.7624 | 129.7652 | 21,797.00 |
| 10/03/2014 | R212 On 08-May-14 | 132.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R212 On 08-May-14 | 132.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R212 On 08-May-14 | 131.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R212 On 08-May-14 | 132.00 | Put | Bond Future | 2238 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R212 On 08-May-14 | 132.01 | Put | Bond Future | 2248 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R212 On 08-May-14 | 131.99 | Put | Bond Future | 2228 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R212 On 07-August-14 | | | Bond Future | 129.98 | 129.9842 | 129.9812 | 129.9842 | 0.00 |
| 10/03/2014 | R212 On 07-August-14 | 128.99 | Call | Bond Future | 991 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R212 On 07-August-14 | 129.01 | Call | Bond Future | 971 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R212 On 07-August-14 | 129.00 | Call | Bond Future | 981 | 1 | 1 | 1 | 0.00 |
| 10/03/2014 | R212 On 07-August-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R212 On 07-August-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R212 On 07-August-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R213 On 08-May-14 | | | Bond Future | 8.98 | 84.7315 | 84.3918 | 84.7315 | 21,730.00 |
| 10/03/2014 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 10962 | 11 | 11 | 11 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 11050 | 11 | 11 | 11 | 0.00 |
| 10/03/2014 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 10875 | 11 | 11 | 11 | 0.00 |
| 10/03/2014 | R213 On 07-August-14 | | | Bond Future | 9.06 | 85.9805 | 85.6356 | 85.9805 | 0.00 |
| 10/03/2014 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 2871 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 2838 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 4416 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 4373 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 4460 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R213 On 06-November-14 | | | Bond Future | 9.14 | 83.7702 | 83.4151 | 83.7702 | 0.00 |
| 10/03/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 3578 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 3641 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 3610 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 5760 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 5804 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 5716 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R214 On 08-May-14 | | | Bond Future | 9.19 | 74.8514 | 74.6220 | 74.8514 | 5,055.00 |
| 10/03/2014 | R214 On 08-May-14 | 9.00 | Call | Bond Future | 1565 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R214 On 08-May-14 | 8.99 | Call | Bond Future | 1534 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R214 On 08-May-14 | 9.01 | Call | Bond Future | 1595 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R214 On 08-May-14 | 9.00 | Put | Bond Future | 3079 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R214 On 08-May-14 | 9.01 | Put | Bond Future | 3031 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R214 On 08-May-14 | 8.99 | Put | Bond Future | 3128 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R214 On 07-August-14 | | | Bond Future | 9.27 | 75.8617 | 75.6287 | 75.8617 | 0.00 |
| 10/03/2014 | R214 On 07-August-14 | 9.56 | Call | Bond Future | 4862 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R214 On 07-August-14 | 9.54 | Call | Bond Future | 4778 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R214 On 07-August-14 | 9.55 | Call | Bond Future | 4820 | 5 | 5 | 5 | 0.00 |
| 10/03/2014 | R214 On 07-August-14 | 9.56 | Put | Bond Future | 2721 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R214 On 07-August-14 | 9.54 | Put | Bond Future | 2781 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R214 On 07-August-14 | 9.55 | Put | Bond Future | 2751 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R214 On 06-November-14 | | | Bond Future | 9.34 | 73.7495 | 73.5087 | 73.7495 | 0.00 |
| 10/03/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 5956 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 5996 | 6 | 6 | 6 | 0.00 |
| 10/03/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 6036 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 10/03/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 3764 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 3733 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 3795 | 4 | 4 | 4 | 0.00 |
| 10/03/2014 | R248 On 08-May-14 | | | Bond Future | 9.29 | 96.4723 | 96.2305 | 96.4723 | 13,515.00 |
| 10/03/2014 | R248 On 08-May-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R248 On 08-May-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 2357 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 2255 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 2459 | 2 | 2 | 2 | 0.00 |
| 10/03/2014 | R248 On 07-August-14 | | | Bond Future | 9.37 | 97.7731 | 97.5275 | 97.7731 | 0.00 |
| 10/03/2014 | R248 On 07-August-14 | 9.65 | Call | Bond Future | 2667 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R248 On 07-August-14 | 9.66 | Call | Bond Future | 2758 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R248 On 07-August-14 | 9.64 | Call | Bond Future | 2576 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R248 On 07-August-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R248 On 07-August-14 | 9.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R248 On 07-August-14 | 9.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R248 On 06-November-14 | | | Bond Future | 9.44 | 94.8626 | 94.6076 | 94.8626 | 0.00 |
| 10/03/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 2569 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 2749 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 2659 | 3 | 3 | 3 | 0.00 |
| 10/03/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 10/03/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |