



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/10/2014 TO: 15/10/2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0807 On 31-March-21 | | | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 2025 On 06-November-14 | | | Bond Future | 117.60 | 117.5473 | 117.5984 | 117.5473 | 16.00 |
| 15/10/2014 | 2025 On 06-November-14 | 116.99 | Call | Bond Future | 608 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2025 On 06-November-14 | 117.01 | Call | Bond Future | 588 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2025 On 06-November-14 | 117.00 | Call | Bond Future | 598 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2025 On 06-November-14 | 116.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2025 On 06-November-14 | 117.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2025 On 06-November-14 | 117.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2025 On 05-February-15 | | | Bond Future | 118.28 | 118.2331 | 118.2833 | 118.2331 | 0.00 |
| 15/10/2014 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 707 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 727 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2030 On 06-November-14 | | | Bond Future | 8.44 | 97.8831 | 98.5227 | 97.8831 | 4,663.00 |
| 15/10/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 4429 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 4584 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 4507 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2030 On 06-November-14 | 8.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | 2030 On 05-February-15 | | | Bond Future | 8.50 | 95.3988 | 96.0468 | 95.3988 | 0.00 |
| 15/10/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 5780 | 5 | 6 | 5 | 0.00 |
| 15/10/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 5929 | 5 | 6 | 5 | 0.00 |
| 15/10/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 5854 | 5 | 6 | 5 | 0.00 |
| 15/10/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2030 On 07-May-15 | | | Bond Future | 8.54 | 97.0493 | 97.7057 | 97.0493 | 0.00 |
| 15/10/2014 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 1637 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 1715 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 1558 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2037 On 06-November-14 | | | Bond Future | 8.68 | 99.8990 | 100.6441 | 99.8990 | 10,565.00 |
| 15/10/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 9071 | 8 | 9 | 8 | 0.00 |
| 15/10/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 9236 | 8 | 9 | 8 | 0.00 |
| 15/10/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 9153 | 8 | 9 | 8 | 0.00 |
| 15/10/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2037 On 05-February-15 | | | Bond Future | 8.74 | 97.1956 | 97.9506 | 97.1956 | 3,280.00 |
| 15/10/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 6793 | 6 | 7 | 6 | 0.00 |
| 15/10/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 6878 | 6 | 7 | 6 | 0.00 |
| 15/10/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 6962 | 6 | 7 | 6 | 0.00 |
| 15/10/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2037 On 07-May-15 | | | Bond Future | 8.78 | 98.8773 | 99.6425 | 98.8773 | 0.00 |
| 15/10/2014 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 1937 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 2120 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 2029 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2037 On 07-May-15 | 8.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2038 On 06-November-14 | | | Bond Future | 123.49 | 123.4367 | 123.4915 | 123.4367 | 1,974.00 |
| 15/10/2014 | 2038 On 06-November-14 | 119.99 | Call | Bond Future | 3502 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | 2038 On 06-November-14 | 120.01 | Call | Bond Future | 3482 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | 2038 On 06-November-14 | 120.00 | Call | Bond Future | 3492 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | 2038 On 06-November-14 | 119.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2038 On 06-November-14 | 120.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2038 On 06-November-14 | 120.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2038 On 05-February-15 | | | Bond Future | 124.12 | 124.0704 | 124.1241 | 124.0704 | 0.00 |
| 15/10/2014 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 1114 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 1124 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 1134 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2044 On 06-November-14 | | | Bond Future | 8.77 | 101.4136 | 102.1669 | 101.4136 | 3,002.00 |
| 15/10/2014 | 2044 On 06-November-14 | 8.99 | Call | Bond Future | 2207 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2044 On 06-November-14 | 9.00 | Call | Bond Future | 2307 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | 2044 On 06-November-14 | 9.01 | Call | Bond Future | 2408 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | 2044 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2044 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2044 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2044 On 05-February-15 | | | Bond Future | 8.83 | 98.6085 | 99.3719 | 98.6085 | 0.00 |
| 15/10/2014 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 1796 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 1696 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 1596 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2044 On 07-May-15 | | | Bond Future | 8.88 | 100.3148 | 101.0884 | 100.3148 | 0.00 |
| 15/10/2014 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 1127 | 0 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 1327 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 1227 | 0 | 1 | 0 | 0.00 |
| 15/10/2014 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2046 On 06-November-14 | | | Bond Future | 123.41 | 123.3571 | 123.4126 | 123.3571 | 5,389.00 |
| 15/10/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 18983 | 19 | 19 | 19 | 0.00 |
| 15/10/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 18963 | 19 | 19 | 19 | 0.00 |
| 15/10/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 18973 | 19 | 19 | 19 | 0.00 |
| 15/10/2014 | 2046 On 06-November-14 | 104.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2046 On 05-February-15 | | | Bond Future | 125.35 | 125.2909 | 125.3452 | 125.2909 | 0.00 |
| 15/10/2014 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 1355 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 1335 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 1345 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2050 On 06-November-14 | | | Bond Future | 131.65 | 131.5890 | 131.6482 | 131.5890 | 2,640.00 |
| 15/10/2014 | 2050 On 06-November-14 | 126.00 | Call | Bond Future | 5648 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | 2050 On 06-November-14 | 126.01 | Call | Bond Future | 5638 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | 2050 On 06-November-14 | 125.99 | Call | Bond Future | 5658 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | 2050 On 06-November-14 | 126.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2050 On 06-November-14 | 126.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2050 On 06-November-14 | 125.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2050 On 05-February-15 | | | Bond Future | 132.26 | 132.2036 | 132.2618 | 132.2036 | 0.00 |
| 15/10/2014 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 2272 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 2252 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 2262 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 2050 On 05-February-15 | 130.01 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | AL12 On 06-November-14 | | | Index Future | 523.64 | 520.2820 | 523.6440 | 520.2820 | 0.00 |
| 15/10/2014 | AL12 On 05-February-15 | | | Index Future | 531.78 | 528.3710 | 531.7800 | 528.3710 | 0.00 |
| 15/10/2014 | AL12 On 07-May-15 | | | Index Future | 540.95 | 537.4880 | 540.9480 | 537.4880 | 0.00 |
| 15/10/2014 | AL37 On 06-November-14 | | | Index Future | 439.38 | 438.0760 | 439.3810 | 438.0760 | 3.00 |
| 15/10/2014 | AL37 On 05-February-15 | | | Index Future | 446.21 | 444.8880 | 446.2070 | 444.8880 | 0.00 |
| 15/10/2014 | AL7T On 06-November-14 | | | Index Future | 520.25 | 518.0230 | 520.2450 | 518.0230 | 4.00 |
| 15/10/2014 | AL7T On 05-February-15 | | | Index Future | 528.33 | 526.0770 | 528.3280 | 526.0770 | 0.00 |
| 15/10/2014 | ALBI On 06-November-14 | | | Index Future | 473.96 | 471.7520 | 473.9600 | 471.7520 | 582.00 |
| 15/10/2014 | ALBI On 05-February-15 | | | Index Future | 481.33 | 479.0860 | 481.3250 | 479.0860 | 65.00 |
| 15/10/2014 | ALBI On 07-May-15 | | | Index Future | 489.62 | 487.3530 | 489.6230 | 487.3530 | 0.00 |
| 15/10/2014 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C007 On 31-January-37 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C030 On 31-January-30 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 15/10/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 15/10/2014 | EL28 On 06-November-14 | | | Bond Future | 122.68 | 122.5514 | 122.6792 | 122.5514 | 0.00 |
| 15/10/2014 | EL28 On 06-November-14 | 122.00 | Call | Bond Future | 679 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | EL28 On 06-November-14 | 121.99 | Call | Bond Future | 689 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | EL28 On 06-November-14 | 122.01 | Call | Bond Future | 669 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | EL28 On 06-November-14 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | EL28 On 06-November-14 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | EL28 On 06-November-14 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | EL28 On 05-February-15 | | | Bond Future | 124.60 | 124.4728 | 124.6006 | 124.4728 | 0.00 |
| 15/10/2014 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 1399 | 2 | 1 | 2 | 0.00 |
| 15/10/2014 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 1389 | 2 | 1 | 2 | 0.00 |
| 15/10/2014 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 1409 | 2 | 1 | 2 | 0.00 |
| 15/10/2014 | ES33 On 06-November-14 | | | Bond Future | 9.43 | 83.8832 | 84.2876 | 83.8832 | 6,220.00 |
| 15/10/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 6147 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 6215 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 6282 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | ES33 On 05-February-15 | | | Bond Future | 9.52 | 85.1879 | 85.5971 | 85.1879 | 0.00 |
| 15/10/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 3540 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 3470 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 3400 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | ES33 On 07-May-15 | | | Bond Future | 9.59 | 82.8697 | 83.2836 | 82.8697 | 0.00 |
| 15/10/2014 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 1244 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 1100 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 1172 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GOVI On 06-November-14 | | | GOVI | 472.22 | 470.1850 | 472.2210 | 470.1850 | 418.00 |
| 15/10/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 232310 | 21 | 23 | 21 | 0.00 |
| 15/10/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 232110 | 21 | 23 | 21 | 0.00 |
| 15/10/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 232210 | 21 | 23 | 21 | 0.00 |
| 15/10/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GOVI On 05-February-15 | | | GOVI | 479.56 | 477.4950 | 479.5580 | 477.4950 | 48.00 |
| 15/10/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 195680 | 18 | 20 | 18 | 0.00 |
| 15/10/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 195580 | 17 | 20 | 17 | 0.00 |
| 15/10/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 195480 | 17 | 20 | 17 | 0.00 |
| 15/10/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GOVI On 07-May-15 | | | GOVI | 487.83 | 485.7340 | 487.8260 | 485.7340 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 378360 | 36 | 38 | 36 | 0.00 |
| 15/10/2014 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 378260 | 36 | 38 | 36 | 0.00 |
| 15/10/2014 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 378160 | 36 | 38 | 36 | 0.00 |
| 15/10/2014 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 15/10/2014 | ICAA On 06-November-14 | | | Can-Do Interest Rate | 145.24 | 145.1901 | 145.2433 | 145.1901 | 107.00 |
| 15/10/2014 | IGOV On 06-November-14 | | | Index Future | 220.04 | 219.9220 | 220.0430 | 219.9220 | 1,159.00 |
| 15/10/2014 | IGOV On 05-February-15 | | | Index Future | 223.49 | 223.3680 | 223.4890 | 223.3680 | 10.00 |
| 15/10/2014 | IGOV On 07-May-15 | | | Index Future | 227.37 | 227.2490 | 227.3690 | 227.2490 | 0.00 |
| 15/10/2014 | ILBI On 06-November-14 | | | Index Future | 591.28 | 591.5740 | 591.2790 | 591.5740 | 0.00 |
| 15/10/2014 | ILBI On 05-February-15 | | | Index Future | 600.61 | 600.9130 | 600.6120 | 600.9130 | 157.00 |
| 15/10/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 15/10/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 15/10/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 15/10/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 15/10/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 15/10/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 15/10/2014 | JBAF On 15-October-14 | | | Jibar Tradeable Future | 6.07 | 93.9300 | 93.9300 | 93.9300 | 0.00 |
| 15/10/2014 | JBAF On 19-November-14 | | | Jibar Tradeable Future | 6.11 | 93.8900 | 93.8900 | 93.8900 | 0.00 |
| 15/10/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.26 | 93.7400 | 93.7400 | 93.7400 | 0.00 |
| 15/10/2014 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.34 | 93.6600 | 93.6600 | 93.6600 | 0.00 |
| 15/10/2014 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.43 | 93.5700 | 93.5700 | 93.5700 | 0.00 |
| 15/10/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.48 | 93.5200 | 93.5200 | 93.5200 | 2,850.00 |
| 15/10/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.73 | 93.2700 | 93.2700 | 93.2700 | 5,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.92 | 93.0800 | 93.0800 | 93.0800 | 0.00 |
| 15/10/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 7.08 | 92.9200 | 92.9200 | 92.9200 | 0.00 |
| 15/10/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.21 | 92.7900 | 92.7900 | 92.7900 | 0.00 |
| 15/10/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.33 | 92.6700 | 92.6700 | 92.6700 | 0.00 |
| 15/10/2014 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.46 | 92.5400 | 92.5400 | 92.5400 | 0.00 |
| 15/10/2014 | R023 On 06-November-14 | | | Bond Future | 7.77 | 100.9214 | 101.3915 | 100.9214 | 8,484.00 |
| 15/10/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 4840 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 4897 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 4784 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R023 On 05-February-15 | | | Bond Future | 7.84 | 102.4911 | 102.9669 | 102.4911 | 0.00 |
| 15/10/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 5274 | 5 | 5 | 5 | 0.00 |
| 15/10/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 5326 | 5 | 5 | 5 | 0.00 |
| 15/10/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 5223 | 5 | 5 | 5 | 0.00 |
| 15/10/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R023 On 07-May-15 | | | Bond Future | 7.87 | 100.3349 | 100.8161 | 100.3349 | 0.00 |
| 15/10/2014 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 2743 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 2814 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 2778 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 1205 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 1225 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 1185 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R023 On 06-August-15 | | | Bond Future | 7.89 | 102.2006 | 102.6906 | 102.2006 | 0.00 |
| 15/10/2014 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 3470 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 6798 | 6 | 7 | 6 | 0.00 |
| 15/10/2014 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 3505 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 3540 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 1533 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 1494 | 2 | 1 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 1513 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 469 | 1 | 0 | 1 | 911.00 |
| 15/10/2014 | R157 On 06-November-14 | | | Bond Future | 6.74 | 107.5527 | 107.5527 | 107.5527 | 0.00 |
| 15/10/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 4 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 451 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 468 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 109.2566 | 109.2566 | 0.00 |
| 15/10/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1096 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | | | Bond Future | 7.98 | 122.8324 | 123.4180 | 122.8324 | 47,407.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.30 | Call | Bond Future | 2837 | 2 | 3 | 2 | 100.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.50 | Call | Bond Future | 4410 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 9729 | 9 | 10 | 9 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.53 | Call | Bond Future | 4652 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 7.70 | Call | Bond Future | 130 | 0 | 0 | 0 | 1,500.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 1715 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 1844 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.00 | Call | Bond Future | 941 | 1 | 1 | 1 | 1,500.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 1779 | 1 | 2 | 1 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.60 | Call | Bond Future | 5218 | 5 | 5 | 5 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.45 | Call | Bond Future | 4009 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 7.80 | Call | Bond Future | 284 | 0 | 0 | 0 | 100.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.30 | Put | Bond Future | 109 | 0 | 0 | 0 | 100.00 |
| 15/10/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,010.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.50 | Put | Bond Future | 19 | 0 | 0 | 0 | 7,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R186 On 06-November-14 | 8.00 | Put | Bond Future | 770 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 300 | 1 | 0 | 1 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 342 | 1 | 0 | 1 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.45 | Put | Bond Future | 30 | 0 | 0 | 0 | 6,000.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.53 | Put | Bond Future | 14 | 0 | 0 | 0 | 100.00 |
| 15/10/2014 | R186 On 06-November-14 | 7.70 | Put | Bond Future | 2595 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.60 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 320 | 1 | 0 | 1 | 0.00 |
| 15/10/2014 | R186 On 06-November-14 | 7.80 | Put | Bond Future | 1862 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R186 On 05-February-15 | | | Bond Future | 8.04 | 119.4474 | 120.0401 | 119.4474 | 986.00 |
| 15/10/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 6160 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 6229 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 7940 | 7 | 8 | 7 | 0.00 |
| 15/10/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 6090 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 148 | 0 | 0 | 0 | 9,600.00 |
| 15/10/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 335 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R186 On 07-May-15 | | | Bond Future | 8.08 | 121.5126 | 122.1120 | 121.5126 | 0.00 |
| 15/10/2014 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 3578 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 3530 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 3627 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 2148 | 3 | 2 | 3 | 0.00 |
| 15/10/2014 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 2115 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 2183 | 3 | 2 | 3 | 0.00 |
| 15/10/2014 | R197 On 06-November-14 | | | Bond Future | 289.32 | 289.1920 | 289.3168 | 289.1920 | 939.00 |
| 15/10/2014 | R197 On 06-November-14 | 285.00 | Call | Bond Future | 4317 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R197 On 06-November-14 | 285.01 | Call | Bond Future | 4307 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R197 On 06-November-14 | 284.99 | Call | Bond Future | 4327 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R197 On 06-November-14 | 285.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R197 On 06-November-14 | 285.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R197 On 06-November-14 | 284.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R197 On 05-February-15 | | | Bond Future | 287.83 | 287.7090 | 287.8310 | 287.7090 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 1179 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 1159 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R202 On 06-November-14 | | | Bond Future | 233.37 | 233.2671 | 233.3700 | 233.2671 | 49,223.00 |
| 15/10/2014 | R202 On 06-November-14 | 226.99 | Call | Bond Future | 6380 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | R202 On 06-November-14 | 227.00 | Call | Bond Future | 6370 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | R202 On 06-November-14 | 227.01 | Call | Bond Future | 6360 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | R202 On 06-November-14 | 226.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R202 On 06-November-14 | 227.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R202 On 06-November-14 | 227.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R202 On 05-February-15 | | | Bond Future | 233.83 | 233.7286 | 233.8293 | 233.7286 | 0.00 |
| 15/10/2014 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 839 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 819 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 06-November-14 | | | Bond Future | 6.90 | 104.5352 | 104.7155 | 104.5352 | 13,305.00 |
| 15/10/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 135 | 0 | 0 | 0 | 45.00 |
| 15/10/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 326 | 0 | 0 | 0 | 14.00 |
| 15/10/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 156 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 260 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 05-February-15 | | | Bond Future | 6.97 | 106.1611 | 106.3425 | 106.1611 | 0.00 |
| 15/10/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 1734 | 2 | 2 | 2 | 55.00 |
| 15/10/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 3213 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 3236 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 3190 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 07-May-15 | | | Bond Future | 6.97 | 103.8261 | 104.0078 | 103.8261 | 0.00 |
| 15/10/2014 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 979 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 993 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 964 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 367 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 381 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R204 On 06-November-14 | | | Bond Future | 7.20 | 105.6765 | 105.9215 | 105.6765 | 11,939.00 |
| 15/10/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 2775 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 779 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,270.00 |
| 15/10/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 809 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 05-February-15 | | | Bond Future | 7.27 | 103.2854 | 103.5326 | 103.2854 | 0.00 |
| 15/10/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 3269 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 3238 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 3300 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R204 On 07-May-15 | | | Bond Future | 7.29 | 105.0709 | 105.3194 | 105.0709 | 0.00 |
| 15/10/2014 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1299 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1338 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1318 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 675 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 651 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 06-August-15 | | | Bond Future | 7.28 | 102.9838 | 103.2366 | 102.9838 | 0.00 |
| 15/10/2014 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 3519 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 1999 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 2039 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 2019 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 224 | 0 | 0 | 0 | 699.00 |
| 15/10/2014 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 639 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 622 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R207 On 06-November-14 | | | Bond Future | 7.42 | 101.2891 | 101.6200 | 101.2891 | 35,869.00 |
| 15/10/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 244 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 276 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 260 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 571 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 519 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R207 On 05-February-15 | | | Bond Future | 7.49 | 99.2234 | 99.5579 | 99.2234 | 3,106.00 |
| 15/10/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 3994 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 4068 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 4031 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R207 On 07-May-15 | | | Bond Future | 7.52 | 100.9393 | 101.2767 | 100.9393 | 0.00 |
| 15/10/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 3094 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 1666 | 1 | 2 | 1 | 66.00 |
| 15/10/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 3125 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 3063 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 863 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 334 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R207 On 06-August-15 | | | Bond Future | 7.53 | 99.1710 | 99.5144 | 99.1710 | 0.00 |
| 15/10/2014 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 1910 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 1954 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 1932 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1354 | 1 | 1 | 1 | 70.00 |
| 15/10/2014 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 1132 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 1117 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 1103 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1604 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R208 On 06-November-14 | | | Bond Future | 7.57 | 96.3342 | 96.6900 | 96.3342 | 53,508.00 |
| 15/10/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 236 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 4411 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 793 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,520.00 |
| 15/10/2014 | R208 On 05-February-15 | | | Bond Future | 7.63 | 97.8325 | 98.1924 | 97.8325 | 0.00 |
| 15/10/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 4011 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 4095 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 4053 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 80 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 77 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R208 On 07-May-15 | | | Bond Future | 7.67 | 96.1214 | 96.4847 | 96.1214 | 0.00 |
| 15/10/2014 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 2308 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 2367 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 2337 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 853 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 838 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 823 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R208 On 06-August-15 | | | Bond Future | 7.68 | 97.9091 | 98.2790 | 97.9091 | 0.00 |
| 15/10/2014 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 2616 | 2 | 3 | 2 | 0.00 |
| 15/10/2014 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 2589 | 2 | 3 | 2 | 0.00 |
| 15/10/2014 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 2643 | 2 | 3 | 2 | 0.00 |
| 15/10/2014 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 5334 | 5 | 5 | 5 | 0.00 |
| 15/10/2014 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 351 | 0 | 0 | 0 | 198.00 |
| 15/10/2014 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 1230 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 1214 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 1198 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | | | Bond Future | 8.59 | 77.3683 | 77.9440 | 77.3683 | 28,853.00 |
| 15/10/2014 | R209 On 06-November-14 | 10.00 | Call | Bond Future | 10083 | 10 | 10 | 10 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 8.95 | Call | Bond Future | 2859 | 2 | 3 | 2 | 2,050.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.50 | Call | Bond Future | 6746 | 6 | 7 | 6 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 10.05 | Call | Bond Future | 10403 | 10 | 10 | 10 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.95 | Call | Bond Future | 9760 | 9 | 10 | 9 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 8.50 | Call | Bond Future | 514 | 0 | 1 | 0 | 5,500.00 |
| 15/10/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 3135 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.25 | Call | Bond Future | 4985 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.05 | Call | Bond Future | 3556 | 3 | 4 | 3 | 2,050.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.58 | Call | Bond Future | 7297 | 7 | 7 | 7 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 3275 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 8.75 | Call | Bond Future | 1592 | 1 | 2 | 1 | 2,200.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 3205 | 3 | 3 | 3 | 1,640.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.25 | Put | Bond Future | 7 | 0 | 0 | 0 | 2,200.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,050.00 |
| 15/10/2014 | R209 On 06-November-14 | 8.50 | Put | Bond Future | 1272 | 2 | 1 | 2 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,640.00 |
| 15/10/2014 | R209 On 06-November-14 | 10.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,050.00 |
| 15/10/2014 | R209 On 06-November-14 | 8.75 | Put | Bond Future | 363 | 1 | 0 | 1 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 8.95 | Put | Bond Future | 95 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 60 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R209 On 06-November-14 | 9.50 | Put | Bond Future | 1 | 0 | 0 | 0 | 5,500.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.05 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R209 On 06-November-14 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 907.00 |
| 15/10/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R209 On 05-February-15 | | | Bond Future | 8.65 | 78.5717 | 79.1550 | 78.5717 | 0.00 |
| 15/10/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 5016 | 5 | 5 | 5 | 0.00 |
| 15/10/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 5075 | 5 | 5 | 5 | 0.00 |
| 15/10/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 4957 | 5 | 5 | 5 | 0.00 |
| 15/10/2014 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 3611 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 483 | 1 | 0 | 1 | 0.00 |
| 15/10/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 496 | 1 | 0 | 1 | 0.00 |
| 15/10/2014 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 925 | 1 | 1 | 1 | 0.00 |
| 15/10/2014 | R209 On 07-May-15 | | | Bond Future | 8.69 | 76.7798 | 77.3711 | 76.7798 | 0.00 |
| 15/10/2014 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 4126 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 4220 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 4173 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 1811 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 1784 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 1839 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R209 On 06-August-15 | | | Bond Future | 8.72 | 78.2082 | 78.8102 | 78.2082 | 0.00 |
| 15/10/2014 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 9231 | 9 | 9 | 9 | 0.00 |
| 15/10/2014 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 4753 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 4797 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 4709 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 2630 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 846 | 1 | 1 | 1 | 2,914.00 |
| 15/10/2014 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 2600 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 2660 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R210 On 06-November-14 | | | Bond Future | 172.80 | 172.6257 | 172.8004 | 172.6257 | 642.00 |
| 15/10/2014 | R210 On 06-November-14 | 168.99 | Call | Bond Future | 3810 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R210 On 06-November-14 | 169.01 | Call | Bond Future | 3790 | 4 | 4 | 4 | 0.00 |
| 15/10/2014 | R210 On 06-November-14 | 169.00 | Call | Bond Future | 3800 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R210 On 06-November-14 | 169.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R210 On 06-November-14 | 169.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R210 On 06-November-14 | 168.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R210 On 05-February-15 | | | Bond Future | 175.51 | 175.3319 | 175.5065 | 175.3319 | 0.00 |
| 15/10/2014 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 517 | 0 | 1 | 0 | 0.00 |
| 15/10/2014 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 497 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 507 | 0 | 1 | 0 | 0.00 |
| 15/10/2014 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R210 On 05-February-15 | 175.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R211 On 06-November-14 | | | Bond Future | 132.72 | 132.6682 | 132.7151 | 132.6682 | 1,120.00 |
| 15/10/2014 | R211 On 06-November-14 | 129.99 | Call | Bond Future | 2725 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R211 On 06-November-14 | 130.00 | Call | Bond Future | 2715 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R211 On 06-November-14 | 130.01 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R211 On 06-November-14 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R211 On 06-November-14 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R211 On 06-November-14 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R211 On 05-February-15 | | | Bond Future | 133.19 | 133.1421 | 133.1876 | 133.1421 | 0.00 |
| 15/10/2014 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 198 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R212 On 06-November-14 | | | Bond Future | 137.86 | 137.3504 | 137.8620 | 137.3504 | 14,864.00 |
| 15/10/2014 | R212 On 06-November-14 | 135.00 | Call | Bond Future | 2862 | 2 | 3 | 2 | 0.00 |
| 15/10/2014 | R212 On 06-November-14 | 135.01 | Call | Bond Future | 2852 | 2 | 3 | 2 | 0.00 |
| 15/10/2014 | R212 On 06-November-14 | 134.99 | Call | Bond Future | 2872 | 2 | 3 | 2 | 0.00 |
| 15/10/2014 | R212 On 06-November-14 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R212 On 06-November-14 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R212 On 06-November-14 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R212 On 05-February-15 | | | Bond Future | 138.26 | 137.7410 | 138.2584 | 137.7410 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 258 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 248 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 268 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R213 On 06-November-14 | | | Bond Future | 8.45 | 88.0468 | 88.6625 | 88.0468 | 28,658.00 |
| 15/10/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 3092 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 3163 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 3233 | 3 | 3 | 3 | 0.00 |
| 15/10/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R213 On 05-February-15 | | | Bond Future | 8.51 | 89.4163 | 90.0401 | 89.4163 | 0.00 |
| 15/10/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 5914 | 5 | 6 | 5 | 0.00 |
| 15/10/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 5790 | 5 | 6 | 5 | 0.00 |
| 15/10/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 5852 | 5 | 6 | 5 | 0.00 |
| 15/10/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 331 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 340 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R213 On 07-May-15 | | | Bond Future | 8.55 | 87.4143 | 88.0463 | 87.4143 | 0.00 |
| 15/10/2014 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 3529 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 3618 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 3573 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 2065 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 2097 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R214 On 06-November-14 | | | Bond Future | 8.70 | 78.0414 | 78.6849 | 78.0414 | 6,069.00 |
| 15/10/2014 | R214 On 06-November-14 | 9.20 | Call | Bond Future | 4037 | 3 | 4 | 3 | 2,500.00 |
| 15/10/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 7245 | 7 | 7 | 7 | 0.00 |
| 15/10/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 7316 | 7 | 7 | 7 | 0.00 |
| 15/10/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 7387 | 7 | 7 | 7 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R214 On 06-November-14 | 9.80 | Call | Bond Future | 8365 | 8 | 8 | 8 | 0.00 |
| 15/10/2014 | R214 On 06-November-14 | 9.20 | Put | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R214 On 06-November-14 | 9.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 15/10/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R214 On 05-February-15 | | | Bond Future | 8.76 | 79.2552 | 79.9075 | 79.2552 | 0.00 |
| 15/10/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 6192 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 6130 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 6067 | 6 | 6 | 6 | 0.00 |
| 15/10/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 378 | 1 | 0 | 1 | 0.00 |
| 15/10/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 368 | 1 | 0 | 1 | 0.00 |
| 15/10/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 388 | 1 | 0 | 1 | 0.00 |
| 15/10/2014 | R214 On 07-May-15 | | | Bond Future | 8.80 | 77.3310 | 77.9923 | 77.3310 | 0.00 |
| 15/10/2014 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 4586 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 4636 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 4536 | 4 | 5 | 4 | 0.00 |
| 15/10/2014 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 1756 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 1783 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 1810 | 2 | 2 | 2 | 0.00 |
| 15/10/2014 | R248 On 06-November-14 | | | Bond Future | 8.75 | 100.7289 | 101.6649 | 100.7289 | 32,476.00 |
| 15/10/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 9506 | 9 | 10 | 9 | 0.00 |
| 15/10/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 9685 | 9 | 10 | 9 | 0.00 |
| 15/10/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 9596 | 9 | 10 | 9 | 0.00 |
| 15/10/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R248 On 05-February-15 | | | Bond Future | 8.81 | 102.2955 | 103.2444 | 102.2955 | 1,277.00 |
| 15/10/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 6841 | 6 | 7 | 6 | 0.00 |
| 15/10/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 6934 | 6 | 7 | 6 | 0.00 |
| 15/10/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 6747 | 6 | 7 | 6 | 0.00 |
| 15/10/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R248 On 05-February-15 | 9.50 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/10/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R248 On 07-May-15 | | | Bond Future | 8.86 | 99.6294 | 100.5919 | 99.6294 | 0.00 |
| 15/10/2014 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 4007 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 3909 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 4105 | 3 | 4 | 3 | 0.00 |
| 15/10/2014 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 15/10/2014 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |