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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/11/2014 TO: 05/11/2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 2025 On 06-November-14 | | | Bond Future | 118.02 | 118.0202 | 118.0205 | 118.0202 | 16.00 |
| 05/11/2014 | 2025 On 06-November-14 | 116.99 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2025 On 06-November-14 | 117.01 | Call | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2025 On 06-November-14 | 117.00 | Call | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2025 On 06-November-14 | 116.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 06-November-14 | 117.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 06-November-14 | 117.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 05-February-15 | | | Bond Future | 118.70 | 118.7012 | 118.7007 | 118.7012 | 16.00 |
| 05/11/2014 | 2025 On 05-February-15 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 05-February-15 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 05-February-15 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 05-February-15 | 118.99 | Put | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 05-February-15 | 119.00 | Put | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 05-February-15 | 119.01 | Put | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 07-May-15 | | | Bond Future | 120.73 | 120.7326 | 120.7296 | 120.7326 | 0.00 |
| 05/11/2014 | 2025 On 07-May-15 | 121.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 07-May-15 | 120.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 07-May-15 | 121.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 07-May-15 | 121.01 | Put | Bond Future | 280 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 07-May-15 | 121.00 | Put | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2025 On 07-May-15 | 120.99 | Put | Bond Future | 260 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | 2030 On 06-November-14 | | | Bond Future | 8.46 | 98.8363 | 98.3572 | 98.8363 | 1,868.00 |
| 05/11/2014 | 2030 On 06-November-14 | 8.99 | Call | Bond Future | 4264 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | 2030 On 06-November-14 | 9.01 | Call | Bond Future | 4418 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | 2030 On 06-November-14 | 9.00 | Call | Bond Future | 4341 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | 2030 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2030 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2030 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2030 On 05-February-15 | | | Bond Future | 8.52 | 96.3564 | 95.8692 | 96.3564 | 4,658.00 |
| 05/11/2014 | 2030 On 05-February-15 | 9.24 | Call | Bond Future | 5602 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | 2030 On 05-February-15 | 9.26 | Call | Bond Future | 5751 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | 2030 On 05-February-15 | 9.25 | Call | Bond Future | 5677 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | 2030 On 05-February-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2030 On 05-February-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2030 On 05-February-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2030 On 07-May-15 | | | Bond Future | 8.57 | 97.9955 | 97.4980 | 97.9955 | 0.00 |
| 05/11/2014 | 2030 On 07-May-15 | 8.74 | Call | Bond Future | 1351 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | 2030 On 07-May-15 | 8.76 | Call | Bond Future | 1507 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | 2030 On 07-May-15 | 8.75 | Call | Bond Future | 1429 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | 2030 On 07-May-15 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2030 On 07-May-15 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2030 On 07-May-15 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 06-November-14 | | | Bond Future | 8.61 | 98.2647 | 97.7582 | 98.2647 | 0.00 |
| 05/11/2014 | 2032 On 06-November-14 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 06-November-14 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 06-November-14 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 06-November-14 | 8.51 | Put | Bond Future | 841 | 0 | 1 | 0 | 0.00 |
| 05/11/2014 | 2032 On 06-November-14 | 8.49 | Put | Bond Future | 1018 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2032 On 06-November-14 | 8.50 | Put | Bond Future | 929 | 0 | 1 | 0 | 0.00 |
| 05/11/2014 | 2032 On 05-February-15 | | | Bond Future | 8.67 | 99.7828 | 99.2676 | 99.7828 | 3.00 |
| 05/11/2014 | 2032 On 05-February-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 05-February-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 05-February-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 05-February-15 | 8.50 | Put | Bond Future | 1495 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | 2032 On 05-February-15 | 8.51 | Put | Bond Future | 1407 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2032 On 05-February-15 | 8.49 | Put | Bond Future | 1583 | 1 | 2 | 1 | 0.00 |
| 05/11/2014 | 2032 On 07-May-15 | | | Bond Future | 8.72 | 97.3217 | 96.7958 | 97.3217 | 0.00 |
| 05/11/2014 | 2032 On 07-May-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 07-May-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 07-May-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 07-May-15 | 8.50 | Put | Bond Future | 1916 | 1 | 2 | 1 | 0.00 |
| 05/11/2014 | 2032 On 07-May-15 | 8.51 | Put | Bond Future | 1829 | 1 | 2 | 1 | 0.00 |
| 05/11/2014 | 2032 On 07-May-15 | 8.49 | Put | Bond Future | 2003 | 1 | 2 | 1 | 0.00 |
| 05/11/2014 | 2032 On 06-August-15 | | | Bond Future | 8.76 | 99.1277 | 98.5884 | 99.1277 | 0.00 |
| 05/11/2014 | 2032 On 06-August-15 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 06-August-15 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 06-August-15 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2032 On 06-August-15 | 8.50 | Put | Bond Future | 2211 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | 2032 On 06-August-15 | 8.51 | Put | Bond Future | 2124 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | 2032 On 06-August-15 | 8.49 | Put | Bond Future | 2297 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | 2037 On 06-November-14 | | | Bond Future | 8.73 | 100.6669 | 100.1099 | 100.6669 | 3,608.00 |
| 05/11/2014 | 2037 On 06-November-14 | 9.69 | Call | Bond Future | 8536 | 9 | 9 | 9 | 0.00 |
| 05/11/2014 | 2037 On 06-November-14 | 9.70 | Call | Bond Future | 8619 | 9 | 9 | 9 | 0.00 |
| 05/11/2014 | 2037 On 06-November-14 | 9.71 | Call | Bond Future | 8701 | 9 | 9 | 9 | 0.00 |
| 05/11/2014 | 2037 On 06-November-14 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 06-November-14 | 9.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 06-November-14 | 9.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 05-February-15 | | | Bond Future | 8.79 | 97.9649 | 97.3985 | 97.9649 | 13,845.00 |
| 05/11/2014 | 2037 On 05-February-15 | 9.49 | Call | Bond Future | 6241 | 7 | 6 | 7 | 0.00 |
| 05/11/2014 | 2037 On 05-February-15 | 9.50 | Call | Bond Future | 6325 | 7 | 6 | 7 | 0.00 |
| 05/11/2014 | 2037 On 05-February-15 | 9.51 | Call | Bond Future | 6410 | 7 | 6 | 7 | 0.00 |
| 05/11/2014 | 2037 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 07-May-15 | | | Bond Future | 8.84 | 99.6314 | 99.0534 | 99.6314 | 500.00 |
| 05/11/2014 | 2037 On 07-May-15 | 8.99 | Call | Bond Future | 1348 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | 2037 On 07-May-15 | 9.01 | Call | Bond Future | 1531 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | 2037 On 07-May-15 | 9.00 | Call | Bond Future | 1440 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | 2037 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 06-August-15 | | | Bond Future | 8.88 | 97.2192 | 96.6267 | 97.2192 | 0.00 |
| 05/11/2014 | 2037 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2037 On 06-August-15 | 8.75 | Put | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2037 On 06-August-15 | 8.74 | Put | Bond Future | 1337 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2037 On 06-August-15 | 8.76 | Put | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2038 On 06-November-14 | | | Bond Future | 125.30 | 125.2981 | 125.2992 | 125.2981 | 656.00 |
| 05/11/2014 | 2038 On 06-November-14 | 119.99 | Call | Bond Future | 5309 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | 2038 On 06-November-14 | 120.01 | Call | Bond Future | 5289 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | 2038 On 06-November-14 | 120.00 | Call | Bond Future | 5299 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | 2038 On 06-November-14 | 119.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2038 On 06-November-14 | 120.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2038 On 06-November-14 | 120.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2038 On 05-February-15 | | | Bond Future | 125.95 | 125.9480 | 125.9480 | 125.9480 | 1,318.00 |
| 05/11/2014 | 2038 On 05-February-15 | 123.01 | Call | Bond Future | 2938 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | 2038 On 05-February-15 | 123.00 | Call | Bond Future | 2948 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | 2038 On 05-February-15 | 122.99 | Call | Bond Future | 2958 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | 2038 On 05-February-15 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2038 On 05-February-15 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2038 On 05-February-15 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2038 On 07-May-15 | | | Bond Future | 128.10 | 128.1033 | 128.1008 | 128.1033 | 0.00 |
| 05/11/2014 | 2038 On 07-May-15 | 126.99 | Call | Bond Future | 1111 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2038 On 07-May-15 | 127.00 | Call | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2038 On 07-May-15 | 127.01 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2038 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2038 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2038 On 07-May-15 | 126.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | 2044 On 06-November-14 | | | Bond Future | 8.82 | 102.3456 | 101.6887 | 102.3456 | 600.00 |
| 05/11/2014 | 2044 On 06-November-14 | 8.99 | Call | Bond Future | 1729 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | 2044 On 06-November-14 | 9.00 | Call | Bond Future | 1829 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | 2044 On 06-November-14 | 9.01 | Call | Bond Future | 1929 | 3 | 2 | 3 | 0.00 |
| 05/11/2014 | 2044 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 05-February-15 | | | Bond Future | 8.88 | 99.5443 | 98.8765 | 99.5443 | 3,002.00 |
| 05/11/2014 | 2044 On 05-February-15 | 9.01 | Call | Bond Future | 1301 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | 2044 On 05-February-15 | 9.00 | Call | Bond Future | 1201 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | 2044 On 05-February-15 | 8.99 | Call | Bond Future | 1101 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | 2044 On 05-February-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 05-February-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 05-February-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 07-May-15 | | | Bond Future | 8.93 | 101.2378 | 100.5566 | 101.2378 | 0.00 |
| 05/11/2014 | 2044 On 07-May-15 | 8.99 | Call | Bond Future | 595 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2044 On 07-May-15 | 9.01 | Call | Bond Future | 795 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2044 On 07-May-15 | 9.00 | Call | Bond Future | 695 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2044 On 07-May-15 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 07-May-15 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 07-May-15 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 06-August-15 | | | Bond Future | 8.97 | 98.7300 | 98.0325 | 98.7300 | 0.00 |
| 05/11/2014 | 2044 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2044 On 06-August-15 | 8.75 | Put | Bond Future | 2247 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | 2044 On 06-August-15 | 8.76 | Put | Bond Future | 2143 | 1 | 2 | 1 | 0.00 |
| 05/11/2014 | 2044 On 06-August-15 | 8.74 | Put | Bond Future | 2352 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | 2046 On 06-November-14 | | | Bond Future | 125.59 | 125.3117 | 125.5950 | 125.3117 | 41.00 |
| 05/11/2014 | 2046 On 06-November-14 | 104.43 | Call | Bond Future | 21165 | 21 | 21 | 21 | 0.00 |
| 05/11/2014 | 2046 On 06-November-14 | 104.45 | Call | Bond Future | 21145 | 21 | 21 | 21 | 0.00 |
| 05/11/2014 | 2046 On 06-November-14 | 104.44 | Call | Bond Future | 21155 | 21 | 21 | 21 | 0.00 |
| 05/11/2014 | 2046 On 06-November-14 | 104.43 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | 2046 On 06-November-14 | 104.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2046 On 06-November-14 | 104.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2046 On 05-February-15 | | | Bond Future | 127.55 | 127.2632 | 127.5500 | 127.2632 | 5,389.00 |
| 05/11/2014 | 2046 On 05-February-15 | 123.99 | Call | Bond Future | 3560 | 3 | 4 | 3 | 0.00 |
| 05/11/2014 | 2046 On 05-February-15 | 124.01 | Call | Bond Future | 3540 | 3 | 4 | 3 | 0.00 |
| 05/11/2014 | 2046 On 05-February-15 | 124.00 | Call | Bond Future | 3550 | 3 | 4 | 3 | 0.00 |
| 05/11/2014 | 2046 On 05-February-15 | 123.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2046 On 05-February-15 | 124.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2046 On 05-February-15 | 124.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2046 On 07-May-15 | | | Bond Future | 128.35 | 128.0635 | 128.3528 | 128.0635 | 0.00 |
| 05/11/2014 | 2046 On 07-May-15 | 127.01 | Call | Bond Future | 1343 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2046 On 07-May-15 | 127.00 | Call | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2046 On 07-May-15 | 126.99 | Call | Bond Future | 1363 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | 2046 On 07-May-15 | 127.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2046 On 07-May-15 | 127.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2046 On 07-May-15 | 126.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2050 On 06-November-14 | | | Bond Future | 135.84 | 135.5021 | 135.8382 | 135.5021 | 90.00 |
| 05/11/2014 | 2050 On 06-November-14 | 126.00 | Call | Bond Future | 9838 | 10 | 10 | 10 | 0.00 |
| 05/11/2014 | 2050 On 06-November-14 | 126.01 | Call | Bond Future | 9828 | 9 | 10 | 9 | 0.00 |
| 05/11/2014 | 2050 On 06-November-14 | 125.99 | Call | Bond Future | 9848 | 10 | 10 | 10 | 0.00 |
| 05/11/2014 | 2050 On 06-November-14 | 126.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2050 On 06-November-14 | 125.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2050 On 06-November-14 | 126.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2050 On 05-February-15 | | | Bond Future | 136.50 | 136.1639 | 136.5042 | 136.1639 | 2,640.00 |
| 05/11/2014 | 2050 On 05-February-15 | 129.99 | Call | Bond Future | 6514 | 6 | 7 | 6 | 0.00 |
| 05/11/2014 | 2050 On 05-February-15 | 130.01 | Call | Bond Future | 6494 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | 2050 On 05-February-15 | 130.00 | Call | Bond Future | 6504 | 6 | 7 | 6 | 0.00 |
| 05/11/2014 | 2050 On 05-February-15 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2050 On 05-February-15 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2050 On 05-February-15 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2050 On 07-May-15 | | | Bond Future | 138.84 | 138.4939 | 138.8374 | 138.4939 | 0.00 |
| 05/11/2014 | 2050 On 07-May-15 | 135.01 | Call | Bond Future | 3827 | 3 | 4 | 3 | 0.00 |
| 05/11/2014 | 2050 On 07-May-15 | 134.99 | Call | Bond Future | 3847 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | 2050 On 07-May-15 | 135.00 | Call | Bond Future | 3837 | 3 | 4 | 3 | 0.00 |
| 05/11/2014 | 2050 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2050 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 2050 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | AL12 On 06-November-14 | | | Index Future | 521.59 | 524.2620 | 521.5850 | 524.2620 | 0.00 |
| 05/11/2014 | AL12 On 05-February-15 | | | Index Future | 529.64 | 532.3580 | 529.6390 | 532.3580 | 0.00 |
| 05/11/2014 | AL12 On 07-May-15 | | | Index Future | 538.63 | 541.3940 | 538.6250 | 541.3940 | 0.00 |
| 05/11/2014 | AL37 On 06-November-14 | | | Index Future | 440.79 | 441.4190 | 440.7900 | 441.4190 | 2.00 |
| 05/11/2014 | AL37 On 05-February-15 | | | Index Future | 447.60 | 448.2360 | 447.5960 | 448.2360 | 115.00 |
| 05/11/2014 | AL37 On 07-May-15 | | | Index Future | 455.19 | 455.8450 | 455.1900 | 455.8450 | 0.00 |
| 05/11/2014 | AL7T On 06-November-14 | | | Index Future | 520.84 | 522.5630 | 520.8420 | 522.5630 | 3.00 |
| 05/11/2014 | AL7T On 05-February-15 | | | Index Future | 528.88 | 530.6330 | 528.8840 | 530.6330 | 3.00 |
| 05/11/2014 | AL7T On 07-May-15 | | | Index Future | 537.86 | 539.6400 | 537.8570 | 539.6400 | 0.00 |
| 05/11/2014 | ALBI On 06-November-14 | | | Index Future | 473.66 | 475.2620 | 473.6600 | 475.2620 | 89.00 |
| 05/11/2014 | ALBI On 05-February-15 | | | Index Future | 480.97 | 482.6010 | 480.9740 | 482.6010 | 646.00 |
| 05/11/2014 | ALBI On 07-May-15 | | | Index Future | 489.13 | 490.7930 | 489.1340 | 490.7930 | 0.00 |
| 05/11/2014 | ALBI On 06-August-15 | | | Index Future | 498.09 | 499.7860 | 498.0860 | 499.7860 | 0.00 |
| 05/11/2014 | C002 On 31-March-32 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C007 On 31-January-37 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C030 On 31-January-30 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C070 On 01-August-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C118 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/11/2014 | C210 On 31-March-28 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C223 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C226 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C333 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C442 On 25-April-42 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | C446 On 31-March-46 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/11/2014 | EL28 On 06-November-14 | | | Bond Future | 123.48 | 123.4800 | 123.4838 | 123.4800 | 0.00 |
| 05/11/2014 | EL28 On 06-November-14 | 122.00 | Call | Bond Future | 1484 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | EL28 On 06-November-14 | 121.99 | Call | Bond Future | 1494 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | EL28 On 06-November-14 | 122.01 | Call | Bond Future | 1474 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | EL28 On 06-November-14 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | EL28 On 06-November-14 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | EL28 On 06-November-14 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | EL28 On 05-February-15 | | | Bond Future | 125.41 | 125.4029 | 125.4059 | 125.4029 | 0.00 |
| 05/11/2014 | EL28 On 05-February-15 | 126.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | EL28 On 05-February-15 | 126.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | EL28 On 05-February-15 | 125.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | EL28 On 05-February-15 | 126.00 | Put | Bond Future | 594 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | EL28 On 05-February-15 | 125.99 | Put | Bond Future | 584 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | EL28 On 05-February-15 | 126.01 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | EL28 On 07-May-15 | | | Bond Future | 126.03 | 126.0304 | 126.0308 | 126.0304 | 0.00 |
| 05/11/2014 | EL28 On 07-May-15 | 125.01 | Call | Bond Future | 1021 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | EL28 On 07-May-15 | 125.00 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | EL28 On 07-May-15 | 124.99 | Call | Bond Future | 1041 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | EL28 On 07-May-15 | 125.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | EL28 On 07-May-15 | 124.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | EL28 On 07-May-15 | 125.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 06-November-14 | | | Bond Future | 9.51 | 84.1574 | 83.7270 | 84.1574 | 0.00 |
| 05/11/2014 | ES33 On 06-November-14 | 10.29 | Call | Bond Future | 5587 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | ES33 On 06-November-14 | 10.31 | Call | Bond Future | 5721 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | ES33 On 06-November-14 | 10.30 | Call | Bond Future | 5654 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | ES33 On 06-November-14 | 10.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 06-November-14 | 10.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 06-November-14 | 10.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 05-February-15 | | | Bond Future | 9.60 | 85.4574 | 85.0198 | 85.4574 | 6,220.00 |
| 05/11/2014 | ES33 On 05-February-15 | 10.01 | Call | Bond Future | 2963 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | ES33 On 05-February-15 | 10.00 | Call | Bond Future | 2893 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | ES33 On 05-February-15 | 9.99 | Call | Bond Future | 2823 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | ES33 On 05-February-15 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 05-February-15 | 9.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 05-February-15 | 10.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 07-May-15 | | | Bond Future | 9.67 | 83.1201 | 82.6733 | 83.1201 | 0.00 |
| 05/11/2014 | ES33 On 07-May-15 | 9.74 | Call | Bond Future | 489 | 1 | 0 | 1 | 0.00 |
| 05/11/2014 | ES33 On 07-May-15 | 9.76 | Call | Bond Future | 634 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | ES33 On 07-May-15 | 9.75 | Call | Bond Future | 562 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | ES33 On 07-May-15 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 07-May-15 | 9.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 07-May-15 | 9.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 06-August-15 | | | Bond Future | 9.73 | 84.6623 | 84.2042 | 84.6623 | 0.00 |
| 05/11/2014 | ES33 On 06-August-15 | 9.60 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | ES33 On 06-August-15 | 9.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 06-August-15 | 9.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | ES33 On 06-August-15 | 9.59 | Put | Bond Future | 1048 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | ES33 On 06-August-15 | 9.60 | Put | Bond Future | 975 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | ES33 On 06-August-15 | 9.61 | Put | Bond Future | 902 | 0 | 1 | 0 | 0.00 |
| 05/11/2014 | GOVI On 06-November-14 | | | GOVI | 472.20 | 473.6420 | 472.1990 | 473.6420 | 176.00 |
| 05/11/2014 | GOVI On 06-November-14 | 448.99 | Call | GOVI | 232090 | 25 | 23 | 25 | 0.00 |
| 05/11/2014 | GOVI On 06-November-14 | 449.01 | Call | GOVI | 231890 | 25 | 23 | 25 | 0.00 |
| 05/11/2014 | GOVI On 06-November-14 | 449.00 | Call | GOVI | 231990 | 25 | 23 | 25 | 0.00 |
| 05/11/2014 | GOVI On 06-November-14 | 448.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 06-November-14 | 449.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 06-November-14 | 449.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 05-February-15 | | | GOVI | 479.49 | 480.9570 | 479.4900 | 480.9570 | 402.00 |
| 05/11/2014 | GOVI On 05-February-15 | 459.99 | Call | GOVI | 195000 | 21 | 20 | 21 | 0.00 |
| 05/11/2014 | GOVI On 05-February-15 | 460.00 | Call | GOVI | 194900 | 21 | 19 | 21 | 0.00 |
| 05/11/2014 | GOVI On 05-February-15 | 460.01 | Call | GOVI | 194800 | 21 | 19 | 21 | 0.00 |
| 05/11/2014 | GOVI On 05-February-15 | 460.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 05-February-15 | 460.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 05-February-15 | 459.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 07-May-15 | | | GOVI | 487.63 | 489.1200 | 487.6250 | 489.1200 | 130.00 |
| 05/11/2014 | GOVI On 07-May-15 | 449.99 | Call | GOVI | 376350 | 39 | 38 | 39 | 0.00 |
| 05/11/2014 | GOVI On 07-May-15 | 450.00 | Call | GOVI | 376250 | 39 | 38 | 39 | 0.00 |
| 05/11/2014 | GOVI On 07-May-15 | 450.01 | Call | GOVI | 376150 | 39 | 38 | 39 | 0.00 |
| 05/11/2014 | GOVI On 07-May-15 | 450.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 07-May-15 | 450.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 07-May-15 | 449.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 06-August-15 | | | GOVI | 496.55 | 498.0830 | 496.5490 | 498.0830 | 0.00 |
| 05/11/2014 | GOVI On 06-August-15 | 500.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 06-August-15 | 500.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 06-August-15 | 499.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | GOVI On 06-August-15 | 500.00 | Put | GOVI | 34510 | 2 | 3 | 2 | 0.00 |
| 05/11/2014 | GOVI On 06-August-15 | 500.01 | Put | GOVI | 34610 | 2 | 3 | 2 | 0.00 |
| 05/11/2014 | GOVI On 06-August-15 | 499.99 | Put | GOVI | 34410 | 2 | 3 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/11/2014 | ICAA On 06-November-14 | | | Can-Do Interest Rate | 145.24 | 145.2509 | 145.2422 | 145.2509 | 107.00 |
| 05/11/2014 | IGOV On 06-November-14 | | | Index Future | 221.77 | 221.7820 | 221.7700 | 221.7820 | 48.00 |
| 05/11/2014 | IGOV On 05-February-15 | | | Index Future | 225.22 | 225.2350 | 225.2220 | 225.2350 | 1,086.00 |
| 05/11/2014 | IGOV On 07-May-15 | | | Index Future | 229.07 | 229.0850 | 229.0700 | 229.0850 | 80.00 |
| 05/11/2014 | IGOV On 06-August-15 | | | Index Future | 233.29 | 233.3090 | 233.2890 | 233.3090 | 0.00 |
| 05/11/2014 | ILBI On 06-November-14 | | | Index Future | 600.88 | 600.9140 | 600.8770 | 600.9140 | 0.00 |
| 05/11/2014 | ILBI On 05-February-15 | | | Index Future | 610.33 | 610.3640 | 610.3250 | 610.3640 | 157.00 |
| 05/11/2014 | ILBI On 07-May-15 | | | Index Future | 620.99 | 621.0350 | 620.9900 | 621.0350 | 0.00 |
| 05/11/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 05/11/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 05/11/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 05/11/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 05/11/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 05/11/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 05/11/2014 | JBAF On 19-November-14 | | | Jibar Tradeable Future | 6.10 | 93.8800 | 93.9000 | 93.8800 | 0.00 |
| 05/11/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.17 | 93.8300 | 93.8300 | 93.8300 | 0.00 |
| 05/11/2014 | JBAF On 21-January-15 | | | Jibar Tradeable Future | 6.25 | 93.7600 | 93.7500 | 93.7600 | 0.00 |
| 05/11/2014 | JBAF On 18-February-15 | | | Jibar Tradeable Future | 6.31 | 93.6900 | 93.6900 | 93.6900 | 0.00 |
| 05/11/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.37 | 93.6400 | 93.6300 | 93.6400 | 2,850.00 |
| 05/11/2014 | JBAF On 15-April-15 | | | Jibar Tradeable Future | 6.45 | 93.5700 | 93.5500 | 93.5700 | 0.00 |
| 05/11/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.59 | 93.4400 | 93.4100 | 93.4400 | 5,000.00 |
| 05/11/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.78 | 93.2600 | 93.2200 | 93.2600 | 0.00 |
| 05/11/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 6.93 | 93.1100 | 93.0700 | 93.1100 | 0.00 |
| 05/11/2014 | JBAF On 16-March-16 | | | Jibar Tradeable Future | 7.07 | 92.9800 | 92.9300 | 92.9800 | 0.00 |
| 05/11/2014 | JBAF On 15-June-16 | | | Jibar Tradeable Future | 7.18 | 92.8600 | 92.8200 | 92.8600 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | JBAF On 21-September-16 | | | Jibar Tradeable Future | 7.32 | 92.7200 | 92.6800 | 92.7200 | 0.00 |
| 05/11/2014 | R023 On 06-November-14 | | | Bond Future | 7.74 | 101.9301 | 101.6099 | 101.9301 | 6,770.00 |
| 05/11/2014 | R023 On 06-November-14 | 8.59 | Call | Bond Future | 5002 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R023 On 06-November-14 | 8.61 | Call | Bond Future | 5115 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R023 On 06-November-14 | 8.60 | Call | Bond Future | 5059 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R023 On 06-November-14 | 8.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R023 On 06-November-14 | 8.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R023 On 06-November-14 | 8.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R023 On 05-February-15 | | | Bond Future | 7.80 | 103.5048 | 103.1789 | 103.5048 | 10,317.00 |
| 05/11/2014 | R023 On 05-February-15 | 8.75 | Call | Bond Future | 5446 | 6 | 5 | 6 | 0.00 |
| 05/11/2014 | R023 On 05-February-15 | 8.76 | Call | Bond Future | 5499 | 6 | 5 | 6 | 0.00 |
| 05/11/2014 | R023 On 05-February-15 | 8.74 | Call | Bond Future | 5394 | 6 | 5 | 6 | 0.00 |
| 05/11/2014 | R023 On 05-February-15 | 8.76 | Put | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R023 On 05-February-15 | 8.75 | Put | Bond Future | 57 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R023 On 05-February-15 | 8.74 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R023 On 07-May-15 | | | Bond Future | 7.84 | 101.3372 | 101.0037 | 101.3372 | 0.00 |
| 05/11/2014 | R023 On 07-May-15 | 8.14 | Call | Bond Future | 2793 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R023 On 07-May-15 | 8.16 | Call | Bond Future | 2868 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R023 On 07-May-15 | 8.15 | Call | Bond Future | 2830 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R023 On 07-May-15 | 8.15 | Put | Bond Future | 1069 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R023 On 07-May-15 | 8.16 | Put | Bond Future | 1050 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R023 On 07-May-15 | 8.14 | Put | Bond Future | 1088 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R023 On 06-August-15 | | | Bond Future | 7.86 | 103.2166 | 102.8732 | 103.2166 | 0.00 |
| 05/11/2014 | R023 On 06-August-15 | 8.24 | Call | Bond Future | 3510 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R023 On 06-August-15 | 9.07 | Call | Bond Future | 6893 | 7 | 7 | 7 | 0.00 |
| 05/11/2014 | R023 On 06-August-15 | 8.25 | Call | Bond Future | 3546 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R023 On 06-August-15 | 8.26 | Call | Bond Future | 3582 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R023 On 06-August-15 | 8.24 | Put | Bond Future | 1390 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R023 On 06-August-15 | 8.26 | Put | Bond Future | 1353 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R023 On 06-August-15 | 8.25 | Put | Bond Future | 1372 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R023 On 06-August-15 | 9.07 | Put | Bond Future | 382 | 0 | 0 | 0 | 911.00 |
| 05/11/2014 | R157 On 06-November-14 | | | Bond Future | 6.74 | 107.5527 | 107.5527 | 107.5527 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 446 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 463 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 455 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R157 On 05-February-15 | | | Bond Future | 6.91 | 109.2566 | 109.2566 | 109.2566 | 0.00 |
| 05/11/2014 | R157 On 05-February-15 | 8.74 | Call | Bond Future | 1080 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R157 On 05-February-15 | 8.76 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R157 On 05-February-15 | 8.75 | Call | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R157 On 05-February-15 | 8.75 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R157 On 05-February-15 | 8.74 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R157 On 05-February-15 | 8.76 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | | | Bond Future | 8.02 | 123.5704 | 123.1117 | 123.5704 | 19,255.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.30 | Call | Bond Future | 2422 | 3 | 2 | 3 | 100.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.50 | Call | Bond Future | 4085 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 9423 | 10 | 9 | 10 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 7.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,500.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 1069 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.53 | Call | Bond Future | 4332 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.00 | Call | Bond Future | 116 | 0 | 0 | 0 | 1,500.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 1238 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 1153 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.60 | Call | Bond Future | 4905 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.45 | Call | Bond Future | 3673 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 7.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 05/11/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,010.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 7,000.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.00 | Put | Bond Future | 252 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 6,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R186 On 06-November-14 | 8.53 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 05/11/2014 | R186 On 06-November-14 | 7.70 | Put | Bond Future | 2772 | 2 | 3 | 2 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R186 On 06-November-14 | 7.80 | Put | Bond Future | 1884 | 1 | 2 | 1 | 0.00 |
| 05/11/2014 | R186 On 05-February-15 | | | Bond Future | 8.08 | 120.1840 | 119.7172 | 120.1840 | 40,914.00 |
| 05/11/2014 | R186 On 05-February-15 | 8.75 | Call | Bond Future | 5783 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | R186 On 05-February-15 | 8.76 | Call | Bond Future | 5853 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | R186 On 05-February-15 | 9.00 | Call | Bond Future | 7581 | 8 | 8 | 8 | 0.00 |
| 05/11/2014 | R186 On 05-February-15 | 8.74 | Call | Bond Future | 5713 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | R186 On 05-February-15 | 9.00 | Put | Bond Future | 112 | 0 | 0 | 0 | 9,600.00 |
| 05/11/2014 | R186 On 05-February-15 | 8.74 | Put | Bond Future | 280 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R186 On 05-February-15 | 8.76 | Put | Bond Future | 262 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R186 On 05-February-15 | 8.75 | Put | Bond Future | 271 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R186 On 07-May-15 | | | Bond Future | 8.12 | 122.2271 | 121.7499 | 122.2271 | 0.00 |
| 05/11/2014 | R186 On 07-May-15 | 8.25 | Call | Bond Future | 3279 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R186 On 07-May-15 | 8.24 | Call | Bond Future | 3232 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R186 On 07-May-15 | 8.26 | Call | Bond Future | 3326 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R186 On 07-May-15 | 8.25 | Put | Bond Future | 2211 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R186 On 07-May-15 | 8.26 | Put | Bond Future | 2176 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R186 On 07-May-15 | 8.24 | Put | Bond Future | 2246 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R186 On 06-August-15 | | | Bond Future | 8.15 | 119.1905 | 118.7000 | 119.1905 | 0.00 |
| 05/11/2014 | R186 On 06-August-15 | 7.99 | Call | Bond Future | 2794 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R186 On 06-August-15 | 8.01 | Call | Bond Future | 2869 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R186 On 06-August-15 | 8.00 | Call | Bond Future | 2831 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R186 On 06-August-15 | 8.00 | Put | Bond Future | 4031 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R186 On 06-August-15 | 7.99 | Put | Bond Future | 4076 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R186 On 06-August-15 | 8.01 | Put | Bond Future | 3986 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R197 On 06-November-14 | | | Bond Future | 289.81 | 289.8139 | 289.8141 | 289.8139 | 10.00 |
| 05/11/2014 | R197 On 06-November-14 | 285.00 | Call | Bond Future | 4814 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R197 On 06-November-14 | 285.01 | Call | Bond Future | 4804 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R197 On 06-November-14 | 284.99 | Call | Bond Future | 4824 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R197 On 06-November-14 | 285.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R197 On 06-November-14 | 285.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R197 On 06-November-14 | 284.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R197 On 05-February-15 | | | Bond Future | 288.31 | 288.3106 | 288.3088 | 288.3106 | 898.00 |
| 05/11/2014 | R197 On 05-February-15 | 288.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R197 On 05-February-15 | 289.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R197 On 05-February-15 | 289.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R197 On 05-February-15 | 289.00 | Put | Bond Future | 691 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R197 On 05-February-15 | 289.01 | Put | Bond Future | 701 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R197 On 05-February-15 | 288.99 | Put | Bond Future | 681 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R197 On 07-May-15 | | | Bond Future | 293.24 | 293.2441 | 293.2361 | 293.2441 | 0.00 |
| 05/11/2014 | R197 On 07-May-15 | 294.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R197 On 07-May-15 | 294.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R197 On 07-May-15 | 293.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R197 On 07-May-15 | 294.01 | Put | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R197 On 07-May-15 | 294.00 | Put | Bond Future | 764 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R197 On 07-May-15 | 293.99 | Put | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R202 On 06-November-14 | | | Bond Future | 235.49 | 235.4840 | 235.4857 | 235.4840 | 1,302.00 |
| 05/11/2014 | R202 On 06-November-14 | 226.99 | Call | Bond Future | 8496 | 8 | 8 | 8 | 0.00 |
| 05/11/2014 | R202 On 06-November-14 | 227.00 | Call | Bond Future | 8486 | 8 | 8 | 8 | 0.00 |
| 05/11/2014 | R202 On 06-November-14 | 227.01 | Call | Bond Future | 8476 | 8 | 8 | 8 | 0.00 |
| 05/11/2014 | R202 On 06-November-14 | 227.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R202 On 06-November-14 | 227.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R202 On 06-November-14 | 226.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R202 On 05-February-15 | | | Bond Future | 235.96 | 235.9557 | 235.9553 | 235.9557 | 50,753.00 |
| 05/11/2014 | R202 On 05-February-15 | 232.99 | Call | Bond Future | 2965 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R202 On 05-February-15 | 233.01 | Call | Bond Future | 2945 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R202 On 05-February-15 | 233.00 | Call | Bond Future | 2955 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R202 On 05-February-15 | 233.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R202 On 05-February-15 | 233.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R202 On 05-February-15 | 232.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R202 On 07-May-15 | | | Bond Future | 239.99 | 239.9929 | 239.9878 | 239.9929 | 0.00 |
| 05/11/2014 | R202 On 07-May-15 | 238.49 | Call | Bond Future | 1498 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | R202 On 07-May-15 | 238.51 | Call | Bond Future | 1478 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R202 On 07-May-15 | 238.50 | Call | Bond Future | 1488 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R202 On 07-May-15 | 238.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R202 On 07-May-15 | 238.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R202 On 07-May-15 | 238.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 06-November-14 | | | Bond Future | 6.80 | 105.0717 | 104.9864 | 105.0717 | 5,550.00 |
| 05/11/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 123 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 479 | 1 | 0 | 1 | 14.00 |
| 05/11/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 170 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 5 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 05-February-15 | | | Bond Future | 6.86 | 106.6950 | 106.6075 | 106.6950 | 15,535.00 |
| 05/11/2014 | R203 On 05-February-15 | 7.69 | Call | Bond Future | 1969 | 2 | 2 | 2 | 55.00 |
| 05/11/2014 | R203 On 05-February-15 | 8.35 | Call | Bond Future | 3476 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R203 On 05-February-15 | 8.34 | Call | Bond Future | 3453 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R203 On 05-February-15 | 8.36 | Call | Bond Future | 3499 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R203 On 05-February-15 | 8.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 05-February-15 | 7.69 | Put | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 05-February-15 | 8.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 05-February-15 | 8.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 07-May-15 | | | Bond Future | 6.86 | 104.3394 | 104.2483 | 104.3394 | 0.00 |
| 05/11/2014 | R203 On 07-May-15 | 7.26 | Call | Bond Future | 1121 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R203 On 07-May-15 | 7.24 | Call | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R203 On 07-May-15 | 7.25 | Call | Bond Future | 1106 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R203 On 07-May-15 | 7.25 | Put | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 07-May-15 | 7.26 | Put | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 07-May-15 | 7.24 | Put | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R203 On 06-August-15 | | | Bond Future | 6.78 | 106.2749 | 106.1783 | 106.2749 | 0.00 |
| 05/11/2014 | R203 On 06-August-15 | 6.74 | Call | Bond Future | 627 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R203 On 06-August-15 | 6.75 | Call | Bond Future | 637 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R203 On 06-August-15 | 6.76 | Call | Bond Future | 647 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R203 On 06-August-15 | 6.75 | Put | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R203 On 06-August-15 | 6.74 | Put | Bond Future | 703 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R203 On 06-August-15 | 6.76 | Put | Bond Future | 684 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R204 On 06-November-14 | | | Bond Future | 7.10 | 106.4061 | 106.2886 | 106.4061 | 7,815.00 |
| 05/11/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 2 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 3142 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 344 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,270.00 |
| 05/11/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 309 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 05-February-15 | | | Bond Future | 7.16 | 104.0153 | 103.8952 | 104.0153 | 5,385.00 |
| 05/11/2014 | R204 On 05-February-15 | 8.25 | Call | Bond Future | 3611 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R204 On 05-February-15 | 8.26 | Call | Bond Future | 3643 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R204 On 05-February-15 | 8.24 | Call | Bond Future | 3579 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R204 On 05-February-15 | 8.26 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 05-February-15 | 8.25 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 05-February-15 | 8.24 | Put | Bond Future | 8 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 07-May-15 | | | Bond Future | 7.19 | 105.7834 | 105.6591 | 105.7834 | 0.00 |
| 05/11/2014 | R204 On 07-May-15 | 7.49 | Call | Bond Future | 1465 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | R204 On 07-May-15 | 7.51 | Call | Bond Future | 1508 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R204 On 07-May-15 | 7.50 | Call | Bond Future | 1486 | 2 | 1 | 2 | 0.00 |
| 05/11/2014 | R204 On 07-May-15 | 7.49 | Put | Bond Future | 501 | 0 | 1 | 0 | 0.00 |
| 05/11/2014 | R204 On 07-May-15 | 7.50 | Put | Bond Future | 491 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 07-May-15 | 7.51 | Put | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 06-August-15 | | | Bond Future | 7.17 | 103.7042 | 103.5737 | 103.7042 | 0.00 |
| 05/11/2014 | R204 On 06-August-15 | 8.41 | Call | Bond Future | 3778 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R204 On 06-August-15 | 7.74 | Call | Bond Future | 2174 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R204 On 06-August-15 | 7.76 | Call | Bond Future | 2217 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R204 On 06-August-15 | 7.75 | Call | Bond Future | 2195 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R204 On 06-August-15 | 8.41 | Put | Bond Future | 146 | 0 | 0 | 0 | 699.00 |
| 05/11/2014 | R204 On 06-August-15 | 7.75 | Put | Bond Future | 470 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R204 On 06-August-15 | 7.74 | Put | Bond Future | 477 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R204 On 06-August-15 | 7.76 | Put | Bond Future | 462 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 06-November-14 | | | Bond Future | 7.34 | 102.0836 | 101.9656 | 102.0836 | 22,613.00 |
| 05/11/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 90 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 72 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 05-February-15 | | | Bond Future | 7.40 | 100.0196 | 99.8991 | 100.0196 | 36,137.00 |
| 05/11/2014 | R207 On 05-February-15 | 8.49 | Call | Bond Future | 4311 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R207 On 05-February-15 | 8.51 | Call | Bond Future | 4387 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | R207 On 05-February-15 | 8.50 | Call | Bond Future | 4349 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R207 On 05-February-15 | 8.50 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 05-February-15 | 8.51 | Put | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 05-February-15 | 8.49 | Put | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 07-May-15 | | | Bond Future | 7.44 | 101.7204 | 101.5957 | 101.7204 | 0.00 |
| 05/11/2014 | R207 On 07-May-15 | 8.25 | Call | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R207 On 07-May-15 | 7.73 | Call | Bond Future | 1794 | 2 | 2 | 2 | 66.00 |
| 05/11/2014 | R207 On 07-May-15 | 8.26 | Call | Bond Future | 3342 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R207 On 07-May-15 | 8.24 | Call | Bond Future | 3278 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R207 On 07-May-15 | 8.26 | Put | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 07-May-15 | 7.73 | Put | Bond Future | 671 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R207 On 07-May-15 | 8.25 | Put | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 07-May-15 | 8.24 | Put | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R207 On 06-August-15 | | | Bond Future | 7.44 | 99.9615 | 99.8308 | 99.9615 | 0.00 |
| 05/11/2014 | R207 On 06-August-15 | 7.74 | Call | Bond Future | 2047 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R207 On 06-August-15 | 7.76 | Call | Bond Future | 2093 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R207 On 06-August-15 | 7.75 | Call | Bond Future | 2070 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R207 On 06-August-15 | 7.46 | Call | Bond Future | 1449 | 2 | 1 | 2 | 70.00 |
| 05/11/2014 | R207 On 06-August-15 | 7.74 | Put | Bond Future | 952 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R207 On 06-August-15 | 7.75 | Put | Bond Future | 939 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R207 On 06-August-15 | 7.76 | Put | Bond Future | 926 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R207 On 06-August-15 | 7.46 | Put | Bond Future | 1382 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R208 On 06-November-14 | | | Bond Future | 7.51 | 97.1743 | 96.9892 | 97.1743 | 9,605.00 |
| 05/11/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 9 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 4711 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 287 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 246 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 331 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,520.00 |
| 05/11/2014 | R208 On 05-February-15 | | | Bond Future | 7.57 | 98.6755 | 98.4869 | 98.6755 | 52,027.00 |
| 05/11/2014 | R208 On 05-February-15 | 8.49 | Call | Bond Future | 4266 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R208 On 05-February-15 | 8.51 | Call | Bond Future | 4352 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | R208 On 05-February-15 | 8.50 | Call | Bond Future | 4309 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R208 On 05-February-15 | 8.49 | Put | Bond Future | 43 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R208 On 05-February-15 | 8.50 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R208 On 05-February-15 | 8.51 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R208 On 07-May-15 | | | Bond Future | 7.61 | 96.9512 | 96.7574 | 96.9512 | 0.00 |
| 05/11/2014 | R208 On 07-May-15 | 7.99 | Call | Bond Future | 2439 | 3 | 2 | 3 | 0.00 |
| 05/11/2014 | R208 On 07-May-15 | 8.01 | Call | Bond Future | 2502 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R208 On 07-May-15 | 8.00 | Call | Bond Future | 2470 | 3 | 2 | 3 | 0.00 |
| 05/11/2014 | R208 On 07-May-15 | 7.99 | Put | Bond Future | 712 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R208 On 07-May-15 | 8.00 | Put | Bond Future | 698 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R208 On 07-May-15 | 8.01 | Put | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R208 On 06-August-15 | | | Bond Future | 7.62 | 98.7496 | 98.5487 | 98.7496 | 0.00 |
| 05/11/2014 | R208 On 06-August-15 | 8.00 | Call | Bond Future | 2730 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R208 On 06-August-15 | 7.99 | Call | Bond Future | 2701 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R208 On 06-August-15 | 8.01 | Call | Bond Future | 2758 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R208 On 06-August-15 | 8.85 | Call | Bond Future | 5520 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | R208 On 06-August-15 | 7.99 | Put | Bond Future | 1073 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R208 On 06-August-15 | 8.85 | Put | Bond Future | 267 | 0 | 0 | 0 | 198.00 |
| 05/11/2014 | R208 On 06-August-15 | 8.00 | Put | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R208 On 06-August-15 | 8.01 | Put | Bond Future | 1043 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R209 On 06-November-14 | | | Bond Future | 8.65 | 77.9971 | 77.5348 | 77.9971 | 7,440.00 |
| 05/11/2014 | R209 On 06-November-14 | 10.00 | Call | Bond Future | 9674 | 10 | 10 | 10 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 8.95 | Call | Bond Future | 2355 | 3 | 2 | 3 | 2,050.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.50 | Call | Bond Future | 6336 | 7 | 6 | 7 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 10.05 | Call | Bond Future | 9994 | 10 | 10 | 10 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 8.50 | Call | Bond Future | 1 | 0 | 0 | 0 | 5,500.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.95 | Call | Bond Future | 9351 | 10 | 9 | 10 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 2656 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.25 | Call | Bond Future | 4568 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.05 | Call | Bond Future | 3104 | 4 | 3 | 4 | 2,050.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.58 | Call | Bond Future | 6887 | 7 | 7 | 7 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 8.75 | Call | Bond Future | 825 | 1 | 1 | 1 | 2,200.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 2731 | 3 | 3 | 3 | 1,640.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,200.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,050.00 |
| 05/11/2014 | R209 On 06-November-14 | 8.50 | Put | Bond Future | 1168 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 10.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,640.00 |
| 05/11/2014 | R209 On 06-November-14 | 10.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,050.00 |
| 05/11/2014 | R209 On 06-November-14 | 8.75 | Put | Bond Future | 6 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 5,500.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R209 On 06-November-14 | 9.58 | Put | Bond Future | 0 | 0 | 0 | 0 | 907.00 |
| 05/11/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R209 On 05-February-15 | | | Bond Future | 8.70 | 79.2021 | 78.7321 | 79.2021 | 28,435.00 |
| 05/11/2014 | R209 On 05-February-15 | 9.25 | Call | Bond Future | 4557 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R209 On 05-February-15 | 9.26 | Call | Bond Future | 4616 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R209 On 05-February-15 | 9.24 | Call | Bond Future | 4498 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | R209 On 05-February-15 | 9.00 | Call | Bond Future | 3167 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R209 On 05-February-15 | 9.24 | Put | Bond Future | 473 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R209 On 05-February-15 | 9.26 | Put | Bond Future | 446 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R209 On 05-February-15 | 9.25 | Put | Bond Future | 459 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R209 On 05-February-15 | 9.00 | Put | Bond Future | 903 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R209 On 07-May-15 | | | Bond Future | 8.75 | 77.3989 | 76.9193 | 77.3989 | 0.00 |
| 05/11/2014 | R209 On 07-May-15 | 8.99 | Call | Bond Future | 3723 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R209 On 07-May-15 | 9.01 | Call | Bond Future | 3815 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R209 On 07-May-15 | 9.00 | Call | Bond Future | 3769 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R209 On 07-May-15 | 9.00 | Put | Bond Future | 1858 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R209 On 07-May-15 | 9.01 | Put | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R209 On 07-May-15 | 8.99 | Put | Bond Future | 1888 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R209 On 06-August-15 | | | Bond Future | 8.78 | 78.8351 | 78.3437 | 78.8351 | 0.00 |
| 05/11/2014 | R209 On 06-August-15 | 9.90 | Call | Bond Future | 8754 | 9 | 9 | 9 | 0.00 |
| 05/11/2014 | R209 On 06-August-15 | 9.00 | Call | Bond Future | 4343 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | R209 On 06-August-15 | 9.01 | Call | Bond Future | 4386 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | R209 On 06-August-15 | 8.99 | Call | Bond Future | 4300 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | R209 On 06-August-15 | 9.00 | Put | Bond Future | 2687 | 2 | 3 | 2 | 0.00 |
| 05/11/2014 | R209 On 06-August-15 | 9.90 | Put | Bond Future | 836 | 1 | 1 | 1 | 2,914.00 |
| 05/11/2014 | R209 On 06-August-15 | 9.01 | Put | Bond Future | 2655 | 2 | 3 | 2 | 0.00 |
| 05/11/2014 | R209 On 06-August-15 | 8.99 | Put | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R210 On 06-November-14 | | | Bond Future | 174.09 | 174.0940 | 174.0949 | 174.0940 | 40.00 |
| 05/11/2014 | R210 On 06-November-14 | 168.99 | Call | Bond Future | 5105 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R210 On 06-November-14 | 169.01 | Call | Bond Future | 5085 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R210 On 06-November-14 | 169.00 | Call | Bond Future | 5095 | 5 | 5 | 5 | 0.00 |
| 05/11/2014 | R210 On 06-November-14 | 169.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R210 On 06-November-14 | 169.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R210 On 06-November-14 | 168.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R210 On 05-February-15 | | | Bond Future | 176.80 | 176.8053 | 176.8047 | 176.8053 | 628.00 |
| 05/11/2014 | R210 On 05-February-15 | 174.99 | Call | Bond Future | 1815 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R210 On 05-February-15 | 175.01 | Call | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R210 On 05-February-15 | 175.00 | Call | Bond Future | 1805 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R210 On 05-February-15 | 174.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R210 On 05-February-15 | 175.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R210 On 05-February-15 | 175.01 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R210 On 07-May-15 | | | Bond Future | 177.74 | 177.7428 | 177.7387 | 177.7428 | 0.00 |
| 05/11/2014 | R210 On 07-May-15 | 177.00 | Call | Bond Future | 739 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R210 On 07-May-15 | 176.99 | Call | Bond Future | 749 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R210 On 07-May-15 | 177.01 | Call | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 05/11/2014 | R210 On 07-May-15 | 177.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R210 On 07-May-15 | 177.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R210 On 07-May-15 | 176.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 06-November-14 | | | Bond Future | 132.67 | 132.6802 | 132.6707 | 132.6802 | 0.00 |
| 05/11/2014 | R211 On 06-November-14 | 129.99 | Call | Bond Future | 2681 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R211 On 06-November-14 | 130.00 | Call | Bond Future | 2671 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R211 On 06-November-14 | 130.01 | Call | Bond Future | 2661 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R211 On 06-November-14 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 06-November-14 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 06-November-14 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 05-February-15 | | | Bond Future | 133.13 | 133.1405 | 133.1299 | 133.1405 | 1,120.00 |
| 05/11/2014 | R211 On 05-February-15 | 133.01 | Call | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 05-February-15 | 133.00 | Call | Bond Future | 130 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 05-February-15 | 132.99 | Call | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 05-February-15 | 133.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 05-February-15 | 133.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 05-February-15 | 132.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 07-May-15 | | | Bond Future | 135.41 | 135.4191 | 135.4056 | 135.4191 | 0.00 |
| 05/11/2014 | R211 On 07-May-15 | 134.99 | Call | Bond Future | 416 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 07-May-15 | 135.00 | Call | Bond Future | 406 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 07-May-15 | 135.01 | Call | Bond Future | 396 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 07-May-15 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 07-May-15 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R211 On 07-May-15 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 06-November-14 | | | Bond Future | 137.55 | 137.9543 | 137.5481 | 137.9543 | 821.00 |
| 05/11/2014 | R212 On 06-November-14 | 135.00 | Call | Bond Future | 2548 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R212 On 06-November-14 | 135.01 | Call | Bond Future | 2538 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R212 On 06-November-14 | 134.99 | Call | Bond Future | 2558 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R212 On 06-November-14 | 135.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 06-November-14 | 135.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 06-November-14 | 134.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 05-February-15 | | | Bond Future | 137.93 | 138.3399 | 137.9265 | 138.3399 | 14,864.00 |
| 05/11/2014 | R212 On 05-February-15 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 05-February-15 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 05-February-15 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 05-February-15 | 137.99 | Put | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 05-February-15 | 138.00 | Put | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 05-February-15 | 138.01 | Put | Bond Future | 84 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 07-May-15 | | | Bond Future | 140.28 | 140.7076 | 140.2842 | 140.7076 | 0.00 |
| 05/11/2014 | R212 On 07-May-15 | 140.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 07-May-15 | 141.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 07-May-15 | 141.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R212 On 07-May-15 | 140.99 | Put | Bond Future | 706 | 0 | 1 | 0 | 0.00 |
| 05/11/2014 | R212 On 07-May-15 | 141.00 | Put | Bond Future | 716 | 0 | 1 | 0 | 0.00 |
| 05/11/2014 | R212 On 07-May-15 | 141.01 | Put | Bond Future | 726 | 0 | 1 | 0 | 0.00 |
| 05/11/2014 | R213 On 06-November-14 | | | Bond Future | 8.49 | 88.8044 | 88.3442 | 88.8044 | 13,249.00 |
| 05/11/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 2703 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 2854 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 2779 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R213 On 05-February-15 | | | Bond Future | 8.55 | 90.1762 | 89.7084 | 90.1762 | 21,686.00 |
| 05/11/2014 | R213 On 05-February-15 | 9.24 | Call | Bond Future | 5408 | 6 | 5 | 6 | 0.00 |
| 05/11/2014 | R213 On 05-February-15 | 9.26 | Call | Bond Future | 5533 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | R213 On 05-February-15 | 9.25 | Call | Bond Future | 5470 | 6 | 5 | 6 | 0.00 |
| 05/11/2014 | R213 On 05-February-15 | 9.25 | Put | Bond Future | 281 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R213 On 05-February-15 | 9.26 | Put | Bond Future | 272 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R213 On 05-February-15 | 9.24 | Put | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R213 On 07-May-15 | | | Bond Future | 8.60 | 88.1622 | 87.6846 | 88.1622 | 0.00 |
| 05/11/2014 | R213 On 07-May-15 | 8.74 | Call | Bond Future | 3226 | 4 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R213 On 07-May-15 | 8.76 | Call | Bond Future | 3313 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R213 On 07-May-15 | 8.75 | Call | Bond Future | 3269 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R213 On 07-May-15 | 8.75 | Put | Bond Future | 2123 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R213 On 07-May-15 | 8.74 | Put | Bond Future | 2156 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R213 On 07-May-15 | 8.76 | Put | Bond Future | 2091 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R213 On 06-August-15 | | | Bond Future | 8.63 | 89.7973 | 89.3076 | 89.7973 | 0.00 |
| 05/11/2014 | R213 On 06-August-15 | 8.51 | Call | Bond Future | 2921 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R213 On 06-August-15 | 8.50 | Call | Bond Future | 2885 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R213 On 06-August-15 | 8.49 | Call | Bond Future | 2850 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R213 On 06-August-15 | 8.50 | Put | Bond Future | 3898 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R213 On 06-August-15 | 8.49 | Put | Bond Future | 3940 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R213 On 06-August-15 | 8.51 | Put | Bond Future | 3856 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R214 On 06-November-14 | | | Bond Future | 8.75 | 78.7429 | 78.2599 | 78.7429 | 1,625.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.20 | Call | Bond Future | 3577 | 4 | 4 | 4 | 2,500.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.64 | Call | Bond Future | 6820 | 7 | 7 | 7 | 0.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.66 | Call | Bond Future | 6962 | 7 | 7 | 7 | 0.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.80 | Call | Bond Future | 7940 | 8 | 8 | 8 | 0.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.65 | Call | Bond Future | 6891 | 7 | 7 | 7 | 0.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R214 On 06-November-14 | 9.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,500.00 |
| 05/11/2014 | R214 On 05-February-15 | | | Bond Future | 8.81 | 79.9594 | 79.4684 | 79.9594 | 6,869.00 |
| 05/11/2014 | R214 On 05-February-15 | 9.51 | Call | Bond Future | 5713 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | R214 On 05-February-15 | 9.50 | Call | Bond Future | 5650 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | R214 On 05-February-15 | 9.49 | Call | Bond Future | 5587 | 6 | 6 | 6 | 0.00 |
| 05/11/2014 | R214 On 05-February-15 | 9.50 | Put | Bond Future | 337 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R214 On 05-February-15 | 9.51 | Put | Bond Future | 327 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R214 On 05-February-15 | 9.49 | Put | Bond Future | 347 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R214 On 07-May-15 | | | Bond Future | 8.85 | 78.0250 | 77.5241 | 78.0250 | 0.00 |
| 05/11/2014 | R214 On 07-May-15 | 9.15 | Call | Bond Future | 4199 | 5 | 4 | 5 | 0.00 |
| 05/11/2014 | R214 On 07-May-15 | 9.16 | Call | Bond Future | 4247 | 5 | 4 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R214 On 07-May-15 | 9.14 | Call | Bond Future | 4150 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R214 On 07-May-15 | 9.16 | Put | Bond Future | 1835 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R214 On 07-May-15 | 9.15 | Put | Bond Future | 1864 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R214 On 07-May-15 | 9.14 | Put | Bond Future | 1893 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R214 On 06-August-15 | | | Bond Future | 8.89 | 79.4723 | 78.9592 | 79.4723 | 0.00 |
| 05/11/2014 | R214 On 06-August-15 | 8.74 | Call | Bond Future | 3104 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R214 On 06-August-15 | 8.75 | Call | Bond Future | 3141 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R214 On 06-August-15 | 8.76 | Call | Bond Future | 3178 | 3 | 3 | 3 | 0.00 |
| 05/11/2014 | R214 On 06-August-15 | 8.74 | Put | Bond Future | 4304 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R214 On 06-August-15 | 8.75 | Put | Bond Future | 4258 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R214 On 06-August-15 | 8.76 | Put | Bond Future | 4213 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R248 On 06-November-14 | | | Bond Future | 8.81 | 101.7426 | 101.1212 | 101.7426 | 16,627.00 |
| 05/11/2014 | R248 On 06-November-14 | 9.72 | Call | Bond Future | 8962 | 10 | 9 | 10 | 0.00 |
| 05/11/2014 | R248 On 06-November-14 | 9.74 | Call | Bond Future | 9142 | 10 | 9 | 10 | 0.00 |
| 05/11/2014 | R248 On 06-November-14 | 9.73 | Call | Bond Future | 9052 | 10 | 9 | 10 | 0.00 |
| 05/11/2014 | R248 On 06-November-14 | 9.73 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 06-November-14 | 9.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 06-November-14 | 9.72 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 05-February-15 | | | Bond Future | 8.87 | 103.3144 | 102.6826 | 103.3144 | 38,123.00 |
| 05/11/2014 | R248 On 05-February-15 | 9.50 | Call | Bond Future | 6279 | 7 | 6 | 7 | 0.00 |
| 05/11/2014 | R248 On 05-February-15 | 9.51 | Call | Bond Future | 6373 | 7 | 6 | 7 | 0.00 |
| 05/11/2014 | R248 On 05-February-15 | 9.49 | Call | Bond Future | 6185 | 7 | 6 | 7 | 0.00 |
| 05/11/2014 | R248 On 05-February-15 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 05-February-15 | 9.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 05-February-15 | 9.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 07-May-15 | | | Bond Future | 8.91 | 100.6370 | 99.9925 | 100.6370 | 0.00 |
| 05/11/2014 | R248 On 07-May-15 | 9.25 | Call | Bond Future | 3407 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R248 On 07-May-15 | 9.24 | Call | Bond Future | 3309 | 4 | 3 | 4 | 0.00 |
| 05/11/2014 | R248 On 07-May-15 | 9.26 | Call | Bond Future | 3505 | 4 | 4 | 4 | 0.00 |
| 05/11/2014 | R248 On 07-May-15 | 9.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 07-May-15 | 9.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 07-May-15 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 06-August-15 | | | Bond Future | 8.95 | 102.5038 | 101.8436 | 102.5038 | 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 |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/11/2014 | R248 On 06-August-15 | 8.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 06-August-15 | 8.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 06-August-15 | 8.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/11/2014 | R248 On 06-August-15 | 8.74 | Put | Bond Future | 2178 | 2 | 2 | 2 | 0.00 |
| 05/11/2014 | R248 On 06-August-15 | 8.76 | Put | Bond Future | 1964 | 1 | 2 | 1 | 0.00 |
| 05/11/2014 | R248 On 06-August-15 | 8.75 | Put | Bond Future | 2071 | 1 | 2 | 1 | 0.00 |