



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/11/2014 TO: 13/11/2014

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | 0857 On 31-March-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0904 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0908 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0957 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 0986 On 31-March-36    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 2025 On 05-February-15 |        |              | Bond Future        | 118.75    | 118.7463                      | 118.7468  | 118.7463                        | 16.00         |
| 13/11/2014 | 2025 On 05-February-15 | 118.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 05-February-15 | 119.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 05-February-15 | 119.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 05-February-15 | 118.99 | Put          | Bond Future        | 243       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 05-February-15 | 119.01 | Put          | Bond Future        | 263       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 05-February-15 | 119.00 | Put          | Bond Future        | 253       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 07-May-15      |        |              | Bond Future        | 120.70    | 120.7057                      | 120.7036  | 120.7057                        | 0.00          |
| 13/11/2014 | 2025 On 07-May-15      | 120.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 07-May-15      | 121.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 07-May-15      | 121.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 07-May-15      | 121.00 | Put          | Bond Future        | 296       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 07-May-15      | 121.01 | Put          | Bond Future        | 306       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2025 On 07-May-15      | 120.99 | Put          | Bond Future        | 286       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2030 On 05-February-15 |        |              | Bond Future        | 8.38      | 97.5906                       | 97.0424   | 97.5906                         | 4,658.00      |
| 13/11/2014 | 2030 On 05-February-15 | 9.24   | Call         | Bond Future        | 6776      | 7                             | 7         | 7                               | 0.00          |
| 13/11/2014 | 2030 On 05-February-15 | 9.26   | Call         | Bond Future        | 6924      | 7                             | 7         | 7                               | 0.00          |
| 13/11/2014 | 2030 On 05-February-15 | 9.25   | Call         | Bond Future        | 6850      | 7                             | 7         | 7                               | 0.00          |
| 13/11/2014 | 2030 On 05-February-15 | 9.25   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2030 On 05-February-15 | 9.24   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2030 On 05-February-15 | 9.26   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | 2030 On 07-May-15      |        |              | Bond Future | 8.43      | 99.1901                       | 98.6307   | 99.1901                         | 0.00          |
| 13/11/2014 | 2030 On 07-May-15      | 8.76   | Call         | Bond Future | 2640      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2030 On 07-May-15      | 8.75   | Call         | Bond Future | 2562      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2030 On 07-May-15      | 8.74   | Call         | Bond Future | 2483      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | 2030 On 07-May-15      | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2030 On 07-May-15      | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2030 On 07-May-15      | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 05-February-15 |        |              | Bond Future | 8.55      | 100.8682                      | 100.3337  | 100.8682                        | 3.00          |
| 13/11/2014 | 2032 On 05-February-15 | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 05-February-15 | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 05-February-15 | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 05-February-15 | 8.50   | Put          | Bond Future | 429       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 05-February-15 | 8.49   | Put          | Bond Future | 517       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 05-February-15 | 8.51   | Put          | Bond Future | 341       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 07-May-15      |        |              | Bond Future | 8.60      | 98.3646                       | 97.8192   | 98.3646                         | 0.00          |
| 13/11/2014 | 2032 On 07-May-15      | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 07-May-15      | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 07-May-15      | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 07-May-15      | 8.50   | Put          | Bond Future | 893       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 07-May-15      | 8.51   | Put          | Bond Future | 805       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 07-May-15      | 8.49   | Put          | Bond Future | 980       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 06-August-15   |        |              | Bond Future | 8.65      | 100.0661                      | 99.5104   | 100.0661                        | 0.00          |
| 13/11/2014 | 2032 On 06-August-15   | 8.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 06-August-15   | 8.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 06-August-15   | 8.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2032 On 06-August-15   | 8.50   | Put          | Bond Future | 1289      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | 2032 On 06-August-15   | 8.51   | Put          | Bond Future | 1202      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | 2032 On 06-August-15   | 8.49   | Put          | Bond Future | 1375      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | 2037 On 05-February-15 |        |              | Bond Future | 8.66      | 99.3049                       | 98.6656   | 99.3049                         | 13,847.00     |
| 13/11/2014 | 2037 On 05-February-15 | 9.50   | Call         | Bond Future | 7593      | 8                             | 8         | 8                               | 0.00          |
| 13/11/2014 | 2037 On 05-February-15 | 9.51   | Call         | Bond Future | 7677      | 8                             | 8         | 8                               | 0.00          |
| 13/11/2014 | 2037 On 05-February-15 | 9.49   | Call         | Bond Future | 7508      | 8                             | 8         | 8                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | 2037 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2037 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2037 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2037 On 07-May-15      |        |              | Bond Future | 8.71      | 100.9325                      | 100.2806  | 100.9325                        | 500.00        |
| 13/11/2014 | 2037 On 07-May-15      | 8.99   | Call         | Bond Future | 2576      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2037 On 07-May-15      | 9.01   | Call         | Bond Future | 2758      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2037 On 07-May-15      | 9.00   | Call         | Bond Future | 2667      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2037 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2037 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2037 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2037 On 06-August-15   |        |              | Bond Future | 8.76      | 98.4184                       | 97.7543   | 98.4184                         | 0.00          |
| 13/11/2014 | 2037 On 06-August-15   | 8.75   | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 13/11/2014 | 2037 On 06-August-15   | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2037 On 06-August-15   | 8.76   | Call         | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 13/11/2014 | 2037 On 06-August-15   | 8.75   | Put          | Bond Future | 115       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2037 On 06-August-15   | 8.74   | Put          | Bond Future | 209       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2037 On 06-August-15   | 8.76   | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2038 On 05-February-15 |        |              | Bond Future | 126.40    | 126.4035                      | 126.4042  | 126.4035                        | 1,318.00      |
| 13/11/2014 | 2038 On 05-February-15 | 123.01 | Call         | Bond Future | 3394      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2038 On 05-February-15 | 123.00 | Call         | Bond Future | 3404      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2038 On 05-February-15 | 122.99 | Call         | Bond Future | 3414      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2038 On 05-February-15 | 123.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2038 On 05-February-15 | 122.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2038 On 05-February-15 | 123.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2038 On 07-May-15      |        |              | Bond Future | 128.49    | 128.4891                      | 128.4872  | 128.4891                        | 0.00          |
| 13/11/2014 | 2038 On 07-May-15      | 126.99 | Call         | Bond Future | 1497      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | 2038 On 07-May-15      | 127.01 | Call         | Bond Future | 1477      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | 2038 On 07-May-15      | 127.00 | Call         | Bond Future | 1487      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | 2038 On 07-May-15      | 127.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2038 On 07-May-15      | 127.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2038 On 07-May-15      | 126.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 05-February-15 |        |              | Bond Future | 8.75      | 101.0000                      | 100.2503  | 101.0000                        | 5,842.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | 2044 On 05-February-15 | 9.01   | Call         | Bond Future | 2675      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2044 On 05-February-15 | 9.00   | Call         | Bond Future | 2575      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | 2044 On 05-February-15 | 8.99   | Call         | Bond Future | 2474      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | 2044 On 05-February-15 | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 05-February-15 | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 05-February-15 | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 07-May-15      |        |              | Bond Future | 8.80      | 102.6554                      | 101.8911  | 102.6554                        | 0.00          |
| 13/11/2014 | 2044 On 07-May-15      | 8.99   | Call         | Bond Future | 1930      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | 2044 On 07-May-15      | 9.01   | Call         | Bond Future | 2130      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | 2044 On 07-May-15      | 9.00   | Call         | Bond Future | 2030      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | 2044 On 07-May-15      | 8.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 07-May-15      | 9.01   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 07-May-15      | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 06-August-15   |        |              | Bond Future | 8.85      | 100.0459                      | 99.2674   | 100.0459                        | 0.00          |
| 13/11/2014 | 2044 On 06-August-15   | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 06-August-15   | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 06-August-15   | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 06-August-15   | 8.75   | Put          | Bond Future | 1012      | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 06-August-15   | 8.76   | Put          | Bond Future | 908       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | 2044 On 06-August-15   | 8.74   | Put          | Bond Future | 1117      | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | 2046 On 05-February-15 |        |              | Bond Future | 128.11    | 128.6884                      | 128.1123  | 128.6884                        | 5,389.00      |
| 13/11/2014 | 2046 On 05-February-15 | 123.99 | Call         | Bond Future | 4122      | 5                             | 4         | 5                               | 0.00          |
| 13/11/2014 | 2046 On 05-February-15 | 124.01 | Call         | Bond Future | 4102      | 5                             | 4         | 5                               | 0.00          |
| 13/11/2014 | 2046 On 05-February-15 | 124.00 | Call         | Bond Future | 4112      | 5                             | 4         | 5                               | 0.00          |
| 13/11/2014 | 2046 On 05-February-15 | 123.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2046 On 05-February-15 | 124.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2046 On 05-February-15 | 124.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2046 On 07-May-15      |        |              | Bond Future | 128.85    | 129.4409                      | 128.8525  | 129.4409                        | 0.00          |
| 13/11/2014 | 2046 On 07-May-15      | 127.01 | Call         | Bond Future | 1842      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | 2046 On 07-May-15      | 127.00 | Call         | Bond Future | 1852      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | 2046 On 07-May-15      | 126.99 | Call         | Bond Future | 1862      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | 2046 On 07-May-15      | 127.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2046 On 07-May-15      | 126.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | 2046 On 07-May-15       | 127.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2050 On 05-February-15  |        |              | Bond Future        | 137.87    | 137.8647                      | 137.8657  | 137.8647                        | 2,640.00      |
| 13/11/2014 | 2050 On 05-February-15  | 129.99 | Call         | Bond Future        | 7876      | 8                             | 8         | 8                               | 0.00          |
| 13/11/2014 | 2050 On 05-February-15  | 130.01 | Call         | Bond Future        | 7856      | 8                             | 8         | 8                               | 0.00          |
| 13/11/2014 | 2050 On 05-February-15  | 130.00 | Call         | Bond Future        | 7866      | 8                             | 8         | 8                               | 0.00          |
| 13/11/2014 | 2050 On 05-February-15  | 129.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2050 On 05-February-15  | 130.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2050 On 05-February-15  | 130.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2050 On 07-May-15       |        |              | Bond Future        | 140.14    | 140.1394                      | 140.1374  | 140.1394                        | 0.00          |
| 13/11/2014 | 2050 On 07-May-15       | 135.01 | Call         | Bond Future        | 5127      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | 2050 On 07-May-15       | 134.99 | Call         | Bond Future        | 5147      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | 2050 On 07-May-15       | 135.00 | Call         | Bond Future        | 5137      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | 2050 On 07-May-15       | 134.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2050 On 07-May-15       | 135.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 2050 On 07-May-15       | 135.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | AL12 On 05-February-15  |        |              | Index Future       | 535.32    | 538.5850                      | 535.3200  | 538.5850                        | 0.00          |
| 13/11/2014 | AL12 On 07-May-15       |        |              | Index Future       | 544.07    | 547.4040                      | 544.0740  | 547.4040                        | 0.00          |
| 13/11/2014 | AL37 On 05-February-15  |        |              | Index Future       | 449.62    | 451.1070                      | 449.6190  | 451.1070                        | 116.00        |
| 13/11/2014 | AL37 On 07-May-15       |        |              | Index Future       | 456.97    | 458.4950                      | 456.9720  | 458.4950                        | 0.00          |
| 13/11/2014 | AL7T On 05-February-15  |        |              | Index Future       | 531.72    | 534.3450                      | 531.7190  | 534.3450                        | 3.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | AL7T On 07-May-15       |        |              | Index Future       | 540.41    | 543.0950                      | 540.4140  | 543.0950                        | 0.00          |
| 13/11/2014 | ALBI On 05-February-15  |        |              | Index Future       | 484.60    | 486.8850                      | 484.6030  | 486.8850                        | 654.00        |
| 13/11/2014 | ALBI On 07-May-15       |        |              | Index Future       | 492.53    | 494.8580                      | 492.5280  | 494.8580                        | 0.00          |
| 13/11/2014 | ALBI On 06-August-15    |        |              | Index Future       | 500.95    | 503.3230                      | 500.9480  | 503.3230                        | 0.00          |
| 13/11/2014 | C002 On 31-March-32     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C007 On 31-January-37   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C030 On 31-January-30   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C070 On 01-August-21    |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C118 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 13/11/2014 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C223 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C226 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C333 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C442 On 25-April-42     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | C446 On 31-March-46     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 13/11/2014 | EL28 On 05-February-15  |        |              | Bond Future        | 125.26    | 125.2559                      | 125.2578  | 125.2559                        | 0.00          |
| 13/11/2014 | EL28 On 05-February-15  | 126.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | EL28 On 05-February-15 | 126.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | EL28 On 05-February-15 | 125.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | EL28 On 05-February-15 | 125.99 | Put          | Bond Future | 732       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | EL28 On 05-February-15 | 126.01 | Put          | Bond Future | 752       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | EL28 On 05-February-15 | 126.00 | Put          | Bond Future | 742       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | EL28 On 07-May-15      |        |              | Bond Future | 125.81    | 125.8110                      | 125.8101  | 125.8110                        | 0.00          |
| 13/11/2014 | EL28 On 07-May-15      | 125.01 | Call         | Bond Future | 800       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | EL28 On 07-May-15      | 125.00 | Call         | Bond Future | 810       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | EL28 On 07-May-15      | 124.99 | Call         | Bond Future | 820       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | EL28 On 07-May-15      | 125.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | EL28 On 07-May-15      | 125.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | EL28 On 07-May-15      | 124.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 05-February-15 |        |              | Bond Future | 9.48      | 86.4147                       | 85.8784   | 86.4147                         | 6,220.00      |
| 13/11/2014 | ES33 On 05-February-15 | 10.01  | Call         | Bond Future | 3821      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | ES33 On 05-February-15 | 10.00  | Call         | Bond Future | 3751      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | ES33 On 05-February-15 | 9.99   | Call         | Bond Future | 3681      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | ES33 On 05-February-15 | 10.00  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 05-February-15 | 9.99   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 05-February-15 | 10.01  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 07-May-15      |        |              | Bond Future | 9.56      | 84.0416                       | 83.4946   | 84.0416                         | 0.00          |
| 13/11/2014 | ES33 On 07-May-15      | 9.74   | Call         | Bond Future | 1311      | 2                             | 1         | 2                               | 0.00          |
| 13/11/2014 | ES33 On 07-May-15      | 9.76   | Call         | Bond Future | 1455      | 2                             | 1         | 2                               | 0.00          |
| 13/11/2014 | ES33 On 07-May-15      | 9.75   | Call         | Bond Future | 1383      | 2                             | 1         | 2                               | 0.00          |
| 13/11/2014 | ES33 On 07-May-15      | 9.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 07-May-15      | 9.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 07-May-15      | 9.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 06-August-15   |        |              | Bond Future | 9.63      | 85.4952                       | 84.9381   | 85.4952                         | 0.00          |
| 13/11/2014 | ES33 On 06-August-15   | 9.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 06-August-15   | 9.61   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 06-August-15   | 9.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 06-August-15   | 9.59   | Put          | Bond Future | 314       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 06-August-15   | 9.60   | Put          | Bond Future | 241       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | ES33 On 06-August-15   | 9.61   | Put          | Bond Future | 168       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | GOVI On 05-February-15  |        |              | GOVI               | 482.79    | 484.9210                      | 482.7900  | 484.9210                        | 407.00        |
| 13/11/2014 | GOVI On 05-February-15  | 459.99 | Call         | GOVI               | 228000    | 25                            | 23        | 25                              | 0.00          |
| 13/11/2014 | GOVI On 05-February-15  | 460.01 | Call         | GOVI               | 227800    | 25                            | 23        | 25                              | 0.00          |
| 13/11/2014 | GOVI On 05-February-15  | 460.00 | Call         | GOVI               | 227900    | 25                            | 23        | 25                              | 0.00          |
| 13/11/2014 | GOVI On 05-February-15  | 460.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | GOVI On 05-February-15  | 459.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | GOVI On 05-February-15  | 460.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | GOVI On 07-May-15       |        |              | GOVI               | 490.69    | 492.8620                      | 490.6860  | 492.8620                        | 130.00        |
| 13/11/2014 | GOVI On 07-May-15       | 449.99 | Call         | GOVI               | 406960    | 43                            | 41        | 43                              | 0.00          |
| 13/11/2014 | GOVI On 07-May-15       | 450.01 | Call         | GOVI               | 406760    | 43                            | 41        | 43                              | 0.00          |
| 13/11/2014 | GOVI On 07-May-15       | 450.00 | Call         | GOVI               | 406860    | 43                            | 41        | 43                              | 0.00          |
| 13/11/2014 | GOVI On 07-May-15       | 449.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | GOVI On 07-May-15       | 450.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | GOVI On 07-May-15       | 450.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | GOVI On 06-August-15    |        |              | GOVI               | 499.07    | 501.2930                      | 499.0740  | 501.2930                        | 0.00          |
| 13/11/2014 | GOVI On 06-August-15    | 500.01 | Call         | GOVI               | 0         | 1                             | 0         | 1                               | 0.00          |
| 13/11/2014 | GOVI On 06-August-15    | 500.00 | Call         | GOVI               | 0         | 1                             | 0         | 1                               | 0.00          |
| 13/11/2014 | GOVI On 06-August-15    | 499.99 | Call         | GOVI               | 0         | 1                             | 0         | 1                               | 0.00          |
| 13/11/2014 | GOVI On 06-August-15    | 500.00 | Put          | GOVI               | 9260      | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | GOVI On 06-August-15    | 499.99 | Put          | GOVI               | 9160      | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | GOVI On 06-August-15    | 500.01 | Put          | GOVI               | 9360      | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 13/11/2014 | IGOV On 05-February-15  |        |              | Index Future       | 225.65    | 225.6850                      | 225.6520  | 225.6850                        | 1,093.00      |
| 13/11/2014 | IGOV On 07-May-15       |        |              | Index Future       | 229.37    | 229.4080                      | 229.3690  | 229.4080                        | 80.00         |
| 13/11/2014 | IGOV On 06-August-15    |        |              | Index Future       | 233.32    | 233.3590                      | 233.3170  | 233.3590                        | 0.00          |
| 13/11/2014 | ILBI On 05-February-15  |        |              | Index Future       | 611.41    | 611.5030                      | 611.4090  | 611.5030                        | 157.00        |
| 13/11/2014 | ILBI On 07-May-15       |        |              | Index Future       | 621.46    | 621.5600                      | 621.4620  | 621.5600                        | 0.00          |
| 13/11/2014 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 13/11/2014 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 13/11/2014 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 13/11/2014 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 13/11/2014 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 13/11/2014 | JBAF On 19-November-14  |        |              | Jibar Tradeable Future | 6.12      | 93.8900                       | 93.8800   | 93.8900                         | 0.00          |
| 13/11/2014 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.20      | 93.8100                       | 93.8000   | 93.8100                         | 0.00          |
| 13/11/2014 | JBAF On 21-January-15   |        |              | Jibar Tradeable Future | 6.25      | 93.7600                       | 93.7500   | 93.7600                         | 0.00          |
| 13/11/2014 | JBAF On 18-February-15  |        |              | Jibar Tradeable Future | 6.32      | 93.6900                       | 93.6800   | 93.6900                         | 0.00          |
| 13/11/2014 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.36      | 93.6500                       | 93.6400   | 93.6500                         | 2,850.00      |
| 13/11/2014 | JBAF On 15-April-15     |        |              | Jibar Tradeable Future | 6.43      | 93.5800                       | 93.5700   | 93.5800                         | 0.00          |
| 13/11/2014 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.56      | 93.4500                       | 93.4400   | 93.4500                         | 5,000.00      |
| 13/11/2014 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 6.71      | 93.3000                       | 93.2900   | 93.3000                         | 0.00          |
| 13/11/2014 | JBAF On 15-December-15  |        |              | Jibar Tradeable Future | 6.83      | 93.1800                       | 93.1700   | 93.1800                         | 0.00          |
| 13/11/2014 | JBAF On 16-March-16     |        |              | Jibar Tradeable Future | 6.96      | 93.0500                       | 93.0400   | 93.0500                         | 0.00          |
| 13/11/2014 | JBAF On 15-June-16      |        |              | Jibar Tradeable Future | 7.08      | 92.9300                       | 92.9200   | 92.9300                         | 0.00          |
| 13/11/2014 | JBAF On 21-September-16 |        |              | Jibar Tradeable Future | 7.21      | 92.8000                       | 92.7900   | 92.8000                         | 0.00          |
| 13/11/2014 | R023 On 05-February-15  |        |              | Bond Future            | 7.71      | 104.2156                      | 103.6948  | 104.2156                        | 10,317.00     |
| 13/11/2014 | R023 On 05-February-15  | 8.75   | Call         | Bond Future            | 5937      | 6                             | 6         | 6                               | 0.00          |
| 13/11/2014 | R023 On 05-February-15  | 8.76   | Call         | Bond Future            | 5990      | 7                             | 6         | 7                               | 0.00          |
| 13/11/2014 | R023 On 05-February-15  | 8.74   | Call         | Bond Future            | 5884      | 6                             | 6         | 6                               | 0.00          |
| 13/11/2014 | R023 On 05-February-15  | 8.76   | Put          | Bond Future            | 30        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R023 On 05-February-15  | 8.75   | Put          | Bond Future            | 32        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R023 On 05-February-15  | 8.74   | Put          | Bond Future            | 33        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R023 On 07-May-15       |        |              | Bond Future            | 7.76      | 101.9975                      | 101.4659  | 101.9975                        | 0.00          |
| 13/11/2014 | R023 On 07-May-15       | 8.14   | Call         | Bond Future            | 3066      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R023 On 07-May-15       | 8.16   | Call         | Bond Future            | 3145      | 4                             | 3         | 4                               | 0.00          |
| 13/11/2014 | R023 On 07-May-15       | 8.15   | Call         | Bond Future            | 3105      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R023 On 07-May-15       | 8.15   | Put          | Bond Future            | 882       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R023 On 07-May-15       | 8.16   | Put          | Bond Future            | 865       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R023 On 07-May-15      | 8.14   | Put          | Bond Future | 899       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R023 On 06-August-15   |        |              | Bond Future | 7.79      | 103.7613                      | 103.2197  | 103.7613                        | 0.00          |
| 13/11/2014 | R023 On 06-August-15   | 8.24   | Call         | Bond Future | 3713      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R023 On 06-August-15   | 9.07   | Call         | Bond Future | 7182      | 8                             | 7         | 8                               | 0.00          |
| 13/11/2014 | R023 On 06-August-15   | 8.25   | Call         | Bond Future | 3750      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R023 On 06-August-15   | 8.26   | Call         | Bond Future | 3788      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R023 On 06-August-15   | 8.24   | Put          | Bond Future | 1246      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R023 On 06-August-15   | 8.26   | Put          | Bond Future | 1212      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R023 On 06-August-15   | 8.25   | Put          | Bond Future | 1229      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R023 On 06-August-15   | 9.07   | Put          | Bond Future | 324       | 0                             | 0         | 0                               | 911.00        |
| 13/11/2014 | R157 On 05-February-15 |        |              | Bond Future | 6.91      | 109.2566                      | 109.2566  | 109.2566                        | 0.00          |
| 13/11/2014 | R157 On 05-February-15 | 8.74   | Call         | Bond Future | 1078      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R157 On 05-February-15 | 8.76   | Call         | Bond Future | 1090      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R157 On 05-February-15 | 8.75   | Call         | Bond Future | 1084      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R157 On 05-February-15 | 8.75   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R157 On 05-February-15 | 8.76   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R157 On 05-February-15 | 8.74   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 |        |              | Bond Future | 7.96      | 121.2917                      | 120.6765  | 121.2917                        | 45,209.00     |
| 13/11/2014 | R186 On 05-February-15 | 8.75   | Call         | Bond Future | 6619      | 7                             | 7         | 7                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 | 8.76   | Call         | Bond Future | 6692      | 7                             | 7         | 7                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 | 9.00   | Call         | Bond Future | 8483      | 9                             | 8         | 9                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 | 8.74   | Call         | Bond Future | 6545      | 7                             | 7         | 7                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 | 8.45   | Call         | Bond Future | 4492      | 5                             | 4         | 5                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 | 8.50   | Call         | Bond Future | 4831      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 | 9.00   | Put          | Bond Future | 54        | 0                             | 0         | 0                               | 9,600.00      |
| 13/11/2014 | R186 On 05-February-15 | 8.74   | Put          | Bond Future | 154       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 | 8.75   | Put          | Bond Future | 148       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 | 8.50   | Put          | Bond Future | 367       | 0                             | 0         | 0                               | 6,500.00      |
| 13/11/2014 | R186 On 05-February-15 | 8.76   | Put          | Bond Future | 142       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R186 On 05-February-15 | 8.45   | Put          | Bond Future | 434       | 0                             | 0         | 0                               | 6,500.00      |
| 13/11/2014 | R186 On 07-May-15      |        |              | Bond Future | 8.01      | 123.2788                      | 122.6508  | 123.2788                        | 0.00          |
| 13/11/2014 | R186 On 07-May-15      | 8.25   | Call         | Bond Future | 3754      | 4                             | 4         | 4                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R186 On 07-May-15      | 8.24   | Call         | Bond Future | 3703      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R186 On 07-May-15      | 8.26   | Call         | Bond Future | 3806      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R186 On 07-May-15      | 8.26   | Put          | Bond Future | 1755      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R186 On 07-May-15      | 8.25   | Put          | Bond Future | 1786      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R186 On 07-May-15      | 8.24   | Put          | Bond Future | 1817      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R186 On 06-August-15   |        |              | Bond Future | 8.05      | 120.1100                      | 119.4701  | 120.1100                        | 0.00          |
| 13/11/2014 | R186 On 06-August-15   | 7.99   | Call         | Bond Future | 3107      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R186 On 06-August-15   | 8.00   | Call         | Bond Future | 3148      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R186 On 06-August-15   | 8.01   | Call         | Bond Future | 3188      | 4                             | 3         | 4                               | 0.00          |
| 13/11/2014 | R186 On 06-August-15   | 8.00   | Put          | Bond Future | 3577      | 3                             | 4         | 3                               | 0.00          |
| 13/11/2014 | R186 On 06-August-15   | 7.99   | Put          | Bond Future | 3620      | 3                             | 4         | 3                               | 0.00          |
| 13/11/2014 | R186 On 06-August-15   | 8.01   | Put          | Bond Future | 3535      | 3                             | 4         | 3                               | 0.00          |
| 13/11/2014 | R186 On 05-November-15 |        |              | Bond Future | 8.07      | 122.2960                      | 121.6461  | 122.2960                        | 0.00          |
| 13/11/2014 | R186 On 05-November-15 | 8.24   | Call         | Bond Future | 4512      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R186 On 05-November-15 | 8.26   | Call         | Bond Future | 4602      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R186 On 05-November-15 | 8.25   | Call         | Bond Future | 4557      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R186 On 05-November-15 | 9.00   | Call         | Bond Future | 8482      | 9                             | 8         | 9                               | 0.00          |
| 13/11/2014 | R186 On 05-November-15 | 8.25   | Put          | Bond Future | 3132      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R186 On 05-November-15 | 9.00   | Put          | Bond Future | 1290      | 1                             | 1         | 1                               | 2,600.00      |
| 13/11/2014 | R186 On 05-November-15 | 8.24   | Put          | Bond Future | 3167      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R186 On 05-November-15 | 8.26   | Put          | Bond Future | 3097      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R197 On 05-February-15 |        |              | Bond Future | 288.71    | 288.7089                      | 288.7100  | 288.7089                        | 898.00        |
| 13/11/2014 | R197 On 05-February-15 | 288.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R197 On 05-February-15 | 289.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R197 On 05-February-15 | 289.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R197 On 05-February-15 | 289.00 | Put          | Bond Future | 290       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R197 On 05-February-15 | 289.01 | Put          | Bond Future | 300       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R197 On 05-February-15 | 288.99 | Put          | Bond Future | 280       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R197 On 07-May-15      |        |              | Bond Future | 293.47    | 293.4722                      | 293.4669  | 293.4722                        | 0.00          |
| 13/11/2014 | R197 On 07-May-15      | 294.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R197 On 07-May-15      | 294.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R197 On 07-May-15      | 293.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R197 On 07-May-15      | 294.01 | Put          | Bond Future | 543       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R197 On 07-May-15      | 294.00 | Put          | Bond Future | 533       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R197 On 07-May-15      | 293.99 | Put          | Bond Future | 523       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R202 On 05-February-15 |        |              | Bond Future | 235.93    | 235.9314                      | 235.9331  | 235.9314                        | 50,593.00     |
| 13/11/2014 | R202 On 05-February-15 | 232.99 | Call         | Bond Future | 2943      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R202 On 05-February-15 | 233.01 | Call         | Bond Future | 2923      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R202 On 05-February-15 | 233.00 | Call         | Bond Future | 2933      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R202 On 05-February-15 | 232.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R202 On 05-February-15 | 233.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R202 On 05-February-15 | 233.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R202 On 07-May-15      |        |              | Bond Future | 239.82    | 239.8241                      | 239.8203  | 239.8241                        | 0.00          |
| 13/11/2014 | R202 On 07-May-15      | 238.50 | Call         | Bond Future | 1320      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R202 On 07-May-15      | 238.49 | Call         | Bond Future | 1330      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R202 On 07-May-15      | 238.51 | Call         | Bond Future | 1310      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R202 On 07-May-15      | 238.49 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R202 On 07-May-15      | 238.51 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R202 On 07-May-15      | 238.50 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R203 On 05-February-15 |        |              | Bond Future | 6.73      | 107.1232                      | 106.9273  | 107.1232                        | 14,338.00     |
| 13/11/2014 | R203 On 05-February-15 | 7.69   | Call         | Bond Future | 2278      | 2                             | 2         | 2                               | 55.00         |
| 13/11/2014 | R203 On 05-February-15 | 8.35   | Call         | Bond Future | 3796      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R203 On 05-February-15 | 8.36   | Call         | Bond Future | 3819      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R203 On 05-February-15 | 8.34   | Call         | Bond Future | 3773      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R203 On 05-February-15 | 8.35   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R203 On 05-February-15 | 7.69   | Put          | Bond Future | 6         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R203 On 05-February-15 | 8.36   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R203 On 05-February-15 | 8.34   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R203 On 07-May-15      |        |              | Bond Future | 6.74      | 104.7104                      | 104.5089  | 104.7104                        | 0.00          |
| 13/11/2014 | R203 On 07-May-15      | 7.25   | Call         | Bond Future | 1290      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R203 On 07-May-15      | 7.26   | Call         | Bond Future | 1308      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R203 On 07-May-15      | 7.24   | Call         | Bond Future | 1273      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R203 On 07-May-15      | 7.25   | Put          | Bond Future | 185       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R203 On 07-May-15      | 7.26   | Put          | Bond Future | 181       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R203 On 07-May-15      | 7.24   | Put          | Bond Future | 190       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R203 On 06-August-15   |        |              | Bond Future | 6.71      | 106.5214                      | 106.3155  | 106.5214                        | 0.00          |
| 13/11/2014 | R203 On 06-August-15   | 6.74   | Call         | Bond Future | 693       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R203 On 06-August-15   | 6.75   | Call         | Bond Future | 704       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R203 On 06-August-15   | 6.76   | Call         | Bond Future | 715       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R203 On 06-August-15   | 6.75   | Put          | Bond Future | 623       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R203 On 06-August-15   | 6.76   | Put          | Bond Future | 614       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R203 On 06-August-15   | 6.74   | Put          | Bond Future | 632       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R204 On 05-February-15 |        |              | Bond Future | 7.03      | 104.6099                      | 104.3396  | 104.6099                        | 10,772.00     |
| 13/11/2014 | R204 On 05-February-15 | 8.25   | Call         | Bond Future | 4050      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R204 On 05-February-15 | 8.24   | Call         | Bond Future | 4018      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R204 On 05-February-15 | 8.26   | Call         | Bond Future | 4082      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R204 On 05-February-15 | 8.24   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R204 On 05-February-15 | 8.26   | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R204 On 05-February-15 | 8.25   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R204 On 07-May-15      |        |              | Bond Future | 7.06      | 106.3236                      | 106.0465  | 106.3236                        | 0.00          |
| 13/11/2014 | R204 On 07-May-15      | 7.49   | Call         | Bond Future | 1731      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R204 On 07-May-15      | 7.51   | Call         | Bond Future | 1778      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R204 On 07-May-15      | 7.50   | Call         | Bond Future | 1754      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R204 On 07-May-15      | 7.49   | Put          | Bond Future | 380       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R204 On 07-May-15      | 7.50   | Put          | Bond Future | 372       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R204 On 07-May-15      | 7.51   | Put          | Bond Future | 364       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R204 On 06-August-15   |        |              | Bond Future | 7.08      | 104.1236                      | 103.8408  | 104.1236                        | 0.00          |
| 13/11/2014 | R204 On 06-August-15   | 8.41   | Call         | Bond Future | 4014      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R204 On 06-August-15   | 7.74   | Call         | Bond Future | 2376      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | R204 On 06-August-15   | 7.76   | Call         | Bond Future | 2421      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | R204 On 06-August-15   | 7.75   | Call         | Bond Future | 2399      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | R204 On 06-August-15   | 8.41   | Put          | Bond Future | 115       | 0                             | 0         | 0                               | 699.00        |
| 13/11/2014 | R204 On 06-August-15   | 7.75   | Put          | Bond Future | 406       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R204 On 06-August-15   | 7.74   | Put          | Bond Future | 413       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R204 On 06-August-15   | 7.76   | Put          | Bond Future | 399       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R207 On 05-February-15 |        |              | Bond Future | 7.29      | 100.7053                      | 100.3633  | 100.7053                        | 36,307.00     |
| 13/11/2014 | R207 On 05-February-15 | 8.50   | Call         | Bond Future | 4806      | 5                             | 5         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R207 On 05-February-15 | 8.51   | Call         | Bond Future | 4844      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R207 On 05-February-15 | 8.49   | Call         | Bond Future | 4768      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R207 On 05-February-15 | 8.50   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R207 On 05-February-15 | 8.51   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R207 On 05-February-15 | 8.49   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R207 On 07-May-15      |        |              | Bond Future | 7.33      | 102.3554                      | 102.0055  | 102.3554                        | 0.00          |
| 13/11/2014 | R207 On 07-May-15      | 8.25   | Call         | Bond Future | 3662      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R207 On 07-May-15      | 7.73   | Call         | Bond Future | 2066      | 2                             | 2         | 2                               | 66.00         |
| 13/11/2014 | R207 On 07-May-15      | 8.26   | Call         | Bond Future | 3695      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R207 On 07-May-15      | 8.24   | Call         | Bond Future | 3629      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R207 On 07-May-15      | 8.25   | Put          | Bond Future | 167       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R207 On 07-May-15      | 8.26   | Put          | Bond Future | 162       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R207 On 07-May-15      | 7.73   | Put          | Bond Future | 533       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | R207 On 07-May-15      | 8.24   | Put          | Bond Future | 171       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R207 On 06-August-15   |        |              | Bond Future | 7.36      | 100.4814                      | 100.1245  | 100.4814                        | 0.00          |
| 13/11/2014 | R207 On 06-August-15   | 7.74   | Call         | Bond Future | 2216      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R207 On 06-August-15   | 7.76   | Call         | Bond Future | 2264      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | R207 On 06-August-15   | 7.75   | Call         | Bond Future | 2240      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R207 On 06-August-15   | 7.46   | Call         | Bond Future | 1583      | 2                             | 2         | 2                               | 70.00         |
| 13/11/2014 | R207 On 06-August-15   | 7.74   | Put          | Bond Future | 827       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R207 On 06-August-15   | 7.75   | Put          | Bond Future | 815       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R207 On 06-August-15   | 7.76   | Put          | Bond Future | 803       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R207 On 06-August-15   | 7.46   | Put          | Bond Future | 1223      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R208 On 05-February-15 |        |              | Bond Future | 7.47      | 99.3956                       | 98.9756   | 99.3956                         | 52,029.00     |
| 13/11/2014 | R208 On 05-February-15 | 8.49   | Call         | Bond Future | 4733      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R208 On 05-February-15 | 8.51   | Call         | Bond Future | 4821      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R208 On 05-February-15 | 8.50   | Call         | Bond Future | 4777      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R208 On 05-February-15 | 8.49   | Put          | Bond Future | 22        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R208 On 05-February-15 | 8.50   | Put          | Bond Future | 21        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R208 On 05-February-15 | 8.51   | Put          | Bond Future | 20        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R208 On 07-May-15      |        |              | Bond Future | 7.51      | 97.6234                       | 97.1943   | 97.6234                         | 0.00          |
| 13/11/2014 | R208 On 07-May-15      | 7.99   | Call         | Bond Future | 2721      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R208 On 07-May-15      | 8.01   | Call         | Bond Future | 2788      | 3                             | 3         | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R208 On 07-May-15      | 8.00   | Call         | Bond Future | 2754      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R208 On 07-May-15      | 7.99   | Put          | Bond Future | 557       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | R208 On 07-May-15      | 8.01   | Put          | Bond Future | 535       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | R208 On 07-May-15      | 8.00   | Put          | Bond Future | 546       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | R208 On 06-August-15   |        |              | Bond Future | 7.54      | 99.3118                       | 98.8744   | 99.3118                         | 0.00          |
| 13/11/2014 | R208 On 06-August-15   | 8.00   | Call         | Bond Future | 2924      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R208 On 06-August-15   | 7.99   | Call         | Bond Future | 2894      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R208 On 06-August-15   | 8.01   | Call         | Bond Future | 2954      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R208 On 06-August-15   | 8.85   | Call         | Bond Future | 5798      | 6                             | 6         | 6                               | 0.00          |
| 13/11/2014 | R208 On 06-August-15   | 8.85   | Put          | Bond Future | 219       | 0                             | 0         | 0                               | 198.00        |
| 13/11/2014 | R208 On 06-August-15   | 7.99   | Put          | Bond Future | 940       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R208 On 06-August-15   | 8.00   | Put          | Bond Future | 926       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R208 On 06-August-15   | 8.01   | Put          | Bond Future | 913       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R208 On 05-November-15 |        |              | Bond Future | 7.55      | 97.7154                       | 97.2715   | 97.7154                         | 0.00          |
| 13/11/2014 | R208 On 05-November-15 | 8.48   | Call         | Bond Future | 4510      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R208 On 05-November-15 | 7.75   | Call         | Bond Future | 2396      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | R208 On 05-November-15 | 7.76   | Call         | Bond Future | 2420      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | R208 On 05-November-15 | 7.74   | Call         | Bond Future | 2371      | 3                             | 2         | 3                               | 0.00          |
| 13/11/2014 | R208 On 05-November-15 | 8.48   | Put          | Bond Future | 622       | 1                             | 1         | 1                               | 2,200.00      |
| 13/11/2014 | R208 On 05-November-15 | 7.75   | Put          | Bond Future | 1532      | 1                             | 2         | 1                               | 0.00          |
| 13/11/2014 | R208 On 05-November-15 | 7.76   | Put          | Bond Future | 1515      | 1                             | 2         | 1                               | 0.00          |
| 13/11/2014 | R208 On 05-November-15 | 7.74   | Put          | Bond Future | 1549      | 1                             | 2         | 1                               | 0.00          |
| 13/11/2014 | R209 On 05-February-15 |        |              | Bond Future | 8.58      | 80.3097                       | 79.7386   | 80.3097                         | 28,435.00     |
| 13/11/2014 | R209 On 05-February-15 | 9.26   | Call         | Bond Future | 5438      | 6                             | 5         | 6                               | 0.00          |
| 13/11/2014 | R209 On 05-February-15 | 9.25   | Call         | Bond Future | 5375      | 6                             | 5         | 6                               | 0.00          |
| 13/11/2014 | R209 On 05-February-15 | 9.00   | Call         | Bond Future | 3850      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R209 On 05-February-15 | 9.24   | Call         | Bond Future | 5312      | 6                             | 5         | 6                               | 0.00          |
| 13/11/2014 | R209 On 05-February-15 | 9.25   | Put          | Bond Future | 271       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R209 On 05-February-15 | 9.24   | Put          | Bond Future | 280       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R209 On 05-February-15 | 9.26   | Put          | Bond Future | 262       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R209 On 05-February-15 | 9.00   | Put          | Bond Future | 580       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | R209 On 07-May-15      |        |              | Bond Future | 8.62      | 78.4768                       | 77.8947   | 78.4768                         | 0.00          |
| 13/11/2014 | R209 On 07-May-15      | 9.01   | Call         | Bond Future | 4398      | 5                             | 4         | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R209 On 07-May-15      | 9.00   | Call         | Bond Future | 4348      | 5                             | 4         | 5                               | 0.00          |
| 13/11/2014 | R209 On 07-May-15      | 8.99   | Call         | Bond Future | 4298      | 5                             | 4         | 5                               | 0.00          |
| 13/11/2014 | R209 On 07-May-15      | 9.00   | Put          | Bond Future | 1462      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R209 On 07-May-15      | 8.99   | Put          | Bond Future | 1487      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R209 On 07-May-15      | 9.01   | Put          | Bond Future | 1438      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R209 On 06-August-15   |        |              | Bond Future | 8.67      | 79.8342                       | 79.2413   | 79.8342                         | 0.00          |
| 13/11/2014 | R209 On 06-August-15   | 9.90   | Call         | Bond Future | 9483      | 10                            | 9         | 10                              | 0.00          |
| 13/11/2014 | R209 On 06-August-15   | 9.00   | Call         | Bond Future | 4843      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R209 On 06-August-15   | 9.01   | Call         | Bond Future | 4889      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R209 On 06-August-15   | 8.99   | Call         | Bond Future | 4797      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R209 On 06-August-15   | 9.00   | Put          | Bond Future | 2289      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R209 On 06-August-15   | 9.90   | Put          | Bond Future | 667       | 1                             | 1         | 1                               | 2,914.00      |
| 13/11/2014 | R209 On 06-August-15   | 9.01   | Put          | Bond Future | 2261      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R209 On 06-August-15   | 8.99   | Put          | Bond Future | 2318      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R210 On 05-February-15 |        |              | Bond Future | 177.59    | 177.5898                      | 177.5906  | 177.5898                        | 628.00        |
| 13/11/2014 | R210 On 05-February-15 | 174.99 | Call         | Bond Future | 2601      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R210 On 05-February-15 | 175.01 | Call         | Bond Future | 2581      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R210 On 05-February-15 | 175.00 | Call         | Bond Future | 2591      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R210 On 05-February-15 | 174.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R210 On 05-February-15 | 175.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R210 On 05-February-15 | 175.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R210 On 07-May-15      |        |              | Bond Future | 178.44    | 178.4417                      | 178.4387  | 178.4417                        | 0.00          |
| 13/11/2014 | R210 On 07-May-15      | 177.00 | Call         | Bond Future | 1439      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R210 On 07-May-15      | 176.99 | Call         | Bond Future | 1449      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R210 On 07-May-15      | 177.01 | Call         | Bond Future | 1429      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R210 On 07-May-15      | 177.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R210 On 07-May-15      | 177.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R210 On 07-May-15      | 176.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 05-February-15 |        |              | Bond Future | 133.01    | 133.0110                      | 133.0085  | 133.0110                        | 1,120.00      |
| 13/11/2014 | R211 On 05-February-15 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 05-February-15 | 133.00 | Call         | Bond Future | 8         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 05-February-15 | 132.99 | Call         | Bond Future | 18        | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R211 On 05-February-15 | 133.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 05-February-15 | 132.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 05-February-15 | 133.01 | Put          | Bond Future | 2         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 07-May-15      |        |              | Bond Future | 135.20    | 135.2058                      | 135.2003  | 135.2058                        | 0.00          |
| 13/11/2014 | R211 On 07-May-15      | 134.99 | Call         | Bond Future | 210       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 07-May-15      | 135.01 | Call         | Bond Future | 190       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 07-May-15      | 135.00 | Call         | Bond Future | 200       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 07-May-15      | 135.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 07-May-15      | 135.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R211 On 07-May-15      | 134.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 05-February-15 |        |              | Bond Future | 137.91    | 137.9145                      | 137.9148  | 137.9145                        | 14,864.00     |
| 13/11/2014 | R212 On 05-February-15 | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 05-February-15 | 137.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 05-February-15 | 138.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 05-February-15 | 137.99 | Put          | Bond Future | 75        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 05-February-15 | 138.01 | Put          | Bond Future | 95        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 05-February-15 | 138.00 | Put          | Bond Future | 85        | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 07-May-15      |        |              | Bond Future | 140.19    | 140.1902                      | 140.1875  | 140.1902                        | 0.00          |
| 13/11/2014 | R212 On 07-May-15      | 140.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 07-May-15      | 141.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 07-May-15      | 141.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R212 On 07-May-15      | 141.00 | Put          | Bond Future | 813       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R212 On 07-May-15      | 141.01 | Put          | Bond Future | 823       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R212 On 07-May-15      | 140.99 | Put          | Bond Future | 803       | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R213 On 05-February-15 |        |              | Bond Future | 8.43      | 91.2409                       | 90.6740   | 91.2409                         | 21,796.00     |
| 13/11/2014 | R213 On 05-February-15 | 9.25   | Call         | Bond Future | 6315      | 7                             | 6         | 7                               | 0.00          |
| 13/11/2014 | R213 On 05-February-15 | 9.26   | Call         | Bond Future | 6381      | 7                             | 6         | 7                               | 0.00          |
| 13/11/2014 | R213 On 05-February-15 | 9.24   | Call         | Bond Future | 6249      | 7                             | 6         | 7                               | 0.00          |
| 13/11/2014 | R213 On 05-February-15 | 9.25   | Put          | Bond Future | 160       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R213 On 05-February-15 | 9.26   | Put          | Bond Future | 155       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R213 On 05-February-15 | 9.24   | Put          | Bond Future | 166       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R213 On 07-May-15      |        |              | Bond Future | 8.48      | 89.1902                       | 88.6119   | 89.1902                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R213 On 07-May-15      | 8.74   | Call         | Bond Future | 3729      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R213 On 07-May-15      | 8.76   | Call         | Bond Future | 3824      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R213 On 07-May-15      | 8.75   | Call         | Bond Future | 3776      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R213 On 07-May-15      | 8.75   | Put          | Bond Future | 1703      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R213 On 07-May-15      | 8.76   | Put          | Bond Future | 1675      | 1                             | 2         | 1                               | 0.00          |
| 13/11/2014 | R213 On 07-May-15      | 8.74   | Put          | Bond Future | 1731      | 2                             | 2         | 2                               | 0.00          |
| 13/11/2014 | R213 On 06-August-15   |        |              | Bond Future | 8.52      | 90.7326                       | 90.1436   | 90.7326                         | 0.00          |
| 13/11/2014 | R213 On 06-August-15   | 8.50   | Call         | Bond Future | 3245      | 4                             | 3         | 4                               | 0.00          |
| 13/11/2014 | R213 On 06-August-15   | 8.51   | Call         | Bond Future | 3284      | 4                             | 3         | 4                               | 0.00          |
| 13/11/2014 | R213 On 06-August-15   | 8.49   | Call         | Bond Future | 3208      | 4                             | 3         | 4                               | 0.00          |
| 13/11/2014 | R213 On 06-August-15   | 8.50   | Put          | Bond Future | 3422      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R213 On 06-August-15   | 8.49   | Put          | Bond Future | 3462      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R213 On 06-August-15   | 8.51   | Put          | Bond Future | 3383      | 3                             | 3         | 3                               | 0.00          |
| 13/11/2014 | R214 On 05-February-15 |        |              | Bond Future | 8.68      | 81.1646                       | 80.5657   | 81.1646                         | 6,868.00      |
| 13/11/2014 | R214 On 05-February-15 | 9.51   | Call         | Bond Future | 6668      | 7                             | 7         | 7                               | 0.00          |
| 13/11/2014 | R214 On 05-February-15 | 9.50   | Call         | Bond Future | 6601      | 7                             | 7         | 7                               | 0.00          |
| 13/11/2014 | R214 On 05-February-15 | 9.49   | Call         | Bond Future | 6535      | 7                             | 7         | 7                               | 0.00          |
| 13/11/2014 | R214 On 05-February-15 | 9.50   | Put          | Bond Future | 191       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R214 On 05-February-15 | 9.49   | Put          | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R214 On 05-February-15 | 9.51   | Put          | Bond Future | 185       | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R214 On 07-May-15      |        |              | Bond Future | 8.72      | 79.2020                       | 78.5915   | 79.2020                         | 0.00          |
| 13/11/2014 | R214 On 07-May-15      | 9.15   | Call         | Bond Future | 4854      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R214 On 07-May-15      | 9.16   | Call         | Bond Future | 4906      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R214 On 07-May-15      | 9.14   | Call         | Bond Future | 4801      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R214 On 07-May-15      | 9.15   | Put          | Bond Future | 1452      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R214 On 07-May-15      | 9.16   | Put          | Bond Future | 1427      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R214 On 07-May-15      | 9.14   | Put          | Bond Future | 1476      | 1                             | 1         | 1                               | 0.00          |
| 13/11/2014 | R214 On 06-August-15   |        |              | Bond Future | 8.77      | 80.5717                       | 79.9500   | 80.5717                         | 0.00          |
| 13/11/2014 | R214 On 06-August-15   | 8.74   | Call         | Bond Future | 3536      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R214 On 06-August-15   | 8.75   | Call         | Bond Future | 3576      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R214 On 06-August-15   | 8.76   | Call         | Bond Future | 3617      | 4                             | 4         | 4                               | 0.00          |
| 13/11/2014 | R214 On 06-August-15   | 8.74   | Put          | Bond Future | 3745      | 3                             | 4         | 3                               | 0.00          |
| 13/11/2014 | R214 On 06-August-15   | 8.75   | Put          | Bond Future | 3702      | 3                             | 4         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 13/11/2014 | R214 On 06-August-15   | 8.76   | Put          | Bond Future | 3661      | 3                             | 4         | 3                               | 0.00          |
| 13/11/2014 | R248 On 05-February-15 |        |              | Bond Future | 8.74      | 104.8140                      | 104.0424  | 104.8140                        | 40,123.00     |
| 13/11/2014 | R248 On 05-February-15 | 9.50   | Call         | Bond Future | 7639      | 8                             | 8         | 8                               | 0.00          |
| 13/11/2014 | R248 On 05-February-15 | 9.49   | Call         | Bond Future | 7545      | 8                             | 8         | 8                               | 0.00          |
| 13/11/2014 | R248 On 05-February-15 | 9.51   | Call         | Bond Future | 7732      | 9                             | 8         | 9                               | 0.00          |
| 13/11/2014 | R248 On 05-February-15 | 9.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R248 On 05-February-15 | 9.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R248 On 05-February-15 | 9.49   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R248 On 07-May-15      |        |              | Bond Future | 8.79      | 102.0993                      | 101.3128  | 102.0993                        | 0.00          |
| 13/11/2014 | R248 On 07-May-15      | 9.25   | Call         | Bond Future | 4728      | 6                             | 5         | 6                               | 0.00          |
| 13/11/2014 | R248 On 07-May-15      | 9.26   | Call         | Bond Future | 4825      | 6                             | 5         | 6                               | 0.00          |
| 13/11/2014 | R248 On 07-May-15      | 9.24   | Call         | Bond Future | 4630      | 5                             | 5         | 5                               | 0.00          |
| 13/11/2014 | R248 On 07-May-15      | 9.26   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R248 On 07-May-15      | 9.24   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R248 On 07-May-15      | 9.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R248 On 06-August-15   |        |              | Bond Future | 8.83      | 103.8651                      | 103.0640  | 103.8651                        | 0.00          |
| 13/11/2014 | R248 On 06-August-15   | 8.74   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R248 On 06-August-15   | 8.76   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R248 On 06-August-15   | 8.75   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 13/11/2014 | R248 On 06-August-15   | 8.76   | Put          | Bond Future | 743       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | R248 On 06-August-15   | 8.74   | Put          | Bond Future | 958       | 0                             | 1         | 0                               | 0.00          |
| 13/11/2014 | R248 On 06-August-15   | 8.75   | Put          | Bond Future | 851       | 0                             | 1         | 0                               | 0.00          |