



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 30/04/2013 To: 30/04/2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 2025 On 02-May-13 | | | Bond Future | 118.65 | 118.1987 | 118.6490 | 118.1987 | 0.00 |
| 30/04/2013 | 2025 On 02-May-13 | 113.41 | Call | Bond Future | 5235 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | 2025 On 02-May-13 | 113.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2025 On 01-August-13 | | | Bond Future | 119.14 | 118.6887 | 119.1449 | 118.6887 | 0.00 |
| 30/04/2013 | 2025 On 01-August-13 | 117.99 | Call | Bond Future | 1155 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | 2025 On 01-August-13 | 118.00 | Call | Bond Future | 1145 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | 2025 On 01-August-13 | 118.01 | Call | Bond Future | 1135 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | 2025 On 01-August-13 | 118.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2025 On 01-August-13 | 118.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2025 On 01-August-13 | 117.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2038 On 02-May-13 | | | Bond Future | 115.46 | 115.3769 | 115.4603 | 115.3769 | 0.00 |
| 30/04/2013 | 2038 On 02-May-13 | 111.60 | Call | Bond Future | 3856 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | 2038 On 02-May-13 | 111.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2038 On 01-August-13 | | | Bond Future | 115.78 | 115.6968 | 115.7810 | 115.6968 | 9.00 |
| 30/04/2013 | 2038 On 01-August-13 | 114.99 | Call | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | 2038 On 01-August-13 | 115.00 | Call | Bond Future | 781 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | 2038 On 01-August-13 | 115.01 | Call | Bond Future | 771 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | 2038 On 01-August-13 | 115.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2038 On 01-August-13 | 115.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2038 On 01-August-13 | 114.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2050 On 02-May-13 | | | Bond Future | 120.98 | 119.9841 | 120.9832 | 119.9841 | 0.00 |
| 30/04/2013 | 2050 On 02-May-13 | 117.60 | Call | Bond Future | 3385 | 2 | 3 | 2 | 0.00 |
| 30/04/2013 | 2050 On 02-May-13 | 117.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2050 On 01-August-13 | | | Bond Future | 121.24 | 120.2317 | 121.2439 | 120.2317 | 122.00 |
| 30/04/2013 | 2050 On 01-August-13 | 118.99 | Call | Bond Future | 2254 | 1 | 2 | 1 | 0.00 |
| 30/04/2013 | 2050 On 01-August-13 | 119.01 | Call | Bond Future | 2234 | 1 | 2 | 1 | 0.00 |
| 30/04/2013 | 2050 On 01-August-13 | 119.00 | Call | Bond Future | 2244 | 1 | 2 | 1 | 0.00 |
| 30/04/2013 | 2050 On 01-August-13 | 119.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 2050 On 01-August-13 | 119.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | 2050 On 01-August-13 | 118.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | AL7T On 02-May-13 | | | Index Future | 511.25 | 510.2970 | 511.2490 | 510.2970 | 10.00 |
| 30/04/2013 | AL7T On 01-August-13 | | | Index Future | 517.91 | 516.9450 | 517.9090 | 516.9450 | 1.00 |
| 30/04/2013 | AL7T On 07-November-13 | | | Index Future | 525.31 | 524.3320 | 525.3080 | 524.3320 | 0.00 |
| 30/04/2013 | ALBI On 02-May-13 | | | Index Future | 455.99 | 455.3460 | 455.9940 | 455.3460 | 0.00 |
| 30/04/2013 | ALBI On 01-August-13 | | | Index Future | 461.93 | 461.2780 | 461.9340 | 461.2780 | 725.00 |
| 30/04/2013 | ALBI On 07-November-13 | | | Index Future | 468.53 | 467.8690 | 468.5330 | 467.8690 | 85.00 |
| 30/04/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 30/04/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/04/2013 | EL28 On 02-May-13 | | | Bond Future | 114.34 | 113.8297 | 114.3430 | 113.8297 | 0.00 |
| 30/04/2013 | EL28 On 02-May-13 | 113.32 | Call | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | EL28 On 02-May-13 | 113.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | EL28 On 01-August-13 | | | Bond Future | 115.85 | 115.3269 | 115.8468 | 115.3269 | 0.00 |
| 30/04/2013 | EL28 On 01-August-13 | 115.00 | Call | Bond Future | 847 | 0 | 1 | 0 | 0.00 |
| 30/04/2013 | EL28 On 01-August-13 | 115.01 | Call | Bond Future | 837 | 0 | 1 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | EL28 On 01-August-13 | 114.99 | Call | Bond Future | 857 | 0 | 1 | 0 | 0.00 |
| 30/04/2013 | EL28 On 01-August-13 | 114.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | EL28 On 01-August-13 | 115.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | EL28 On 01-August-13 | 115.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | ES33 On 02-May-13 | | | Bond Future | 8.14 | 94.4419 | 94.7918 | 94.4419 | 0.00 |
| 30/04/2013 | ES33 On 02-May-13 | 91.02 | Call | Bond Future | 85612 | 85 | 86 | 85 | 0.00 |
| 30/04/2013 | ES33 On 02-May-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | ES33 On 01-August-13 | | | Bond Future | 8.21 | 95.6723 | 96.0266 | 95.6723 | 292.00 |
| 30/04/2013 | ES33 On 01-August-13 | 9.00 | Call | Bond Future | 6934 | 7 | 7 | 7 | 0.00 |
| 30/04/2013 | ES33 On 01-August-13 | 91.02 | Call | Bond Future | 84975 | 85 | 85 | 85 | 0.00 |
| 30/04/2013 | ES33 On 01-August-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | ES33 On 01-August-13 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | ES33 On 07-November-13 | | | Bond Future | 8.28 | 93.2578 | 93.6168 | 93.2578 | 0.00 |
| 30/04/2013 | ES33 On 07-November-13 | 8.49 | Call | Bond Future | 1853 | 1 | 2 | 1 | 0.00 |
| 30/04/2013 | ES33 On 07-November-13 | 8.51 | Call | Bond Future | 2029 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | ES33 On 07-November-13 | 8.50 | Call | Bond Future | 1941 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | ES33 On 07-November-13 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | ES33 On 07-November-13 | 8.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | ES33 On 07-November-13 | 8.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | GOVI On 02-May-13 | | | GOVI | 454.96 | 454.3690 | 454.9600 | 454.3690 | 43.00 |
| 30/04/2013 | GOVI On 02-May-13 | 432.99 | Call | GOVI | 219700 | 21 | 22 | 21 | 0.00 |
| 30/04/2013 | GOVI On 02-May-13 | 433.01 | Call | GOVI | 219500 | 21 | 22 | 21 | 0.00 |
| 30/04/2013 | GOVI On 02-May-13 | 433.00 | Call | GOVI | 219600 | 21 | 22 | 21 | 0.00 |
| 30/04/2013 | GOVI On 02-May-13 | 433.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | GOVI On 02-May-13 | 433.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | GOVI On 02-May-13 | 432.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | GOVI On 01-August-13 | | | GOVI | 460.89 | 460.2880 | 460.8870 | 460.2880 | 349.00 |
| 30/04/2013 | GOVI On 01-August-13 | 445.99 | Call | GOVI | 148970 | 14 | 15 | 14 | 0.00 |
| 30/04/2013 | GOVI On 01-August-13 | 446.00 | Call | GOVI | 148870 | 14 | 15 | 14 | 0.00 |
| 30/04/2013 | GOVI On 01-August-13 | 446.01 | Call | GOVI | 148770 | 14 | 15 | 14 | 0.00 |
| 30/04/2013 | GOVI On 01-August-13 | 446.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | GOVI On 01-August-13 | 446.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | GOVI On 01-August-13 | 445.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | GOVI On 07-November-13 | | | GOVI | 467.47 | 466.8660 | 467.4710 | 466.8660 | 0.00 |
| 30/04/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 214810 | 21 | 21 | 21 | 0.00 |
| 30/04/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 214710 | 21 | 21 | 21 | 0.00 |
| 30/04/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 214610 | 21 | 21 | 21 | 0.00 |
| 30/04/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 30/04/2013 | IGOV On 02-May-13 | | | Index Future | 207.55 | 207.4120 | 207.5490 | 207.4120 | 5.00 |
| 30/04/2013 | IGOV On 01-August-13 | | | Index Future | 210.32 | 210.1850 | 210.3230 | 210.1850 | 887.00 |
| 30/04/2013 | IGOV On 07-November-13 | | | Index Future | 213.41 | 213.2660 | 213.4060 | 213.2660 | 7.00 |
| 30/04/2013 | ILBI On 02-May-13 | | | Index Future | 561.90 | 560.2540 | 561.9010 | 560.2540 | 0.00 |
| 30/04/2013 | ILBI On 01-August-13 | | | Index Future | 569.40 | 567.7250 | 569.3950 | 567.7250 | 183.00 |
| 30/04/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 30/04/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 30/04/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 30/04/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 30/04/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 30/04/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 30/04/2013 | JBAF On 15-May-13 | | | Jibar Tradeable Future | 5.09 | 94.9000 | 94.9100 | 94.9000 | 0.00 |
| 30/04/2013 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.05 | 94.9200 | 94.9500 | 94.9200 | 500.00 |
| 30/04/2013 | JBAF On 17-July-13 | | | Jibar Tradeable Future | 5.00 | 94.9600 | 95.0000 | 94.9600 | 0.00 |
| 30/04/2013 | JBAF On 21-August-13 | | | Jibar Tradeable Future | 4.96 | 95.0000 | 95.0400 | 95.0000 | 0.00 |
| 30/04/2013 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 4.91 | 95.0300 | 95.0900 | 95.0300 | 2,200.00 |
| 30/04/2013 | JBAF On 16-October-13 | | | Jibar Tradeable Future | 4.88 | 95.0600 | 95.1200 | 95.0600 | 0.00 |
| 30/04/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 4.87 | 95.0600 | 95.1300 | 95.0600 | 1,500.00 |
| 30/04/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 4.89 | 95.0400 | 95.1100 | 95.0400 | 0.00 |

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|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | JBAF On | 18-June-14 | | | Jibar Tradeable Future | 4.95 | 94.9700 | 95.0500 | 94.9700 | 1,000.00 |
| 30/04/2013 | JBAF On | 17-September-14 | | | Jibar Tradeable Future | 5.05 | 94.8600 | 94.9500 | 94.8600 | 0.00 |
| 30/04/2013 | JBAF On | 17-December-14 | | | Jibar Tradeable Future | 5.16 | 94.7200 | 94.8400 | 94.7200 | 0.00 |
| 30/04/2013 | JBAF On | 18-March-15 | | | Jibar Tradeable Future | 5.28 | 94.5800 | 94.7200 | 94.5800 | 0.00 |
| 30/04/2013 | OTH1 On | 02-May-13 | | | Index Future | 427.80 | 427.8020 | 427.8020 | 427.8020 | 0.00 |
| 30/04/2013 | R023 On | 02-May-13 | | | Bond Future | 6.25 | 112.0172 | 112.2972 | 112.0172 | 907.00 |
| 30/04/2013 | R023 On | 02-May-13 | 7.04 | Call | Bond Future | 5909 | 6 | 6 | 6 | 0.00 |
| 30/04/2013 | R023 On | 02-May-13 | 7.05 | Call | Bond Future | 5982 | 6 | 6 | 6 | 0.00 |
| 30/04/2013 | R023 On | 02-May-13 | 7.06 | Call | Bond Future | 6054 | 6 | 6 | 6 | 0.00 |
| 30/04/2013 | R023 On | 02-May-13 | 7.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R023 On | 02-May-13 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R023 On | 02-May-13 | 7.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R023 On | 01-August-13 | | | Bond Future | 6.28 | 113.4764 | 113.7601 | 113.4764 | 7,365.00 |
| 30/04/2013 | R023 On | 01-August-13 | 7.29 | Call | Bond Future | 7290 | 7 | 7 | 7 | 0.00 |
| 30/04/2013 | R023 On | 01-August-13 | 7.31 | Call | Bond Future | 7429 | 7 | 7 | 7 | 0.00 |
| 30/04/2013 | R023 On | 01-August-13 | 7.30 | Call | Bond Future | 7360 | 7 | 7 | 7 | 0.00 |
| 30/04/2013 | R023 On | 01-August-13 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R023 On | 01-August-13 | 7.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R023 On | 01-August-13 | 7.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R023 On | 07-November-13 | | | Bond Future | 6.32 | 111.1820 | 111.4690 | 111.1820 | 0.00 |
| 30/04/2013 | R023 On | 07-November-13 | 6.49 | Call | Bond Future | 1227 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R023 On | 07-November-13 | 6.50 | Call | Bond Future | 1300 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R023 On | 07-November-13 | 6.51 | Call | Bond Future | 1372 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R023 On | 07-November-13 | 6.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R023 On | 07-November-13 | 6.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R023 On | 07-November-13 | 6.49 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On | 02-May-13 | | | Bond Future | 5.19 | 120.1471 | 120.1342 | 120.1471 | 3,532.00 |
| 30/04/2013 | R157 On | 02-May-13 | 5.34 | Call | Bond Future | 366 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On | 02-May-13 | 5.36 | Call | Bond Future | 415 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On | 02-May-13 | 5.35 | Call | Bond Future | 391 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On | 02-May-13 | 5.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On | 02-May-13 | 5.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R157 On 02-May-13 | 5.34 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 01-August-13 | | | Bond Future | 5.17 | 121.7124 | 121.6992 | 121.7124 | 11,389.00 |
| 30/04/2013 | R157 On 01-August-13 | 116.11 | Call | Bond Future | 92244 | 92 | 92 | 92 | 0.00 |
| 30/04/2013 | R157 On 01-August-13 | 116.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 07-November-13 | | | Bond Future | 5.15 | 116.6448 | 116.6308 | 116.6448 | 0.00 |
| 30/04/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 1016 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 1031 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 154 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 162 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 06-February-14 | | | Bond Future | 5.10 | 118.2259 | 118.2121 | 118.2259 | 0.00 |
| 30/04/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 1091 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 1066 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 180 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 177 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 173 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 08-May-14 | | | Bond Future | 4.99 | 113.0606 | 113.0463 | 113.0606 | 0.00 |
| 30/04/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 306 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 279 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R186 On 02-May-13 | | | Bond Future | 6.72 | 136.9810 | 137.3213 | 136.9810 | 5,680.00 |
| 30/04/2013 | R186 On 02-May-13 | 6.75 | Call | Bond Future | 560 | 0 | 1 | 0 | 350.00 |
| 30/04/2013 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 6962 | 7 | 7 | 7 | 0.00 |
| 30/04/2013 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 7062 | 7 | 7 | 7 | 2,000.00 |
| 30/04/2013 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 7162 | 7 | 7 | 7 | 0.00 |
| 30/04/2013 | R186 On 02-May-13 | 7.60 | Call | Bond Future | 9042 | 9 | 9 | 9 | 0.00 |
| 30/04/2013 | R186 On 02-May-13 | 7.75 | Call | Bond Future | 10498 | 10 | 10 | 10 | 0.00 |
| 30/04/2013 | R186 On 02-May-13 | 7.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 100.00 |
| 30/04/2013 | R186 On 02-May-13 | 7.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,830.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 150.00 |
| 30/04/2013 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R186 On 02-May-13 | 6.75 | Put | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R186 On 01-August-13 | | | Bond Future | 6.77 | 133.4809 | 133.8256 | 133.4809 | 53,704.00 |
| 30/04/2013 | R186 On 01-August-13 | 7.25 | Call | Bond Future | 6003 | 6 | 6 | 6 | 4,315.00 |
| 30/04/2013 | R186 On 01-August-13 | 128.26 | Call | Bond Future | 124553 | 124 | 125 | 124 | 0.00 |
| 30/04/2013 | R186 On 01-August-13 | 128.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R186 On 01-August-13 | 7.25 | Put | Bond Future | 1013 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R186 On 07-November-13 | | | Bond Future | 6.81 | 135.3885 | 135.7374 | 135.3885 | 540.00 |
| 30/04/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 13343 | 13 | 13 | 13 | 0.00 |
| 30/04/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 13423 | 13 | 13 | 13 | 0.00 |
| 30/04/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 13503 | 13 | 14 | 13 | 0.00 |
| 30/04/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 18277 | 18 | 18 | 18 | 0.00 |
| 30/04/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 143 | 0 | 0 | 0 | 1,030.00 |
| 30/04/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 513 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 523 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R186 On 06-February-14 | | | Bond Future | 6.86 | 131.9329 | 132.2869 | 131.9329 | 0.00 |
| 30/04/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 10410 | 10 | 10 | 10 | 0.00 |
| 30/04/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 10551 | 10 | 11 | 10 | 0.00 |
| 30/04/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 10480 | 10 | 10 | 10 | 0.00 |
| 30/04/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 1807 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R186 On 08-May-14 | | | Bond Future | 6.90 | 133.7686 | 134.1273 | 133.7686 | 0.00 |
| 30/04/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 1904 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 2002 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 2099 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R197 On 02-May-13 | | | Bond Future | 297.88 | 297.6874 | 297.8753 | 297.6874 | 0.00 |
| 30/04/2013 | R197 On 02-May-13 | 282.39 | Call | Bond Future | 15485 | 15 | 15 | 15 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R197 On 02-May-13 | 282.41 | Call | Bond Future | 15465 | 15 | 15 | 15 | 0.00 |
| 30/04/2013 | R197 On 02-May-13 | 282.40 | Call | Bond Future | 15475 | 15 | 15 | 15 | 0.00 |
| 30/04/2013 | R197 On 02-May-13 | 282.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R197 On 02-May-13 | 282.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R197 On 02-May-13 | 282.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R197 On 01-August-13 | | | Bond Future | 296.30 | 296.1136 | 296.3037 | 296.1136 | 2,633.00 |
| 30/04/2013 | R197 On 01-August-13 | 294.99 | Call | Bond Future | 1314 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R197 On 01-August-13 | 295.00 | Call | Bond Future | 1304 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R197 On 01-August-13 | 295.01 | Call | Bond Future | 1294 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R197 On 01-August-13 | 295.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R197 On 01-August-13 | 295.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R197 On 01-August-13 | 294.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 02-May-13 | | | Bond Future | 5.03 | 109.0242 | 109.0146 | 109.0242 | 0.00 |
| 30/04/2013 | R201 On 02-May-13 | 4.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 02-May-13 | 4.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 02-May-13 | 4.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 02-May-13 | 4.06 | Put | Bond Future | 1568 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R201 On 02-May-13 | 4.05 | Put | Bond Future | 1585 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R201 On 02-May-13 | 4.04 | Put | Bond Future | 1601 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R201 On 01-August-13 | | | Bond Future | 4.99 | 106.0407 | 106.0309 | 106.0407 | 0.00 |
| 30/04/2013 | R201 On 01-August-13 | 107.45 | Call | Bond Future | 68785 | 69 | 69 | 69 | 0.00 |
| 30/04/2013 | R201 On 01-August-13 | 107.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 07-November-13 | | | Bond Future | 4.89 | 107.5561 | 107.5457 | 107.5561 | 0.00 |
| 30/04/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 200 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 06-February-14 | | | Bond Future | 4.71 | 104.6051 | 104.5948 | 104.6051 | 0.00 |
| 30/04/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 553 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 546 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 540 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 88 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 08-May-14 | | | Bond Future | 4.33 | 106.0606 | 106.0500 | 106.0606 | 0.00 |
| 30/04/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 255 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 261 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R202 On 02-May-13 | | | Bond Future | 225.13 | 224.9743 | 225.1325 | 224.9743 | 109.00 |
| 30/04/2013 | R202 On 02-May-13 | 211.04 | Call | Bond Future | 14092 | 14 | 14 | 14 | 0.00 |
| 30/04/2013 | R202 On 02-May-13 | 211.06 | Call | Bond Future | 14072 | 14 | 14 | 14 | 0.00 |
| 30/04/2013 | R202 On 02-May-13 | 211.05 | Call | Bond Future | 14082 | 14 | 14 | 14 | 0.00 |
| 30/04/2013 | R202 On 02-May-13 | 211.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R202 On 02-May-13 | 211.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R202 On 02-May-13 | 211.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R202 On 01-August-13 | | | Bond Future | 225.18 | 225.0178 | 225.1778 | 225.0178 | 44,020.00 |
| 30/04/2013 | R202 On 01-August-13 | 223.01 | Call | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R202 On 01-August-13 | 222.99 | Call | Bond Future | 2188 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R202 On 01-August-13 | 223.00 | Call | Bond Future | 2178 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R202 On 01-August-13 | 223.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R202 On 01-August-13 | 222.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R202 On 01-August-13 | 223.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 02-May-13 | | | Bond Future | 5.59 | 111.3929 | 111.3551 | 111.3929 | 1,698.00 |
| 30/04/2013 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 1227 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 1267 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 01-August-13 | | | Bond Future | 5.61 | 112.8440 | 112.8057 | 112.8440 | 9,172.00 |
| 30/04/2013 | R203 On 01-August-13 | 109.11 | Call | Bond Future | 99592 | 100 | 100 | 100 | 0.00 |
| 30/04/2013 | R203 On 01-August-13 | 109.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R203 On 07-November-13 | | | Bond Future | 5.63 | 110.2969 | 110.2574 | 110.2969 | 0.00 |
| 30/04/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 1927 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 108028 | 108 | 108 | 108 | 0.00 |
| 30/04/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 1258 | 1 | 1 | 1 | 15.00 |
| 30/04/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 1902 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 568 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 579 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 957 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 558 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 06-February-14 | | | Bond Future | 5.64 | 111.7918 | 111.7521 | 111.7918 | 0.00 |
| 30/04/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 2337 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 1864 | 2 | 2 | 2 | 16.00 |
| 30/04/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 2289 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 2313 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 618 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 628 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 833 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 609 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R203 On 08-May-14 | | | Bond Future | 5.64 | 109.1851 | 109.1446 | 109.1851 | 0.00 |
| 30/04/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 367 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 336 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 304 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R204 On 02-May-13 | | | Bond Future | 5.79 | 113.5490 | 113.5037 | 113.5490 | 5,360.00 |
| 30/04/2013 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 2509 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 2558 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 2607 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R204 On 01-August-13 | | | Bond Future | 5.82 | 111.0019 | 110.9560 | 111.0019 | 13,669.00 |
| 30/04/2013 | R204 On 01-August-13 | 110.75 | Call | Bond Future | 102073 | 102 | 102 | 102 | 0.00 |
| 30/04/2013 | R204 On 01-August-13 | 110.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R204 On 07-November-13 | | | Bond Future | 5.84 | 112.5882 | 112.5411 | 112.5882 | 0.00 |
| 30/04/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 5331 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 2739 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 2771 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 2804 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 681 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 706 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 158 | 0 | 0 | 0 | 1,270.00 |
| 30/04/2013 | R204 On 06-February-14 | | | Bond Future | 5.87 | 110.0833 | 110.0358 | 110.0833 | 0.00 |
| 30/04/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 3189 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 3158 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 3219 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 861 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 886 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 873 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R204 On 08-May-14 | | | Bond Future | 5.88 | 111.6149 | 111.5666 | 111.6149 | 0.00 |
| 30/04/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 02-May-13 | | | Bond Future | 5.09 | 103.9256 | 103.9215 | 103.9256 | 0.00 |
| 30/04/2013 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 1167 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 1174 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R206 On 01-August-13 | | | Bond Future | 4.96 | 101.5177 | 101.5134 | 101.5177 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R206 On 01-August-13 | 103.94 | Call | Bond Future | 30515 | 31 | 31 | 31 | 0.00 |
| 30/04/2013 | R206 On 01-August-13 | 103.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 07-November-13 | | | Bond Future | 4.36 | 102.9685 | 102.9637 | 102.9685 | 0.00 |
| 30/04/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 31 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 32 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 40 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R207 On 02-May-13 | | | Bond Future | 5.92 | 109.4536 | 109.4888 | 109.4536 | 1,424.00 |
| 30/04/2013 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 2912 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 2967 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 3022 | 3 | 3 | 3 | 0.00 |
| 30/04/2013 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R207 On 01-August-13 | | | Bond Future | 5.95 | 107.2432 | 107.2787 | 107.2432 | 6,866.00 |
| 30/04/2013 | R207 On 01-August-13 | 106.18 | Call | Bond Future | 99708 | 100 | 100 | 100 | 0.00 |
| 30/04/2013 | R207 On 01-August-13 | 106.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R207 On 07-November-13 | | | Bond Future | 5.98 | 108.7758 | 108.8113 | 108.7758 | 0.00 |
| 30/04/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 4223 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 4263 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 4304 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 546 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R207 On 06-February-14 | | | Bond Future | 6.01 | 106.6105 | 106.6468 | 106.6105 | 0.00 |
| 30/04/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 4204 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 4168 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 4131 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 953 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 940 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R207 On 08-May-14 | | | Bond Future | 6.03 | 108.0939 | 108.1305 | 108.0939 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 821 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R208 On 02-May-13 | | | Bond Future | 6.00 | 105.2014 | 105.3680 | 105.2014 | 9,649.00 |
| 30/04/2013 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 4027 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 4149 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 4088 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R208 On 01-August-13 | | | Bond Future | 6.03 | 106.5719 | 106.7405 | 106.5719 | 9,193.00 |
| 30/04/2013 | R208 On 01-August-13 | 101.40 | Call | Bond Future | 97696 | 98 | 98 | 98 | 0.00 |
| 30/04/2013 | R208 On 01-August-13 | 101.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R208 On 07-November-13 | | | Bond Future | 6.06 | 104.6988 | 104.8693 | 104.6988 | 0.00 |
| 30/04/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 8427 | 8 | 8 | 8 | 0.00 |
| 30/04/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 4964 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 5055 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 5009 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 641 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 629 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 151 | 0 | 0 | 0 | 1,520.00 |
| 30/04/2013 | R208 On 06-February-14 | | | Bond Future | 6.08 | 106.1178 | 106.2910 | 106.1178 | 0.00 |
| 30/04/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 4910 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 4951 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 4869 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 1108 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 1078 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 1093 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R208 On 08-May-14 | | | Bond Future | 6.10 | 104.1970 | 104.3723 | 104.1970 | 0.00 |
| 30/04/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 1107 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 1051 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 1163 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R209 On 02-May-13 | | | Bond Future | 7.57 | 86.0567 | 86.4090 | 86.0567 | 1,266.00 |
| 30/04/2013 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 3943 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 4032 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 4122 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R209 On 01-August-13 | | | Bond Future | 7.62 | 87.1778 | 87.5346 | 87.1778 | 10,082.00 |
| 30/04/2013 | R209 On 01-August-13 | 79.36 | Call | Bond Future | 77585 | 77 | 78 | 77 | 0.00 |
| 30/04/2013 | R209 On 01-August-13 | 79.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R209 On 07-November-13 | | | Bond Future | 7.67 | 85.2790 | 85.6405 | 85.2790 | 0.00 |
| 30/04/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 15128 | 15 | 15 | 15 | 0.00 |
| 30/04/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 10554 | 10 | 11 | 10 | 0.00 |
| 30/04/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 10617 | 10 | 11 | 10 | 0.00 |
| 30/04/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 10680 | 10 | 11 | 10 | 0.00 |
| 30/04/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 927 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 942 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 957 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 288 | 0 | 0 | 0 | 980.00 |
| 30/04/2013 | R209 On 06-February-14 | | | Bond Future | 7.72 | 86.4349 | 86.8015 | 86.4349 | 0.00 |
| 30/04/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 9407 | 9 | 9 | 9 | 0.00 |
| 30/04/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 9349 | 9 | 9 | 9 | 0.00 |
| 30/04/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 9465 | 9 | 9 | 9 | 0.00 |
| 30/04/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 2187 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 2233 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 2210 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R209 On 08-May-14 | | | Bond Future | 7.77 | 84.4920 | 84.8635 | 84.4920 | 0.00 |
| 30/04/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 742 | 0 | 1 | 0 | 0.00 |
| 30/04/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 833 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 651 | 0 | 1 | 0 | 0.00 |
| 30/04/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R210 On 02-May-13 | | | Bond Future | 170.89 | 170.7747 | 170.8900 | 170.7747 | 0.00 |
| 30/04/2013 | R210 On 02-May-13 | 161.14 | Call | Bond Future | 9750 | 10 | 10 | 10 | 0.00 |
| 30/04/2013 | R210 On 02-May-13 | 161.16 | Call | Bond Future | 9730 | 10 | 10 | 10 | 0.00 |
| 30/04/2013 | R210 On 02-May-13 | 161.15 | Call | Bond Future | 9740 | 10 | 10 | 10 | 0.00 |
| 30/04/2013 | R210 On 02-May-13 | 161.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R210 On 02-May-13 | 161.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R210 On 02-May-13 | 161.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R210 On 01-August-13 | | | Bond Future | 173.14 | 173.0207 | 173.1374 | 173.0207 | 1,237.00 |
| 30/04/2013 | R210 On 01-August-13 | 172.99 | Call | Bond Future | 147 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R210 On 01-August-13 | 173.00 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R210 On 01-August-13 | 173.01 | Call | Bond Future | 127 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R210 On 01-August-13 | 173.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R210 On 01-August-13 | 173.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R210 On 01-August-13 | 172.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R211 On 02-May-13 | | | Bond Future | 129.93 | 129.8664 | 129.9343 | 129.8664 | 0.00 |
| 30/04/2013 | R211 On 02-May-13 | 125.69 | Call | Bond Future | 4244 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R211 On 02-May-13 | 125.71 | Call | Bond Future | 4224 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R211 On 02-May-13 | 125.70 | Call | Bond Future | 4234 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R211 On 02-May-13 | 125.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R211 On 02-May-13 | 125.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R211 On 02-May-13 | 125.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R211 On 01-August-13 | | | Bond Future | 130.17 | 130.0967 | 130.1655 | 130.0967 | 522.00 |
| 30/04/2013 | R211 On 01-August-13 | 129.99 | Call | Bond Future | 175 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R211 On 01-August-13 | 130.00 | Call | Bond Future | 165 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R211 On 01-August-13 | 130.01 | Call | Bond Future | 155 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R211 On 01-August-13 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R211 On 01-August-13 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R211 On 01-August-13 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R212 On 02-May-13 | | | Bond Future | 138.72 | 138.1962 | 138.7169 | 138.1962 | 0.00 |
| 30/04/2013 | R212 On 02-May-13 | 131.09 | Call | Bond Future | 7627 | 7 | 8 | 7 | 0.00 |
| 30/04/2013 | R212 On 02-May-13 | 131.11 | Call | Bond Future | 7607 | 7 | 8 | 7 | 0.00 |
| 30/04/2013 | R212 On 02-May-13 | 131.10 | Call | Bond Future | 7617 | 7 | 8 | 7 | 0.00 |
| 30/04/2013 | R212 On 02-May-13 | 131.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R212 On 02-May-13 | 131.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R212 On 02-May-13 | 131.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R212 On 01-August-13 | | | Bond Future | 138.92 | 138.3918 | 138.9194 | 138.3918 | 21,791.00 |
| 30/04/2013 | R212 On 01-August-13 | 137.99 | Call | Bond Future | 929 | 0 | 1 | 0 | 0.00 |
| 30/04/2013 | R212 On 01-August-13 | 138.00 | Call | Bond Future | 919 | 0 | 1 | 0 | 0.00 |
| 30/04/2013 | R212 On 01-August-13 | 138.01 | Call | Bond Future | 909 | 0 | 1 | 0 | 0.00 |
| 30/04/2013 | R212 On 01-August-13 | 138.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R212 On 01-August-13 | 138.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R212 On 01-August-13 | 137.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R213 On 02-May-13 | | | Bond Future | 7.30 | 98.0040 | 98.3096 | 98.0040 | 800.00 |
| 30/04/2013 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 5024 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 5203 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 5113 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R213 On 01-August-13 | | | Bond Future | 7.35 | 99.2808 | 99.5904 | 99.2808 | 6,998.00 |
| 30/04/2013 | R213 On 01-August-13 | 91.25 | Call | Bond Future | 88975 | 89 | 89 | 89 | 0.00 |
| 30/04/2013 | R213 On 01-August-13 | 91.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R213 On 07-November-13 | | | Bond Future | 7.41 | 97.1624 | 97.4759 | 97.1624 | 0.00 |
| 30/04/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 11018 | 11 | 11 | 11 | 0.00 |
| 30/04/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 11085 | 11 | 11 | 11 | 0.00 |
| 30/04/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 11153 | 11 | 11 | 11 | 0.00 |
| 30/04/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 722 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 734 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R213 On 06-February-14 | | | Bond Future | 7.46 | 98.4792 | 98.7973 | 98.4792 | 0.00 |
| 30/04/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 9452 | 9 | 9 | 9 | 0.00 |
| 30/04/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 9391 | 9 | 9 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 9331 | 9 | 9 | 9 | 0.00 |
| 30/04/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 2012 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 1990 | 2 | 2 | 2 | 0.00 |
| 30/04/2013 | R213 On 08-May-14 | | | Bond Future | 7.50 | 96.3100 | 96.6322 | 96.3100 | 0.00 |
| 30/04/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 1419 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 1240 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 1330 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R214 On 02-May-13 | | | Bond Future | 7.64 | 87.7904 | 88.1651 | 87.7904 | 0.00 |
| 30/04/2013 | R214 On 02-May-13 | 84.31 | Call | Bond Future | 79385 | 79 | 79 | 79 | 0.00 |
| 30/04/2013 | R214 On 02-May-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R214 On 01-August-13 | | | Bond Future | 7.68 | 88.9342 | 89.3137 | 88.9342 | 1,036.00 |
| 30/04/2013 | R214 On 01-August-13 | 84.31 | Call | Bond Future | 78866 | 78 | 79 | 78 | 0.00 |
| 30/04/2013 | R214 On 01-August-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R214 On 07-November-13 | | | Bond Future | 7.74 | 86.9205 | 87.3051 | 86.9205 | 0.00 |
| 30/04/2013 | R214 On 07-November-13 | 7.80 | Call | Bond Future | 4667 | 4 | 5 | 4 | 0.00 |
| 30/04/2013 | R214 On 07-November-13 | 7.79 | Call | Bond Future | 4615 | 4 | 5 | 4 | 0.00 |
| 30/04/2013 | R214 On 07-November-13 | 7.81 | Call | Bond Future | 4718 | 5 | 5 | 5 | 0.00 |
| 30/04/2013 | R214 On 07-November-13 | 7.81 | Put | Bond Future | 4007 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R214 On 07-November-13 | 7.79 | Put | Bond Future | 4103 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R214 On 07-November-13 | 7.80 | Put | Bond Future | 4055 | 4 | 4 | 4 | 0.00 |
| 30/04/2013 | R248 On 02-May-13 | | | Bond Future | 7.80 | 112.7672 | 112.9862 | 112.7672 | 0.00 |
| 30/04/2013 | R248 On 02-May-13 | 7.85 | Call | Bond Future | 710 | 0 | 1 | 0 | 0.00 |
| 30/04/2013 | R248 On 02-May-13 | 7.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R248 On 01-August-13 | | | Bond Future | 7.85 | 114.2362 | 114.4582 | 114.2362 | 603.00 |
| 30/04/2013 | R248 On 01-August-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R248 On 01-August-13 | 7.85 | Call | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R248 On 01-August-13 | 7.86 | Call | Bond Future | 152 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R248 On 01-August-13 | 7.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R248 On 01-August-13 | 7.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/04/2013 | R248 On 01-August-13 | 7.84 | Put | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R248 On 07-November-13 | | | Bond Future | 7.91 | 111.4473 | 111.6717 | 111.4473 | 0.00 |
| 30/04/2013 | R248 On 07-November-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R248 On 07-November-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R248 On 07-November-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/04/2013 | R248 On 07-November-13 | 7.86 | Put | Bond Future | 591 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R248 On 07-November-13 | 7.85 | Put | Bond Future | 720 | 1 | 1 | 1 | 0.00 |
| 30/04/2013 | R248 On 07-November-13 | 7.84 | Put | Bond Future | 849 | 1 | 1 | 1 | 0.00 |