



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For September 2013

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 2025 On 07-November-13  |        |              | Bond Future        | 108.22    | 108.3825                      | 108.2203  | 108.3825                        | 0.00          |
| 18/09/2013 | 2025 On 07-November-13  | 111.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2025 On 07-November-13  | 111.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2025 On 07-November-13  | 110.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2025 On 07-November-13  | 111.01 | Put          | Bond Future        | 2790      | 3                             | 2790      | 3                               | 0.00          |
| 18/09/2013 | 2025 On 07-November-13  | 111.00 | Put          | Bond Future        | 2780      | 3                             | 2780      | 3                               | 0.00          |
| 18/09/2013 | 2025 On 07-November-13  | 110.99 | Put          | Bond Future        | 2770      | 3                             | 2770      | 3                               | 0.00          |
| 18/09/2013 | 2037 On 07-November-13  |        |              | Bond Future        | 9.09      | 96.7634                       | 9.0864    | 96.7634                         | 1,650.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | 2037 On 07-November-13 | 9.41   | Call         | Bond Future | 2894      | 3                             | 2894      | 3                               | 0.00          |
| 18/09/2013 | 2037 On 07-November-13 | 9.43   | Call         | Bond Future | 3068      | 3                             | 3068      | 3                               | 0.00          |
| 18/09/2013 | 2037 On 07-November-13 | 9.42   | Call         | Bond Future | 2981      | 3                             | 2981      | 3                               | 0.00          |
| 18/09/2013 | 2037 On 07-November-13 | 9.41   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2037 On 07-November-13 | 9.42   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2037 On 07-November-13 | 9.43   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2037 On 06-February-14 |        |              | Bond Future | 9.18      | 93.7774                       | 9.1832    | 93.7774                         | 0.00          |
| 18/09/2013 | 2037 On 06-February-14 | 9.38   | Call         | Bond Future | 1745      | 2                             | 1745      | 2                               | 0.00          |
| 18/09/2013 | 2037 On 06-February-14 | 9.39   | Call         | Bond Future | 1833      | 2                             | 1833      | 2                               | 0.00          |
| 18/09/2013 | 2037 On 06-February-14 | 9.37   | Call         | Bond Future | 1658      | 2                             | 1658      | 2                               | 0.00          |
| 18/09/2013 | 2037 On 06-February-14 | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2037 On 06-February-14 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2037 On 06-February-14 | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2037 On 08-May-14      |        |              | Bond Future | 9.28      | 95.0588                       | 9.2798    | 95.0588                         | 0.00          |
| 18/09/2013 | 2037 On 08-May-14      | 9.39   | Call         | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |
| 18/09/2013 | 2037 On 08-May-14      | 9.37   | Call         | Bond Future | 793       | 1                             | 793       | 1                               | 0.00          |
| 18/09/2013 | 2037 On 08-May-14      | 9.38   | Call         | Bond Future | 880       | 1                             | 880       | 1                               | 0.00          |
| 18/09/2013 | 2037 On 08-May-14      | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2037 On 08-May-14      | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2037 On 08-May-14      | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2038 On 07-November-13 |        |              | Bond Future | 104.97    | 104.9644                      | 104.9702  | 104.9644                        | 0.00          |
| 18/09/2013 | 2038 On 07-November-13 | 109.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2038 On 07-November-13 | 110.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2038 On 07-November-13 | 110.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2038 On 07-November-13 | 109.99 | Put          | Bond Future | 5020      | 5                             | 5020      | 5                               | 0.00          |
| 18/09/2013 | 2038 On 07-November-13 | 110.00 | Put          | Bond Future | 5030      | 5                             | 5030      | 5                               | 0.00          |
| 18/09/2013 | 2038 On 07-November-13 | 110.01 | Put          | Bond Future | 5040      | 5                             | 5040      | 5                               | 0.00          |
| 18/09/2013 | 2050 On 07-November-13 |        |              | Bond Future | 108.02    | 108.0113                      | 108.0183  | 108.0113                        | 122.00        |
| 18/09/2013 | 2050 On 07-November-13 | 109.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2050 On 07-November-13 | 110.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2050 On 07-November-13 | 110.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | 2050 On 07-November-13 | 110.00 | Put          | Bond Future | 1982      | 2                             | 1982      | 2                               | 0.00          |
| 18/09/2013 | 2050 On 07-November-13 | 110.01 | Put          | Bond Future | 1992      | 2                             | 1992      | 2                               | 0.00          |
| 18/09/2013 | 2050 On 07-November-13 | 109.99 | Put          | Bond Future | 1972      | 2                             | 1972      | 2                               | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | AL37 On 07-November-13  |        |              | Index Future       | 408.05    | 408.2450                      | 408.0540  | 408.2450                        | 0.00          |
| 18/09/2013 | AL37 On 06-February-14  |        |              | Index Future       | 413.41    | 413.6060                      | 413.4130  | 413.6060                        | 0.00          |
| 18/09/2013 | AL7T On 07-November-13  |        |              | Index Future       | 482.56    | 483.2460                      | 482.5640  | 483.2460                        | 1.00          |
| 18/09/2013 | AL7T On 06-February-14  |        |              | Index Future       | 488.90    | 489.5920                      | 488.9020  | 489.5920                        | 0.00          |
| 18/09/2013 | ALBI On 07-November-13  |        |              | Index Future       | 433.23    | 433.4640                      | 433.2340  | 433.4640                        | 769.00        |
| 18/09/2013 | ALBI On 06-February-14  |        |              | Index Future       | 438.92    | 439.1560                      | 438.9240  | 439.1560                        | 73.00         |
| 18/09/2013 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 18/09/2013 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | CES1 On 20-April-18     |        |              | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 18/09/2013 | EL28 On 07-November-13  |        |              | Bond Future        | 109.41    | 109.4000                      | 109.4068  | 109.4000                        | 0.00          |
| 18/09/2013 | EL28 On 07-November-13  | 110.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | EL28 On 07-November-13  | 109.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | EL28 On 07-November-13  | 110.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | EL28 On 07-November-13  | 110.01 | Put          | Bond Future        | 603       | 1                             | 603       | 1                               | 0.00          |
| 18/09/2013 | EL28 On 07-November-13  | 110.00 | Put          | Bond Future        | 593       | 1                             | 593       | 1                               | 0.00          |
| 18/09/2013 | EL28 On 07-November-13  | 109.99 | Put          | Bond Future        | 583       | 1                             | 583       | 1                               | 0.00          |
| 18/09/2013 | ES33 On 07-November-13  |        |              | Bond Future        | 9.52      | 83.2754                       | 9.5217    | 83.2754                         | 6,292.00      |
| 18/09/2013 | ES33 On 07-November-13  | 8.49   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | ES33 On 07-November-13  | 8.50   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | ES33 On 07-November-13  | 8.51   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | ES33 On 07-November-13  | 8.49   | Put          | Bond Future        | 8461      | 8                             | 8461      | 8                               | 0.00          |
| 18/09/2013 | ES33 On 07-November-13  | 8.50   | Put          | Bond Future        | 8372      | 8                             | 8372      | 8                               | 0.00          |
| 18/09/2013 | ES33 On 07-November-13  | 8.51   | Put          | Bond Future        | 8284      | 8                             | 8284      | 8                               | 0.00          |
| 18/09/2013 | ES33 On 06-February-14  |        |              | Bond Future        | 9.64      | 84.3689                       | 9.6384    | 84.3689                         | 0.00          |
| 18/09/2013 | ES33 On 06-February-14  | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | ES33 On 06-February-14  | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | ES33 On 06-February-14  | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | ES33 On 06-February-14  | 9.55   | Put          | Bond Future        | 663       | 1                             | 663       | 1                               | 0.00          |
| 18/09/2013 | ES33 On 06-February-14  | 9.56   | Put          | Bond Future        | 588       | 1                             | 588       | 1                               | 0.00          |
| 18/09/2013 | ES33 On 06-February-14  | 9.54   | Put          | Bond Future        | 738       | 1                             | 738       | 1                               | 0.00          |
| 18/09/2013 | GOVI On 07-November-13  |        |              | GOVI               | 432.58    | 432.7780                      | 432.5750  | 432.7780                        | 123.00        |
| 18/09/2013 | GOVI On 07-November-13  | 446.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | GOVI On 07-November-13  | 446.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | GOVI On 07-November-13  | 445.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | GOVI On 07-November-13  | 446.01 | Put          | GOVI               | 134350    | 13                            | 134350    | 13                              | 0.00          |
| 18/09/2013 | GOVI On 07-November-13  | 446.00 | Put          | GOVI               | 134250    | 13                            | 134250    | 13                              | 0.00          |
| 18/09/2013 | GOVI On 07-November-13  | 445.99 | Put          | GOVI               | 134150    | 13                            | 134150    | 13                              | 0.00          |
| 18/09/2013 | GOVI On 06-February-14  |        |              | GOVI               | 438.26    | 438.4610                      | 438.2560  | 438.4610                        | 269.00        |
| 18/09/2013 | GOVI On 06-February-14  | 439.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | GOVI On 06-February-14  | 440.01 | Call         | GOVI               | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | GOVI On 06-February-14  | 440.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | GOVI On 06-February-14  | 440.00 | Put          | GOVI                   | 17440     | 2                             | 17440     | 2                               | 0.00          |
| 18/09/2013 | GOVI On 06-February-14  | 439.99 | Put          | GOVI                   | 17340     | 2                             | 17340     | 2                               | 0.00          |
| 18/09/2013 | GOVI On 06-February-14  | 440.01 | Put          | GOVI                   | 17540     | 2                             | 17540     | 2                               | 0.00          |
| 18/09/2013 | GOVI On 08-May-14       |        |              | GOVI                   | 444.23    | 444.4480                      | 444.2320  | 444.4480                        | 0.00          |
| 18/09/2013 | GOVI On 08-May-14       | 442.01 | Call         | GOVI                   | 22220     | 2                             | 22220     | 2                               | 0.00          |
| 18/09/2013 | GOVI On 08-May-14       | 442.00 | Call         | GOVI                   | 22320     | 2                             | 22320     | 2                               | 0.00          |
| 18/09/2013 | GOVI On 08-May-14       | 441.99 | Call         | GOVI                   | 22420     | 2                             | 22420     | 2                               | 0.00          |
| 18/09/2013 | GOVI On 08-May-14       | 442.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | GOVI On 08-May-14       | 442.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | GOVI On 08-May-14       | 441.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 18/09/2013 | IGOV On 07-November-13  |        |              | Index Future           | 194.11    | 194.1050                      | 194.1130  | 194.1050                        | 1,136.00      |
| 18/09/2013 | IGOV On 06-February-14  |        |              | Index Future           | 196.69    | 196.6780                      | 196.6860  | 196.6780                        | 174.00        |
| 18/09/2013 | ILBI On 07-November-13  |        |              | Index Future           | 525.57    | 525.4740                      | 525.5680  | 525.4740                        | 0.00          |
| 18/09/2013 | ILBI On 06-February-14  |        |              | Index Future           | 532.67    | 532.5700                      | 532.6650  | 532.5700                        | 186.00        |
| 18/09/2013 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 18/09/2013 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 18/09/2013 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 18/09/2013 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 18/09/2013 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 18/09/2013 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 18/09/2013 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 5.13      | 94.8700                       | 5.1300    | 94.8700                         | 0.00          |
| 18/09/2013 | JBAF On 16-October-13   |        |              | Jibar Tradeable Future | 5.17      | 94.8400                       | 5.1700    | 94.8400                         | 0.00          |
| 18/09/2013 | JBAF On 20-November-13  |        |              | Jibar Tradeable Future | 5.20      | 94.8200                       | 5.2000    | 94.8200                         | 3,000.00      |
| 18/09/2013 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 5.28      | 94.7500                       | 5.2800    | 94.7500                         | 1,500.00      |
| 18/09/2013 | JBAF On 15-January-14   |        |              | Jibar Tradeable Future | 5.31      | 94.7300                       | 5.3100    | 94.7300                         | 1,000.00      |
| 18/09/2013 | JBAF On 19-February-14  |        |              | Jibar Tradeable Future | 5.45      | 94.6000                       | 5.4500    | 94.6000                         | 0.00          |
| 18/09/2013 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.48      | 94.5700                       | 5.4800    | 94.5700                         | 400.00        |
| 18/09/2013 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.87      | 94.1800                       | 5.8700    | 94.1800                         | 1,000.00      |
| 18/09/2013 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.15      | 93.9300                       | 6.1500    | 93.9300                         | 0.00          |
| 18/09/2013 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.44      | 93.6300                       | 6.4400    | 93.6300                         | 0.00          |
| 18/09/2013 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.74      | 93.3100                       | 6.7400    | 93.3100                         | 250.00        |
| 18/09/2013 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 7.02      | 93.0200                       | 7.0200    | 93.0200                         | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R023 On 07-November-13 |        |              | Bond Future | 7.80      | 101.3489                      | 7.8024    | 101.3489                        | 11,902.00     |
| 18/09/2013 | R023 On 07-November-13 | 6.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R023 On 07-November-13 | 6.49   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R023 On 07-November-13 | 6.51   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R023 On 07-November-13 | 6.50   | Put          | Bond Future | 8967      | 9                             | 8967      | 9                               | 0.00          |
| 18/09/2013 | R023 On 07-November-13 | 6.49   | Put          | Bond Future | 9039      | 9                             | 9039      | 9                               | 0.00          |
| 18/09/2013 | R023 On 07-November-13 | 6.51   | Put          | Bond Future | 8894      | 9                             | 8894      | 9                               | 0.00          |
| 18/09/2013 | R023 On 06-February-14 |        |              | Bond Future | 7.90      | 102.6797                      | 7.9025    | 102.6797                        | 0.00          |
| 18/09/2013 | R023 On 06-February-14 | 7.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R023 On 06-February-14 | 7.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R023 On 06-February-14 | 7.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R023 On 06-February-14 | 7.85   | Put          | Bond Future | 334       | 0                             | 334       | 0                               | 0.00          |
| 18/09/2013 | R023 On 06-February-14 | 7.86   | Put          | Bond Future | 270       | 0                             | 270       | 0                               | 0.00          |
| 18/09/2013 | R023 On 06-February-14 | 7.84   | Put          | Bond Future | 397       | 0                             | 397       | 0                               | 0.00          |
| 18/09/2013 | R157 On 07-November-13 |        |              | Bond Future | 6.12      | 114.7750                      | 6.1183    | 114.7750                        | 29,411.00     |
| 18/09/2013 | R157 On 07-November-13 | 5.60   | Call         | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 18/09/2013 | R157 On 07-November-13 | 5.59   | Call         | Bond Future | 157       | 0                             | 157       | 0                               | 0.00          |
| 18/09/2013 | R157 On 07-November-13 | 5.61   | Call         | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 18/09/2013 | R157 On 07-November-13 | 5.60   | Put          | Bond Future | 1132      | 1                             | 1132      | 1                               | 0.00          |
| 18/09/2013 | R157 On 07-November-13 | 5.59   | Put          | Bond Future | 1146      | 1                             | 1146      | 1                               | 0.00          |
| 18/09/2013 | R157 On 07-November-13 | 5.61   | Put          | Bond Future | 1117      | 1                             | 1117      | 1                               | 0.00          |
| 18/09/2013 | R157 On 06-February-14 |        |              | Bond Future | 6.27      | 116.2822                      | 6.2711    | 116.2822                        | 280.00        |
| 18/09/2013 | R157 On 06-February-14 | 5.64   | Call         | Bond Future | 403       | 0                             | 403       | 0                               | 0.00          |
| 18/09/2013 | R157 On 06-February-14 | 5.66   | Call         | Bond Future | 413       | 0                             | 413       | 0                               | 0.00          |
| 18/09/2013 | R157 On 06-February-14 | 5.65   | Call         | Bond Future | 408       | 0                             | 408       | 0                               | 0.00          |
| 18/09/2013 | R157 On 06-February-14 | 5.65   | Put          | Bond Future | 1408      | 1                             | 1408      | 1                               | 0.00          |
| 18/09/2013 | R157 On 06-February-14 | 5.64   | Put          | Bond Future | 1419      | 1                             | 1419      | 1                               | 0.00          |
| 18/09/2013 | R157 On 06-February-14 | 5.66   | Put          | Bond Future | 1397      | 1                             | 1397      | 1                               | 0.00          |
| 18/09/2013 | R157 On 08-May-14      |        |              | Bond Future | 6.42      | 111.0612                      | 6.4236    | 111.0612                        | 0.00          |
| 18/09/2013 | R157 On 08-May-14      | 5.21   | Call         | Bond Future | 295       | 0                             | 295       | 0                               | 0.00          |
| 18/09/2013 | R157 On 08-May-14      | 5.20   | Call         | Bond Future | 292       | 0                             | 292       | 0                               | 0.00          |
| 18/09/2013 | R157 On 08-May-14      | 5.19   | Call         | Bond Future | 288       | 0                             | 288       | 0                               | 0.00          |
| 18/09/2013 | R157 On 08-May-14      | 5.20   | Put          | Bond Future | 1957      | 2                             | 1957      | 2                               | 0.00          |
| 18/09/2013 | R157 On 08-May-14      | 5.19   | Put          | Bond Future | 1968      | 2                             | 1968      | 2                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R157 On 08-May-14      | 5.21   | Put          | Bond Future | 1947      | 2                             | 1947      | 2                               | 0.00          |
| 18/09/2013 | R157 On 07-August-14   |        |              | Bond Future | 6.61      | 112.6047                      | 6.6107    | 112.6047                        | 0.00          |
| 18/09/2013 | R157 On 07-August-14   | 6.74   | Call         | Bond Future | 1035      | 1                             | 1035      | 1                               | 0.00          |
| 18/09/2013 | R157 On 07-August-14   | 6.75   | Call         | Bond Future | 1041      | 1                             | 1041      | 1                               | 0.00          |
| 18/09/2013 | R157 On 07-August-14   | 6.76   | Call         | Bond Future | 1047      | 1                             | 1047      | 1                               | 0.00          |
| 18/09/2013 | R157 On 07-August-14   | 6.74   | Put          | Bond Future | 894       | 1                             | 894       | 1                               | 0.00          |
| 18/09/2013 | R157 On 07-August-14   | 6.75   | Put          | Bond Future | 889       | 1                             | 889       | 1                               | 0.00          |
| 18/09/2013 | R157 On 07-August-14   | 6.76   | Put          | Bond Future | 884       | 1                             | 884       | 1                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 |        |              | Bond Future | 8.19      | 122.4261                      | 8.1916    | 122.4261                        | 58,310.00     |
| 18/09/2013 | R186 On 07-November-13 | 8.50   | Call         | Bond Future | 4273      | 4                             | 4273      | 4                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 8.14   | Call         | Bond Future | 2482      | 3                             | 2482      | 3                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 8.75   | Call         | Bond Future | 5791      | 6                             | 5791      | 6                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 6.75   | Call         | Bond Future | 62        | 0                             | 62        | 0                               | 1,000.00      |
| 18/09/2013 | R186 On 07-November-13 | 9.00   | Call         | Bond Future | 7470      | 7                             | 7470      | 7                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 8.25   | Call         | Bond Future | 2971      | 3                             | 2971      | 3                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 6.50   | Call         | Bond Future | 23        | 0                             | 23        | 0                               | 5,290.00      |
| 18/09/2013 | R186 On 07-November-13 | 8.16   | Call         | Bond Future | 2568      | 3                             | 2568      | 3                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 8.00   | Call         | Bond Future | 1936      | 2                             | 1936      | 2                               | 1,000.00      |
| 18/09/2013 | R186 On 07-November-13 | 8.15   | Call         | Bond Future | 2525      | 3                             | 2525      | 3                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 8.75   | Put          | Bond Future | 940       | 1                             | 940       | 1                               | 1,030.00      |
| 18/09/2013 | R186 On 07-November-13 | 8.00   | Put          | Bond Future | 3668      | 4                             | 3668      | 4                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 8.50   | Put          | Bond Future | 1558      | 2                             | 1558      | 2                               | 4,000.00      |
| 18/09/2013 | R186 On 07-November-13 | 8.14   | Put          | Bond Future | 2946      | 3                             | 2946      | 3                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 8.25   | Put          | Bond Future | 2450      | 3                             | 2450      | 3                               | 250.00        |
| 18/09/2013 | R186 On 07-November-13 | 6.75   | Put          | Bond Future | 14007     | 14                            | 14007     | 14                              | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 6.50   | Put          | Bond Future | 16614     | 17                            | 16614     | 17                              | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 8.15   | Put          | Bond Future | 2898      | 3                             | 2898      | 3                               | 0.00          |
| 18/09/2013 | R186 On 07-November-13 | 9.00   | Put          | Bond Future | 537       | 1                             | 537       | 1                               | 1,200.00      |
| 18/09/2013 | R186 On 07-November-13 | 8.16   | Put          | Bond Future | 2851      | 3                             | 2851      | 3                               | 0.00          |
| 18/09/2013 | R186 On 06-February-14 |        |              | Bond Future | 8.29      | 118.7444                      | 8.2880    | 118.7444                        | 105.00        |
| 18/09/2013 | R186 On 06-February-14 | 7.75   | Call         | Bond Future | 2473      | 3                             | 2473      | 3                               | 0.00          |
| 18/09/2013 | R186 On 06-February-14 | 7.74   | Call         | Bond Future | 2443      | 3                             | 2443      | 3                               | 0.00          |
| 18/09/2013 | R186 On 06-February-14 | 7.76   | Call         | Bond Future | 2504      | 3                             | 2504      | 3                               | 0.00          |
| 18/09/2013 | R186 On 06-February-14 | 7.76   | Put          | Bond Future | 7252      | 7                             | 7252      | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R186 On 06-February-14 | 7.75   | Put          | Bond Future | 7315      | 7                             | 7315      | 7                               | 0.00          |
| 18/09/2013 | R186 On 06-February-14 | 7.74   | Put          | Bond Future | 7377      | 8                             | 7377      | 8                               | 0.00          |
| 18/09/2013 | R186 On 08-May-14      |        |              | Bond Future | 8.38      | 120.3666                      | 8.3829    | 120.3666                        | 0.00          |
| 18/09/2013 | R186 On 08-May-14      | 7.10   | Call         | Bond Future | 1746      | 2                             | 1746      | 2                               | 0.00          |
| 18/09/2013 | R186 On 08-May-14      | 7.09   | Call         | Bond Future | 1727      | 2                             | 1727      | 2                               | 0.00          |
| 18/09/2013 | R186 On 08-May-14      | 7.11   | Call         | Bond Future | 1765      | 2                             | 1765      | 2                               | 0.00          |
| 18/09/2013 | R186 On 08-May-14      | 7.11   | Put          | Bond Future | 13400     | 14                            | 13400     | 14                              | 0.00          |
| 18/09/2013 | R186 On 08-May-14      | 7.10   | Put          | Bond Future | 13479     | 14                            | 13479     | 14                              | 0.00          |
| 18/09/2013 | R186 On 08-May-14      | 7.09   | Put          | Bond Future | 13558     | 14                            | 13558     | 14                              | 0.00          |
| 18/09/2013 | R186 On 07-August-14   |        |              | Bond Future | 8.48      | 116.7476                      | 8.4775    | 116.7476                        | 0.00          |
| 18/09/2013 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 5707      | 6                             | 5707      | 6                               | 0.00          |
| 18/09/2013 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 5783      | 6                             | 5783      | 6                               | 0.00          |
| 18/09/2013 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 5745      | 6                             | 5745      | 6                               | 0.00          |
| 18/09/2013 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 7242      | 7                             | 7242      | 7                               | 0.00          |
| 18/09/2013 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 7290      | 7                             | 7290      | 7                               | 0.00          |
| 18/09/2013 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 7195      | 7                             | 7195      | 7                               | 0.00          |
| 18/09/2013 | R197 On 07-November-13 |        |              | Bond Future | 275.84    | 275.8363                      | 275.8372  | 275.8363                        | 2,100.00      |
| 18/09/2013 | R197 On 07-November-13 | 279.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R197 On 07-November-13 | 280.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R197 On 07-November-13 | 280.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R197 On 07-November-13 | 280.00 | Put          | Bond Future | 4163      | 4                             | 4163      | 4                               | 0.00          |
| 18/09/2013 | R197 On 07-November-13 | 280.01 | Put          | Bond Future | 4173      | 4                             | 4173      | 4                               | 0.00          |
| 18/09/2013 | R197 On 07-November-13 | 279.99 | Put          | Bond Future | 4153      | 4                             | 4153      | 4                               | 0.00          |
| 18/09/2013 | R201 On 07-November-13 |        |              | Bond Future | 5.25      | 107.1846                      | 5.2512    | 107.1846                        | 0.00          |
| 18/09/2013 | R201 On 07-November-13 | 4.79   | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 18/09/2013 | R201 On 07-November-13 | 4.80   | Call         | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 18/09/2013 | R201 On 07-November-13 | 4.81   | Call         | Bond Future | 115       | 0                             | 115       | 0                               | 0.00          |
| 18/09/2013 | R201 On 07-November-13 | 4.80   | Put          | Bond Future | 606       | 1                             | 606       | 1                               | 0.00          |
| 18/09/2013 | R201 On 07-November-13 | 4.81   | Put          | Bond Future | 598       | 1                             | 598       | 1                               | 0.00          |
| 18/09/2013 | R201 On 07-November-13 | 4.79   | Put          | Bond Future | 614       | 1                             | 614       | 1                               | 0.00          |
| 18/09/2013 | R201 On 06-February-14 |        |              | Bond Future | 5.24      | 104.1843                      | 5.2364    | 104.1843                        | 0.00          |
| 18/09/2013 | R201 On 06-February-14 | 5.24   | Call         | Bond Future | 414       | 0                             | 414       | 0                               | 0.00          |
| 18/09/2013 | R201 On 06-February-14 | 5.26   | Call         | Bond Future | 424       | 0                             | 424       | 0                               | 0.00          |
| 18/09/2013 | R201 On 06-February-14 | 5.25   | Call         | Bond Future | 419       | 0                             | 419       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R201 On 06-February-14 | 5.25   | Put          | Bond Future | 407       | 0                             | 407       | 0                               | 0.00          |
| 18/09/2013 | R201 On 06-February-14 | 5.26   | Put          | Bond Future | 403       | 0                             | 403       | 0                               | 0.00          |
| 18/09/2013 | R201 On 06-February-14 | 5.24   | Put          | Bond Future | 411       | 0                             | 411       | 0                               | 0.00          |
| 18/09/2013 | R201 On 08-May-14      |        |              | Bond Future | 5.13      | 105.6076                      | 5.1268    | 105.6076                        | 0.00          |
| 18/09/2013 | R201 On 08-May-14      | 4.75   | Call         | Bond Future | 323       | 0                             | 323       | 0                               | 0.00          |
| 18/09/2013 | R201 On 08-May-14      | 4.76   | Call         | Bond Future | 325       | 0                             | 325       | 0                               | 0.00          |
| 18/09/2013 | R201 On 08-May-14      | 4.74   | Call         | Bond Future | 320       | 0                             | 320       | 0                               | 0.00          |
| 18/09/2013 | R201 On 08-May-14      | 4.76   | Put          | Bond Future | 547       | 1                             | 547       | 1                               | 0.00          |
| 18/09/2013 | R201 On 08-May-14      | 4.75   | Put          | Bond Future | 551       | 1                             | 551       | 1                               | 0.00          |
| 18/09/2013 | R201 On 08-May-14      | 4.74   | Put          | Bond Future | 554       | 1                             | 554       | 1                               | 0.00          |
| 18/09/2013 | R201 On 07-August-14   |        |              | Bond Future | 4.75      | 102.6654                      | 4.7487    | 102.6654                        | 0.00          |
| 18/09/2013 | R201 On 07-August-14   | 5.29   | Call         | Bond Future | 457       | 0                             | 457       | 0                               | 0.00          |
| 18/09/2013 | R201 On 07-August-14   | 5.31   | Call         | Bond Future | 462       | 0                             | 462       | 0                               | 0.00          |
| 18/09/2013 | R201 On 07-August-14   | 5.30   | Call         | Bond Future | 460       | 0                             | 460       | 0                               | 0.00          |
| 18/09/2013 | R201 On 07-August-14   | 5.29   | Put          | Bond Future | 262       | 0                             | 262       | 0                               | 0.00          |
| 18/09/2013 | R201 On 07-August-14   | 5.30   | Put          | Bond Future | 260       | 0                             | 260       | 0                               | 0.00          |
| 18/09/2013 | R201 On 07-August-14   | 5.31   | Put          | Bond Future | 259       | 0                             | 259       | 0                               | 0.00          |
| 18/09/2013 | R202 On 07-November-13 |        |              | Bond Future | 202.62    | 202.6074                      | 202.6182  | 202.6074                        | 43,251.00     |
| 18/09/2013 | R202 On 07-November-13 | 208.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R202 On 07-November-13 | 209.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R202 On 07-November-13 | 209.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R202 On 07-November-13 | 209.00 | Put          | Bond Future | 6382      | 6                             | 6382      | 6                               | 0.00          |
| 18/09/2013 | R202 On 07-November-13 | 209.01 | Put          | Bond Future | 6392      | 6                             | 6392      | 6                               | 0.00          |
| 18/09/2013 | R202 On 07-November-13 | 208.99 | Put          | Bond Future | 6372      | 6                             | 6372      | 6                               | 0.00          |
| 18/09/2013 | R203 On 07-November-13 |        |              | Bond Future | 6.93      | 105.7197                      | 6.9331    | 105.7197                        | 19,611.00     |
| 18/09/2013 | R203 On 07-November-13 | 5.99   | Call         | Bond Future | 55        | 0                             | 55        | 0                               | 0.00          |
| 18/09/2013 | R203 On 07-November-13 | 6.01   | Call         | Bond Future | 59        | 0                             | 59        | 0                               | 0.00          |
| 18/09/2013 | R203 On 07-November-13 | 6.00   | Call         | Bond Future | 57        | 0                             | 57        | 0                               | 0.00          |
| 18/09/2013 | R203 On 07-November-13 | 571.00 | Call         | Bond Future | 103451    | 103                           | 103451    | 103                             | 0.00          |
| 18/09/2013 | R203 On 07-November-13 | 5.71   | Call         | Bond Future | 17        | 0                             | 17        | 0                               | 15.00         |
| 18/09/2013 | R203 On 07-November-13 | 6.00   | Put          | Bond Future | 3301      | 3                             | 3301      | 3                               | 0.00          |
| 18/09/2013 | R203 On 07-November-13 | 6.01   | Put          | Bond Future | 3268      | 3                             | 3268      | 3                               | 0.00          |
| 18/09/2013 | R203 On 07-November-13 | 571.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R203 On 07-November-13 | 5.99   | Put          | Bond Future | 3334      | 3                             | 3334      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R203 On 07-November-13 | 5.71   | Put          | Bond Future | 4294      | 4                             | 4294      | 4                               | 0.00          |
| 18/09/2013 | R203 On 06-February-14 |        |              | Bond Future | 7.07      | 107.1080                      | 7.0700    | 107.1080                        | 0.00          |
| 18/09/2013 | R203 On 06-February-14 | 6.14   | Call         | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 18/09/2013 | R203 On 06-February-14 | 6.84   | Call         | Bond Future | 998       | 0                             | 998       | 0                               | 13.00         |
| 18/09/2013 | R203 On 06-February-14 | 6.16   | Call         | Bond Future | 341       | 0                             | 341       | 0                               | 0.00          |
| 18/09/2013 | R203 On 06-February-14 | 5.95   | Call         | Bond Future | 228       | 0                             | 228       | 0                               | 16.00         |
| 18/09/2013 | R203 On 06-February-14 | 6.15   | Call         | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 18/09/2013 | R203 On 06-February-14 | 6.14   | Put          | Bond Future | 3351      | 3                             | 3351      | 3                               | 0.00          |
| 18/09/2013 | R203 On 06-February-14 | 5.95   | Put          | Bond Future | 3881      | 4                             | 3881      | 4                               | 0.00          |
| 18/09/2013 | R203 On 06-February-14 | 6.15   | Put          | Bond Future | 3324      | 3                             | 3324      | 3                               | 0.00          |
| 18/09/2013 | R203 On 06-February-14 | 6.84   | Put          | Bond Future | 1736      | 0                             | 1736      | 0                               | 0.00          |
| 18/09/2013 | R203 On 06-February-14 | 6.16   | Put          | Bond Future | 3297      | 3                             | 3297      | 3                               | 0.00          |
| 18/09/2013 | R203 On 08-May-14      |        |              | Bond Future | 7.20      | 104.4097                      | 7.2026    | 104.4097                        | 0.00          |
| 18/09/2013 | R203 On 08-May-14      | 5.76   | Call         | Bond Future | 294       | 0                             | 294       | 0                               | 0.00          |
| 18/09/2013 | R203 On 08-May-14      | 6.84   | Call         | Bond Future | 1146      | 0                             | 1146      | 0                               | 13.00         |
| 18/09/2013 | R203 On 08-May-14      | 5.74   | Call         | Bond Future | 285       | 0                             | 285       | 0                               | 0.00          |
| 18/09/2013 | R203 On 08-May-14      | 5.75   | Call         | Bond Future | 290       | 0                             | 290       | 0                               | 0.00          |
| 18/09/2013 | R203 On 08-May-14      | 7.40   | Call         | Bond Future | 1953      | 2                             | 1953      | 2                               | 16.00         |
| 18/09/2013 | R203 On 08-May-14      | 5.74   | Put          | Bond Future | 4759      | 5                             | 4759      | 5                               | 0.00          |
| 18/09/2013 | R203 On 08-May-14      | 7.40   | Put          | Bond Future | 1367      | 1                             | 1367      | 1                               | 0.00          |
| 18/09/2013 | R203 On 08-May-14      | 5.76   | Put          | Bond Future | 4704      | 5                             | 4704      | 5                               | 0.00          |
| 18/09/2013 | R203 On 08-May-14      | 6.84   | Put          | Bond Future | 2233      | 0                             | 2233      | 0                               | 0.00          |
| 18/09/2013 | R203 On 08-May-14      | 5.75   | Put          | Bond Future | 4731      | 5                             | 4731      | 5                               | 0.00          |
| 18/09/2013 | R203 On 07-August-14   |        |              | Bond Future | 7.34      | 105.8604                      | 7.3436    | 105.8604                        | 0.00          |
| 18/09/2013 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 1821      | 2                             | 1821      | 2                               | 0.00          |
| 18/09/2013 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 1807      | 2                             | 1807      | 2                               | 0.00          |
| 18/09/2013 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 1793      | 2                             | 1793      | 2                               | 0.00          |
| 18/09/2013 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 1237      | 0                             | 1237      | 0                               | 30.00         |
| 18/09/2013 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 1928      | 2                             | 1928      | 2                               | 0.00          |
| 18/09/2013 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 1914      | 2                             | 1914      | 2                               | 0.00          |
| 18/09/2013 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 1941      | 2                             | 1941      | 2                               | 0.00          |
| 18/09/2013 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 2641      | 0                             | 2641      | 0                               | 0.00          |
| 18/09/2013 | R204 On 07-November-13 |        |              | Bond Future | 7.13      | 106.7741                      | 7.1337    | 106.7741                        | 30,198.00     |
| 18/09/2013 | R204 On 07-November-13 | 6.29   | Call         | Bond Future | 127       | 0                             | 127       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R204 On 07-November-13 | 7.00   | Call         | Bond Future | 871       | 1                             | 871       | 1                               | 0.00          |
| 18/09/2013 | R204 On 07-November-13 | 6.30   | Call         | Bond Future | 131       | 0                             | 131       | 0                               | 0.00          |
| 18/09/2013 | R204 On 07-November-13 | 6.31   | Call         | Bond Future | 136       | 0                             | 136       | 0                               | 0.00          |
| 18/09/2013 | R204 On 07-November-13 | 6.30   | Put          | Bond Future | 3805      | 4                             | 3805      | 4                               | 0.00          |
| 18/09/2013 | R204 On 07-November-13 | 7.00   | Put          | Bond Future | 1450      | 2                             | 1450      | 2                               | 1,270.00      |
| 18/09/2013 | R204 On 07-November-13 | 6.31   | Put          | Bond Future | 3764      | 4                             | 3764      | 4                               | 0.00          |
| 18/09/2013 | R204 On 07-November-13 | 6.29   | Put          | Bond Future | 3845      | 4                             | 3845      | 4                               | 0.00          |
| 18/09/2013 | R204 On 06-February-14 |        |              | Bond Future | 7.25      | 104.1462                      | 7.2479    | 104.1462                        | 0.00          |
| 18/09/2013 | R204 On 06-February-14 | 6.39   | Call         | Bond Future | 579       | 1                             | 579       | 1                               | 0.00          |
| 18/09/2013 | R204 On 06-February-14 | 6.41   | Call         | Bond Future | 598       | 1                             | 598       | 1                               | 0.00          |
| 18/09/2013 | R204 On 06-February-14 | 6.40   | Call         | Bond Future | 588       | 1                             | 588       | 1                               | 0.00          |
| 18/09/2013 | R204 On 06-February-14 | 6.39   | Put          | Bond Future | 4180      | 4                             | 4180      | 4                               | 0.00          |
| 18/09/2013 | R204 On 06-February-14 | 6.40   | Put          | Bond Future | 4147      | 4                             | 4147      | 4                               | 0.00          |
| 18/09/2013 | R204 On 06-February-14 | 6.41   | Put          | Bond Future | 4113      | 4                             | 4113      | 4                               | 0.00          |
| 18/09/2013 | R204 On 08-May-14      |        |              | Bond Future | 7.36      | 105.5689                      | 7.3628    | 105.5689                        | 0.00          |
| 18/09/2013 | R204 On 08-May-14      | 6.05   | Call         | Bond Future | 589       | 1                             | 589       | 1                               | 0.00          |
| 18/09/2013 | R204 On 08-May-14      | 6.04   | Call         | Bond Future | 582       | 1                             | 582       | 1                               | 0.00          |
| 18/09/2013 | R204 On 08-May-14      | 6.06   | Call         | Bond Future | 597       | 1                             | 597       | 1                               | 0.00          |
| 18/09/2013 | R204 On 08-May-14      | 6.04   | Put          | Bond Future | 5913      | 6                             | 5913      | 6                               | 0.00          |
| 18/09/2013 | R204 On 08-May-14      | 6.06   | Put          | Bond Future | 5845      | 6                             | 5845      | 6                               | 0.00          |
| 18/09/2013 | R204 On 08-May-14      | 6.05   | Put          | Bond Future | 5879      | 6                             | 5879      | 6                               | 0.00          |
| 18/09/2013 | R204 On 07-August-14   |        |              | Bond Future | 7.48      | 103.0041                      | 7.4816    | 103.0041                        | 0.00          |
| 18/09/2013 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 2591      | 3                             | 2591      | 3                               | 0.00          |
| 18/09/2013 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 2554      | 3                             | 2554      | 3                               | 0.00          |
| 18/09/2013 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 2573      | 3                             | 2573      | 3                               | 0.00          |
| 18/09/2013 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 2708      | 3                             | 2708      | 3                               | 0.00          |
| 18/09/2013 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 2671      | 3                             | 2671      | 3                               | 0.00          |
| 18/09/2013 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 2690      | 3                             | 2690      | 3                               | 0.00          |
| 18/09/2013 | R206 On 07-November-13 |        |              | Bond Future | 5.35      | 102.7950                      | 5.3509    | 102.7950                        | 0.00          |
| 18/09/2013 | R206 On 07-November-13 | 4.29   | Call         | Bond Future | 27        | 0                             | 27        | 0                               | 0.00          |
| 18/09/2013 | R206 On 07-November-13 | 4.31   | Call         | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 18/09/2013 | R206 On 07-November-13 | 4.30   | Call         | Bond Future | 28        | 0                             | 28        | 0                               | 0.00          |
| 18/09/2013 | R206 On 07-November-13 | 4.29   | Put          | Bond Future | 217       | 0                             | 217       | 0                               | 0.00          |
| 18/09/2013 | R206 On 07-November-13 | 4.30   | Put          | Bond Future | 216       | 0                             | 216       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R206 On 07-November-13 | 4.31   | Put          | Bond Future | 214       | 0                             | 214       | 0                               | 0.00          |
| 18/09/2013 | R207 On 07-November-13 |        |              | Bond Future | 7.46      | 101.4206                      | 7.4574    | 101.4206                        | 27,295.00     |
| 18/09/2013 | R207 On 07-November-13 | 6.71   | Call         | Bond Future | 272       | 0                             | 272       | 0                               | 0.00          |
| 18/09/2013 | R207 On 07-November-13 | 6.70   | Call         | Bond Future | 265       | 0                             | 265       | 0                               | 0.00          |
| 18/09/2013 | R207 On 07-November-13 | 6.69   | Call         | Bond Future | 258       | 0                             | 258       | 0                               | 0.00          |
| 18/09/2013 | R207 On 07-November-13 | 6.70   | Put          | Bond Future | 4022      | 4                             | 4022      | 4                               | 0.00          |
| 18/09/2013 | R207 On 07-November-13 | 6.71   | Put          | Bond Future | 3979      | 4                             | 3979      | 4                               | 0.00          |
| 18/09/2013 | R207 On 07-November-13 | 6.69   | Put          | Bond Future | 4065      | 4                             | 4065      | 4                               | 0.00          |
| 18/09/2013 | R207 On 06-February-14 |        |              | Bond Future | 7.57      | 99.1133                       | 7.5695    | 99.1133                         | 0.00          |
| 18/09/2013 | R207 On 06-February-14 | 6.65   | Call         | Bond Future | 732       | 1                             | 732       | 1                               | 0.00          |
| 18/09/2013 | R207 On 06-February-14 | 6.66   | Call         | Bond Future | 743       | 1                             | 743       | 1                               | 0.00          |
| 18/09/2013 | R207 On 06-February-14 | 6.64   | Call         | Bond Future | 721       | 1                             | 721       | 1                               | 0.00          |
| 18/09/2013 | R207 On 06-February-14 | 6.65   | Put          | Bond Future | 5135      | 5                             | 5135      | 5                               | 0.00          |
| 18/09/2013 | R207 On 06-February-14 | 6.64   | Put          | Bond Future | 5173      | 5                             | 5173      | 5                               | 0.00          |
| 18/09/2013 | R207 On 06-February-14 | 6.66   | Put          | Bond Future | 5097      | 5                             | 5097      | 5                               | 0.00          |
| 18/09/2013 | R207 On 08-May-14      |        |              | Bond Future | 7.68      | 100.4674                      | 7.6843    | 100.4674                        | 0.00          |
| 18/09/2013 | R207 On 08-May-14      | 6.20   | Call         | Bond Future | 705       | 1                             | 705       | 1                               | 0.00          |
| 18/09/2013 | R207 On 08-May-14      | 6.21   | Call         | Bond Future | 713       | 1                             | 713       | 1                               | 0.00          |
| 18/09/2013 | R207 On 08-May-14      | 6.19   | Call         | Bond Future | 697       | 1                             | 697       | 1                               | 0.00          |
| 18/09/2013 | R207 On 08-May-14      | 6.20   | Put          | Bond Future | 7634      | 8                             | 7634      | 8                               | 0.00          |
| 18/09/2013 | R207 On 08-May-14      | 6.19   | Put          | Bond Future | 7675      | 8                             | 7675      | 8                               | 0.00          |
| 18/09/2013 | R207 On 08-May-14      | 6.21   | Put          | Bond Future | 7594      | 8                             | 7594      | 8                               | 0.00          |
| 18/09/2013 | R207 On 07-August-14   |        |              | Bond Future | 7.80      | 98.2228                       | 7.8027    | 98.2228                         | 0.00          |
| 18/09/2013 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 3136      | 3                             | 3136      | 3                               | 0.00          |
| 18/09/2013 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 3178      | 3                             | 3178      | 3                               | 0.00          |
| 18/09/2013 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 3157      | 3                             | 3157      | 3                               | 0.00          |
| 18/09/2013 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 3599      | 4                             | 3599      | 4                               | 0.00          |
| 18/09/2013 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 3622      | 4                             | 3622      | 4                               | 0.00          |
| 18/09/2013 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 3577      | 4                             | 3577      | 4                               | 0.00          |
| 18/09/2013 | R208 On 07-November-13 |        |              | Bond Future | 7.58      | 96.2887                       | 7.5785    | 96.2887                         | 14,354.00     |
| 18/09/2013 | R208 On 07-November-13 | 6.80   | Call         | Bond Future | 233       | 0                             | 233       | 0                               | 0.00          |
| 18/09/2013 | R208 On 07-November-13 | 7.50   | Call         | Bond Future | 1292      | 1                             | 1292      | 1                               | 0.00          |
| 18/09/2013 | R208 On 07-November-13 | 6.79   | Call         | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 18/09/2013 | R208 On 07-November-13 | 6.81   | Call         | Bond Future | 240       | 0                             | 240       | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R208 On 07-November-13 | 7.50   | Put          | Bond Future | 1718      | 2                             | 1718      | 2                               | 1,520.00      |
| 18/09/2013 | R208 On 07-November-13 | 6.79   | Put          | Bond Future | 4617      | 5                             | 4617      | 5                               | 0.00          |
| 18/09/2013 | R208 On 07-November-13 | 6.81   | Put          | Bond Future | 4517      | 4                             | 4517      | 4                               | 0.00          |
| 18/09/2013 | R208 On 07-November-13 | 6.80   | Put          | Bond Future | 4567      | 4                             | 4567      | 4                               | 0.00          |
| 18/09/2013 | R208 On 06-February-14 |        |              | Bond Future | 7.68      | 97.5531                       | 7.6815    | 97.5531                         | 0.00          |
| 18/09/2013 | R208 On 06-February-14 | 6.74   | Call         | Bond Future | 714       | 1                             | 714       | 1                               | 0.00          |
| 18/09/2013 | R208 On 06-February-14 | 6.75   | Call         | Bond Future | 725       | 1                             | 725       | 1                               | 0.00          |
| 18/09/2013 | R208 On 06-February-14 | 6.76   | Call         | Bond Future | 737       | 1                             | 737       | 1                               | 0.00          |
| 18/09/2013 | R208 On 06-February-14 | 6.76   | Put          | Bond Future | 5725      | 6                             | 5725      | 6                               | 0.00          |
| 18/09/2013 | R208 On 06-February-14 | 6.75   | Put          | Bond Future | 5769      | 6                             | 5769      | 6                               | 0.00          |
| 18/09/2013 | R208 On 06-February-14 | 6.74   | Put          | Bond Future | 5814      | 6                             | 5814      | 6                               | 0.00          |
| 18/09/2013 | R208 On 08-May-14      |        |              | Bond Future | 7.78      | 95.4888                       | 7.7819    | 95.4888                         | 0.00          |
| 18/09/2013 | R208 On 08-May-14      | 6.29   | Call         | Bond Future | 637       | 1                             | 637       | 1                               | 0.00          |
| 18/09/2013 | R208 On 08-May-14      | 6.31   | Call         | Bond Future | 653       | 1                             | 653       | 1                               | 0.00          |
| 18/09/2013 | R208 On 08-May-14      | 6.30   | Call         | Bond Future | 645       | 1                             | 645       | 1                               | 0.00          |
| 18/09/2013 | R208 On 08-May-14      | 6.29   | Put          | Bond Future | 8597      | 9                             | 8597      | 9                               | 0.00          |
| 18/09/2013 | R208 On 08-May-14      | 6.31   | Put          | Bond Future | 8501      | 8                             | 8501      | 8                               | 0.00          |
| 18/09/2013 | R208 On 08-May-14      | 6.30   | Put          | Bond Future | 8549      | 9                             | 8549      | 9                               | 0.00          |
| 18/09/2013 | R208 On 07-August-14   |        |              | Bond Future | 7.88      | 96.8156                       | 7.8836    | 96.8156                         | 0.00          |
| 18/09/2013 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 3363      | 3                             | 3363      | 3                               | 0.00          |
| 18/09/2013 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 3339      | 3                             | 3339      | 3                               | 0.00          |
| 18/09/2013 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 3388      | 3                             | 3388      | 3                               | 0.00          |
| 18/09/2013 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 3775      | 4                             | 3775      | 4                               | 0.00          |
| 18/09/2013 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 3750      | 4                             | 3750      | 4                               | 0.00          |
| 18/09/2013 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 3800      | 4                             | 3800      | 4                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 |        |              | Bond Future | 8.92      | 75.0408                       | 8.9169    | 75.0408                         | 19,372.00     |
| 18/09/2013 | R209 On 07-November-13 | 8.65   | Call         | Bond Future | 1572      | 2                             | 1572      | 2                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 8.79   | Call         | Bond Future | 2007      | 2                             | 2007      | 2                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 9.40   | Call         | Bond Future | 4610      | 5                             | 4610      | 5                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 8.80   | Call         | Bond Future | 2040      | 2                             | 2040      | 2                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 8.81   | Call         | Bond Future | 2074      | 2                             | 2074      | 2                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 9.25   | Call         | Bond Future | 3876      | 4                             | 3876      | 4                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 9.50   | Call         | Bond Future | 5126      | 5                             | 5126      | 5                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 9.70   | Call         | Bond Future | 6207      | 6                             | 6207      | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R209 On 07-November-13 | 9.40   | Put          | Bond Future | 1051      | 1                             | 1051      | 1                               | 5,000.00      |
| 18/09/2013 | R209 On 07-November-13 | 8.79   | Put          | Bond Future | 2988      | 3                             | 2988      | 3                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 8.65   | Put          | Bond Future | 3660      | 4                             | 3660      | 4                               | 4,700.00      |
| 18/09/2013 | R209 On 07-November-13 | 8.81   | Put          | Bond Future | 2899      | 3                             | 2899      | 3                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 9.25   | Put          | Bond Future | 1392      | 1                             | 1392      | 1                               | 1,000.00      |
| 18/09/2013 | R209 On 07-November-13 | 9.70   | Put          | Bond Future | 572       | 1                             | 572       | 1                               | 1,520.00      |
| 18/09/2013 | R209 On 07-November-13 | 8.80   | Put          | Bond Future | 2944      | 3                             | 2944      | 3                               | 0.00          |
| 18/09/2013 | R209 On 07-November-13 | 9.50   | Put          | Bond Future | 864       | 1                             | 864       | 1                               | 980.00        |
| 18/09/2013 | R209 On 06-February-14 |        |              | Bond Future | 9.01      | 76.0263                       | 9.0051    | 76.0263                         | 410.00        |
| 18/09/2013 | R209 On 06-February-14 | 8.54   | Call         | Bond Future | 2583      | 3                             | 2583      | 3                               | 0.00          |
| 18/09/2013 | R209 On 06-February-14 | 8.56   | Call         | Bond Future | 2639      | 3                             | 2639      | 3                               | 0.00          |
| 18/09/2013 | R209 On 06-February-14 | 8.55   | Call         | Bond Future | 2611      | 3                             | 2611      | 3                               | 0.00          |
| 18/09/2013 | R209 On 06-February-14 | 8.54   | Put          | Bond Future | 6221      | 6                             | 6221      | 6                               | 0.00          |
| 18/09/2013 | R209 On 06-February-14 | 8.55   | Put          | Bond Future | 6168      | 6                             | 6168      | 6                               | 0.00          |
| 18/09/2013 | R209 On 06-February-14 | 8.56   | Put          | Bond Future | 6115      | 6                             | 6115      | 6                               | 0.00          |
| 18/09/2013 | R209 On 08-May-14      |        |              | Bond Future | 9.09      | 73.9196                       | 9.0907    | 73.9196                         | 0.00          |
| 18/09/2013 | R209 On 08-May-14      | 7.86   | Call         | Bond Future | 1789      | 2                             | 1789      | 2                               | 0.00          |
| 18/09/2013 | R209 On 08-May-14      | 7.85   | Call         | Bond Future | 1771      | 2                             | 1771      | 2                               | 0.00          |
| 18/09/2013 | R209 On 08-May-14      | 7.84   | Call         | Bond Future | 1753      | 2                             | 1753      | 2                               | 0.00          |
| 18/09/2013 | R209 On 08-May-14      | 7.85   | Put          | Bond Future | 11952     | 12                            | 11952     | 12                              | 0.00          |
| 18/09/2013 | R209 On 08-May-14      | 7.84   | Put          | Bond Future | 12025     | 12                            | 12025     | 12                              | 0.00          |
| 18/09/2013 | R209 On 08-May-14      | 7.86   | Put          | Bond Future | 11880     | 12                            | 11880     | 12                              | 0.00          |
| 18/09/2013 | R209 On 07-August-14   |        |              | Bond Future | 9.18      | 74.9467                       | 9.1755    | 74.9467                         | 0.00          |
| 18/09/2013 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 5609      | 6                             | 5609      | 6                               | 0.00          |
| 18/09/2013 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 5643      | 6                             | 5643      | 6                               | 0.00          |
| 18/09/2013 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 5576      | 6                             | 5576      | 6                               | 0.00          |
| 18/09/2013 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 6495      | 7                             | 6495      | 7                               | 0.00          |
| 18/09/2013 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 6577      | 7                             | 6577      | 7                               | 0.00          |
| 18/09/2013 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 6536      | 7                             | 6536      | 7                               | 0.00          |
| 18/09/2013 | R210 On 07-November-13 |        |              | Bond Future | 155.02    | 154.9209                      | 155.0209  | 154.9209                        | 1,449.00      |
| 18/09/2013 | R210 On 07-November-13 | 159.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R210 On 07-November-13 | 160.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R210 On 07-November-13 | 160.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R210 On 07-November-13 | 159.99 | Put          | Bond Future | 4969      | 5                             | 4969      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R210 On 07-November-13 | 160.00 | Put          | Bond Future | 4979      | 5                             | 4979      | 5                               | 0.00          |
| 18/09/2013 | R210 On 07-November-13 | 160.01 | Put          | Bond Future | 4989      | 5                             | 4989      | 5                               | 0.00          |
| 18/09/2013 | R211 On 07-November-13 |        |              | Bond Future | 128.25    | 128.2644                      | 128.2491  | 128.2644                        | 522.00        |
| 18/09/2013 | R211 On 07-November-13 | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R211 On 07-November-13 | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R211 On 07-November-13 | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R211 On 07-November-13 | 130.00 | Put          | Bond Future | 1751      | 2                             | 1751      | 2                               | 0.00          |
| 18/09/2013 | R211 On 07-November-13 | 130.01 | Put          | Bond Future | 1761      | 2                             | 1761      | 2                               | 0.00          |
| 18/09/2013 | R211 On 07-November-13 | 129.99 | Put          | Bond Future | 1741      | 2                             | 1741      | 2                               | 0.00          |
| 18/09/2013 | R212 On 07-November-13 |        |              | Bond Future | 129.80    | 129.7964                      | 129.7950  | 129.7964                        | 21,791.00     |
| 18/09/2013 | R212 On 07-November-13 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R212 On 07-November-13 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R212 On 07-November-13 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R212 On 07-November-13 | 133.00 | Put          | Bond Future | 3205      | 3                             | 3205      | 3                               | 0.00          |
| 18/09/2013 | R212 On 07-November-13 | 133.01 | Put          | Bond Future | 3215      | 3                             | 3215      | 3                               | 0.00          |
| 18/09/2013 | R212 On 07-November-13 | 132.99 | Put          | Bond Future | 3195      | 3                             | 3195      | 3                               | 0.00          |
| 18/09/2013 | R213 On 07-November-13 |        |              | Bond Future | 8.78      | 85.7498                       | 8.7814    | 85.7498                         | 19,495.00     |
| 18/09/2013 | R213 On 07-November-13 | 8.61   | Call         | Bond Future | 1842      | 2                             | 1842      | 2                               | 0.00          |
| 18/09/2013 | R213 On 07-November-13 | 8.60   | Call         | Bond Future | 1810      | 2                             | 1810      | 2                               | 0.00          |
| 18/09/2013 | R213 On 07-November-13 | 8.59   | Call         | Bond Future | 1778      | 2                             | 1778      | 2                               | 0.00          |
| 18/09/2013 | R213 On 07-November-13 | 8.60   | Put          | Bond Future | 3240      | 3                             | 3240      | 3                               | 0.00          |
| 18/09/2013 | R213 On 07-November-13 | 8.61   | Put          | Bond Future | 3193      | 3                             | 3193      | 3                               | 0.00          |
| 18/09/2013 | R213 On 07-November-13 | 8.59   | Put          | Bond Future | 3288      | 3                             | 3288      | 3                               | 0.00          |
| 18/09/2013 | R213 On 06-February-14 |        |              | Bond Future | 8.88      | 86.8758                       | 8.8784    | 86.8758                         | 0.00          |
| 18/09/2013 | R213 On 06-February-14 | 8.29   | Call         | Bond Future | 2395      | 2                             | 2395      | 2                               | 0.00          |
| 18/09/2013 | R213 On 06-February-14 | 8.30   | Call         | Bond Future | 2421      | 3                             | 2421      | 3                               | 0.00          |
| 18/09/2013 | R213 On 06-February-14 | 8.31   | Call         | Bond Future | 2448      | 3                             | 2448      | 3                               | 0.00          |
| 18/09/2013 | R213 On 06-February-14 | 8.30   | Put          | Bond Future | 7019      | 7                             | 7019      | 7                               | 0.00          |
| 18/09/2013 | R213 On 06-February-14 | 8.31   | Put          | Bond Future | 6963      | 7                             | 6963      | 7                               | 0.00          |
| 18/09/2013 | R213 On 06-February-14 | 8.29   | Put          | Bond Future | 7075      | 7                             | 7075      | 7                               | 0.00          |
| 18/09/2013 | R213 On 08-May-14      |        |              | Bond Future | 8.97      | 84.5240                       | 8.9688    | 84.5240                         | 0.00          |
| 18/09/2013 | R213 On 08-May-14      | 7.64   | Call         | Bond Future | 1731      | 2                             | 1731      | 2                               | 0.00          |
| 18/09/2013 | R213 On 08-May-14      | 7.66   | Call         | Bond Future | 1766      | 2                             | 1766      | 2                               | 0.00          |
| 18/09/2013 | R213 On 08-May-14      | 7.65   | Call         | Bond Future | 1749      | 2                             | 1749      | 2                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R213 On 08-May-14      | 7.65   | Put          | Bond Future | 12585     | 13                            | 12585     | 13                              | 0.00          |
| 18/09/2013 | R213 On 08-May-14      | 7.64   | Put          | Bond Future | 12657     | 13                            | 12657     | 13                              | 0.00          |
| 18/09/2013 | R213 On 08-May-14      | 7.66   | Put          | Bond Future | 12513     | 13                            | 12513     | 13                              | 0.00          |
| 18/09/2013 | R213 On 07-August-14   |        |              | Bond Future | 9.06      | 85.6984                       | 9.0599    | 85.6984                         | 0.00          |
| 18/09/2013 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 5541      | 6                             | 5541      | 6                               | 0.00          |
| 18/09/2013 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 5607      | 6                             | 5607      | 6                               | 0.00          |
| 18/09/2013 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 5574      | 6                             | 5574      | 6                               | 0.00          |
| 18/09/2013 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 7104      | 7                             | 7104      | 7                               | 0.00          |
| 18/09/2013 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 7147      | 7                             | 7147      | 7                               | 0.00          |
| 18/09/2013 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 7190      | 7                             | 7190      | 7                               | 0.00          |
| 18/09/2013 | R214 On 07-November-13 |        |              | Bond Future | 9.09      | 75.3831                       | 9.0939    | 75.3831                         | 2,427.00      |
| 18/09/2013 | R214 On 07-November-13 | 7.81   | Call         | Bond Future | 124       | 0                             | 124       | 0                               | 0.00          |
| 18/09/2013 | R214 On 07-November-13 | 7.80   | Call         | Bond Future | 120       | 0                             | 120       | 0                               | 0.00          |
| 18/09/2013 | R214 On 07-November-13 | 7.79   | Call         | Bond Future | 116       | 0                             | 116       | 0                               | 0.00          |
| 18/09/2013 | R214 On 07-November-13 | 7.80   | Put          | Bond Future | 11526     | 11                            | 11526     | 11                              | 0.00          |
| 18/09/2013 | R214 On 07-November-13 | 7.81   | Put          | Bond Future | 11431     | 11                            | 11431     | 11                              | 0.00          |
| 18/09/2013 | R214 On 07-November-13 | 7.79   | Put          | Bond Future | 11621     | 12                            | 11621     | 12                              | 0.00          |
| 18/09/2013 | R214 On 06-February-14 |        |              | Bond Future | 9.19      | 76.3730                       | 9.1859    | 76.3730                         | 0.00          |
| 18/09/2013 | R214 On 06-February-14 | 9.01   | Call         | Bond Future | 3801      | 4                             | 3801      | 4                               | 0.00          |
| 18/09/2013 | R214 On 06-February-14 | 9.00   | Call         | Bond Future | 3767      | 4                             | 3767      | 4                               | 0.00          |
| 18/09/2013 | R214 On 06-February-14 | 8.99   | Call         | Bond Future | 3733      | 4                             | 3733      | 4                               | 0.00          |
| 18/09/2013 | R214 On 06-February-14 | 9.00   | Put          | Bond Future | 5221      | 5                             | 5221      | 5                               | 0.00          |
| 18/09/2013 | R214 On 06-February-14 | 8.99   | Put          | Bond Future | 5266      | 5                             | 5266      | 5                               | 0.00          |
| 18/09/2013 | R214 On 06-February-14 | 9.01   | Put          | Bond Future | 5175      | 5                             | 5175      | 5                               | 0.00          |
| 18/09/2013 | R248 On 07-November-13 |        |              | Bond Future | 9.13      | 97.8994                       | 9.1349    | 97.8994                         | 10,260.00     |
| 18/09/2013 | R248 On 07-November-13 | 7.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R248 On 07-November-13 | 7.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R248 On 07-November-13 | 7.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R248 On 07-November-13 | 7.86   | Put          | Bond Future | 14538     | 14                            | 14538     | 14                              | 0.00          |
| 18/09/2013 | R248 On 07-November-13 | 7.85   | Put          | Bond Future | 14667     | 14                            | 14667     | 14                              | 0.00          |
| 18/09/2013 | R248 On 07-November-13 | 7.84   | Put          | Bond Future | 14797     | 15                            | 14797     | 15                              | 0.00          |
| 18/09/2013 | R248 On 06-February-14 |        |              | Bond Future | 9.23      | 99.1850                       | 9.2288    | 99.1850                         | 0.00          |
| 18/09/2013 | R248 On 06-February-14 | 9.11   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R248 On 06-February-14 | 9.09   | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/09/2013 | R248 On 06-February-14 | 9.10   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 18/09/2013 | R248 On 06-February-14 | 9.09   | Put          | Bond Future | 1389      | 1                             | 1389      | 1                               | 0.00          |
| 18/09/2013 | R248 On 06-February-14 | 9.10   | Put          | Bond Future | 1287      | 1                             | 1287      | 1                               | 0.00          |
| 18/09/2013 | R248 On 06-February-14 | 9.11   | Put          | Bond Future | 1186      | 1                             | 1186      | 1                               | 0.00          |