



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For November 2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 2025 On 06-February-14 | | | Bond Future | 110.92 | 110.6469 | 110.9247 | 110.6469 | 0.00 |
| 18/11/2013 | 2025 On 06-February-14 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2025 On 06-February-14 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2025 On 06-February-14 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2025 On 06-February-14 | 111.00 | Put | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 18/11/2013 | 2025 On 06-February-14 | 110.99 | Put | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 18/11/2013 | 2025 On 06-February-14 | 111.01 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 18/11/2013 | 2037 On 06-February-14 | | | Bond Future | 9.10 | 94.7336 | 9.1006 | 94.7336 | 1,652.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | 2037 On 06-February-14 | 9.39 | Call | Bond Future | 2581 | 3 | 2581 | 3 | 0.00 |
| 18/11/2013 | 2037 On 06-February-14 | 9.38 | Call | Bond Future | 2494 | 3 | 2494 | 3 | 0.00 |
| 18/11/2013 | 2037 On 06-February-14 | 9.37 | Call | Bond Future | 2407 | 3 | 2407 | 3 | 0.00 |
| 18/11/2013 | 2037 On 06-February-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2037 On 06-February-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2037 On 06-February-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2037 On 08-May-14 | | | Bond Future | 9.20 | 95.9805 | 9.1997 | 95.9805 | 0.00 |
| 18/11/2013 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 1680 | 2 | 1680 | 2 | 0.00 |
| 18/11/2013 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 1505 | 2 | 1505 | 2 | 0.00 |
| 18/11/2013 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 1593 | 2 | 1593 | 2 | 0.00 |
| 18/11/2013 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2037 On 07-August-14 | | | Bond Future | 9.30 | 93.0603 | 9.2954 | 93.0603 | 0.00 |
| 18/11/2013 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 2292 | 2 | 2292 | 2 | 0.00 |
| 18/11/2013 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 2201 | 2 | 2201 | 2 | 0.00 |
| 18/11/2013 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 2110 | 2 | 2110 | 2 | 0.00 |
| 18/11/2013 | 2038 On 06-February-14 | | | Bond Future | 107.04 | 107.0432 | 107.0442 | 107.0432 | 24.00 |
| 18/11/2013 | 2038 On 06-February-14 | 107.01 | Call | Bond Future | 34 | 0 | 34 | 0 | 0.00 |
| 18/11/2013 | 2038 On 06-February-14 | 107.00 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 18/11/2013 | 2038 On 06-February-14 | 106.99 | Call | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 18/11/2013 | 2038 On 06-February-14 | 107.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2038 On 06-February-14 | 107.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2038 On 06-February-14 | 106.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2050 On 06-February-14 | | | Bond Future | 111.46 | 111.4588 | 111.4601 | 111.4588 | 472.00 |
| 18/11/2013 | 2050 On 06-February-14 | 110.00 | Call | Bond Future | 1460 | 1 | 1460 | 1 | 0.00 |
| 18/11/2013 | 2050 On 06-February-14 | 110.01 | Call | Bond Future | 1450 | 1 | 1450 | 1 | 0.00 |
| 18/11/2013 | 2050 On 06-February-14 | 109.99 | Call | Bond Future | 1470 | 1 | 1470 | 1 | 0.00 |
| 18/11/2013 | 2050 On 06-February-14 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2050 On 06-February-14 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | 2050 On 06-February-14 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | AL37 On 06-February-14 | | | Index Future | 415.72 | 415.0280 | 415.7190 | 415.0280 | 0.00 |
| 18/11/2013 | AL37 On 08-May-14 | | | Index Future | 421.19 | 420.4910 | 421.1890 | 420.4910 | 0.00 |
| 18/11/2013 | AL7T On 06-February-14 | | | Index Future | 490.82 | 490.0050 | 490.8220 | 490.0050 | 1.00 |
| 18/11/2013 | AL7T On 08-May-14 | | | Index Future | 497.28 | 496.4560 | 497.2810 | 496.4560 | 0.00 |
| 18/11/2013 | ALBI On 06-February-14 | | | Index Future | 441.32 | 441.1460 | 441.3160 | 441.1460 | 784.00 |
| 18/11/2013 | ALBI On 08-May-14 | | | Index Future | 447.12 | 446.9530 | 447.1230 | 446.9530 | 85.00 |
| 18/11/2013 | ALBI On 07-August-14 | | | Index Future | 453.34 | 453.1780 | 453.3370 | 453.1780 | 0.00 |
| 18/11/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/11/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/11/2013 | EL28 On 06-February-14 | | | Bond Future | 113.05 | 113.0522 | 113.0536 | 113.0522 | 0.00 |
| 18/11/2013 | EL28 On 06-February-14 | 110.99 | Call | Bond Future | 2064 | 2 | 2064 | 2 | 0.00 |
| 18/11/2013 | EL28 On 06-February-14 | 111.01 | Call | Bond Future | 2044 | 2 | 2044 | 2 | 0.00 |
| 18/11/2013 | EL28 On 06-February-14 | 111.00 | Call | Bond Future | 2054 | 2 | 2054 | 2 | 0.00 |
| 18/11/2013 | EL28 On 06-February-14 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | EL28 On 06-February-14 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | EL28 On 06-February-14 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | ES33 On 06-February-14 | | | Bond Future | 9.64 | 84.5228 | 9.6410 | 84.5228 | 6,292.00 |
| 18/11/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 18/11/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 607 | 0 | 607 | 0 | 0.00 |
| 18/11/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 18/11/2013 | ES33 On 08-May-14 | | | Bond Future | 9.76 | 81.8534 | 9.7583 | 81.8534 | 0.00 |
| 18/11/2013 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 1544 | 1 | 1544 | 1 | 0.00 |
| 18/11/2013 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 1469 | 1 | 1469 | 1 | 0.00 |
| 18/11/2013 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 1620 | 1 | 1620 | 1 | 0.00 |
| 18/11/2013 | GOVI On 06-February-14 | | | GOVI | 440.80 | 440.5230 | 440.8000 | 440.5230 | 371.00 |
| 18/11/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 8100 | 1 | 8100 | 1 | 0.00 |
| 18/11/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 7900 | 1 | 7900 | 1 | 0.00 |
| 18/11/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 8000 | 1 | 8000 | 1 | 0.00 |
| 18/11/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | GOVI On 08-May-14 | | | GOVI | 446.60 | 446.3220 | 446.6010 | 446.3220 | 0.00 |
| 18/11/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 45910 | 4 | 45910 | 4 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 46010 | 4 | 46010 | 4 | 0.00 |
| 18/11/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 46110 | 4 | 46110 | 4 | 0.00 |
| 18/11/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | GOVI On 07-August-14 | | | GOVI | 452.81 | 452.5370 | 452.8070 | 452.5370 | 0.00 |
| 18/11/2013 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 71830 | 7 | 71830 | 7 | 0.00 |
| 18/11/2013 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 72030 | 7 | 72030 | 7 | 0.00 |
| 18/11/2013 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 71930 | 7 | 71930 | 7 | 0.00 |
| 18/11/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/11/2013 | IGOV On 06-February-14 | | | Index Future | 201.05 | 200.8800 | 201.0540 | 200.8800 | 1,328.00 |
| 18/11/2013 | IGOV On 08-May-14 | | | Index Future | 203.72 | 203.5490 | 203.7240 | 203.5490 | 7.00 |
| 18/11/2013 | ILBI On 06-February-14 | | | Index Future | 543.93 | 542.1430 | 543.9260 | 542.1430 | 186.00 |
| 18/11/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 18/11/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/11/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/11/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/11/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/11/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/11/2013 | JBAF On 20-November-13 | | | Jibar Tradeable Future | 5.19 | 94.8100 | 5.1900 | 94.8100 | 100.00 |
| 18/11/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.22 | 94.7900 | 5.2200 | 94.7900 | 1,500.00 |
| 18/11/2013 | JBAF On 15-January-14 | | | Jibar Tradeable Future | 5.23 | 94.7800 | 5.2300 | 94.7800 | 1,000.00 |
| 18/11/2013 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.25 | 94.7600 | 5.2500 | 94.7600 | 0.00 |
| 18/11/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.26 | 94.7500 | 5.2600 | 94.7500 | 400.00 |
| 18/11/2013 | JBAF On 16-April-14 | | | Jibar Tradeable Future | 5.34 | 94.6100 | 5.3400 | 94.6100 | 0.00 |
| 18/11/2013 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.58 | 94.3900 | 5.5800 | 94.3900 | 4,000.00 |
| 18/11/2013 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 5.94 | 94.0100 | 5.9400 | 94.0100 | 1,000.00 |
| 18/11/2013 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.24 | 93.7200 | 6.2400 | 93.7200 | 0.00 |
| 18/11/2013 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.55 | 93.4200 | 6.5500 | 93.4200 | 150.00 |
| 18/11/2013 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.86 | 93.1100 | 6.8600 | 93.1100 | 2,200.00 |
| 18/11/2013 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 7.15 | 92.8200 | 7.1500 | 92.8200 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R023 On 06-February-14 | | | Bond Future | 7.86 | 102.6327 | 7.8597 | 102.6327 | 11,259.00 |
| 18/11/2013 | R023 On 06-February-14 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R023 On 06-February-14 | 7.86 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 18/11/2013 | R023 On 06-February-14 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R023 On 06-February-14 | 7.85 | Put | Bond Future | 61 | 0 | 61 | 0 | 0.00 |
| 18/11/2013 | R023 On 06-February-14 | 7.84 | Put | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 18/11/2013 | R023 On 06-February-14 | 7.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R023 On 08-May-14 | | | Bond Future | 7.96 | 100.0672 | 7.9583 | 100.0672 | 0.00 |
| 18/11/2013 | R023 On 08-May-14 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R023 On 08-May-14 | 7.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R023 On 08-May-14 | 7.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R023 On 08-May-14 | 7.61 | Put | Bond Future | 2187 | 2 | 2187 | 2 | 0.00 |
| 18/11/2013 | R023 On 08-May-14 | 7.60 | Put | Bond Future | 2251 | 2 | 2251 | 2 | 0.00 |
| 18/11/2013 | R023 On 08-May-14 | 7.59 | Put | Bond Future | 2314 | 2 | 2314 | 2 | 0.00 |
| 18/11/2013 | R157 On 06-February-14 | | | Bond Future | 6.08 | 116.5109 | 6.0811 | 116.5109 | 32,109.00 |
| 18/11/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 196 | 0 | 196 | 0 | 0.00 |
| 18/11/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 205 | 0 | 205 | 0 | 0.00 |
| 18/11/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 200 | 0 | 200 | 0 | 0.00 |
| 18/11/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 896 | 1 | 896 | 1 | 0.00 |
| 18/11/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 907 | 1 | 907 | 1 | 0.00 |
| 18/11/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 884 | 1 | 884 | 1 | 0.00 |
| 18/11/2013 | R157 On 08-May-14 | | | Bond Future | 6.24 | 111.2368 | 6.2354 | 111.2368 | 0.00 |
| 18/11/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 18/11/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 18/11/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 18/11/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 1570 | 2 | 1570 | 2 | 0.00 |
| 18/11/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 1559 | 2 | 1559 | 2 | 0.00 |
| 18/11/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 1582 | 2 | 1582 | 2 | 0.00 |
| 18/11/2013 | R157 On 07-August-14 | | | Bond Future | 6.38 | 112.7876 | 6.3756 | 112.7876 | 0.00 |
| 18/11/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 911 | 1 | 911 | 1 | 0.00 |
| 18/11/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 918 | 1 | 918 | 1 | 0.00 |
| 18/11/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 924 | 1 | 924 | 1 | 0.00 |
| 18/11/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 512 | 1 | 512 | 1 | 0.00 |
| 18/11/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 503 | 1 | 503 | 1 | 0.00 |
| 18/11/2013 | R157 On 06-November-14 | | | Bond Future | 6.63 | 107.5343 | 6.6323 | 107.5343 | 0.00 |
| 18/11/2013 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 493 | 0 | 493 | 0 | 0.00 |
| 18/11/2013 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 489 | 0 | 489 | 0 | 0.00 |
| 18/11/2013 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 496 | 0 | 496 | 0 | 0.00 |
| 18/11/2013 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 854 | 1 | 854 | 1 | 0.00 |
| 18/11/2013 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 864 | 1 | 864 | 1 | 0.00 |
| 18/11/2013 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 18/11/2013 | R186 On 06-February-14 | | | Bond Future | 8.16 | 119.8591 | 8.1637 | 119.8591 | 55,933.00 |
| 18/11/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 18/11/2013 | R186 On 06-February-14 | 8.75 | Call | Bond Future | 6118 | 6 | 6118 | 6 | 0.00 |
| 18/11/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 1420 | 1 | 1420 | 1 | 0.00 |
| 18/11/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 1476 | 2 | 1476 | 2 | 0.00 |
| 18/11/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 5195 | 5 | 5195 | 5 | 0.00 |
| 18/11/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 5130 | 5 | 5130 | 5 | 0.00 |
| 18/11/2013 | R186 On 06-February-14 | 8.75 | Put | Bond Future | 1077 | 1 | 1077 | 1 | 250.00 |
| 18/11/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 5259 | 5 | 5259 | 5 | 0.00 |
| 18/11/2013 | R186 On 08-May-14 | | | Bond Future | 8.26 | 121.4368 | 8.2607 | 121.4368 | 640.00 |
| 18/11/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 18/11/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 1015 | 1 | 1015 | 1 | 0.00 |
| 18/11/2013 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 5433 | 5 | 5433 | 5 | 0.00 |
| 18/11/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 984 | 1 | 984 | 1 | 0.00 |
| 18/11/2013 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 1774 | 2 | 1774 | 2 | 1,933.00 |
| 18/11/2013 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 3385 | 3 | 3385 | 3 | 1,933.00 |
| 18/11/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 11598 | 12 | 11598 | 12 | 0.00 |
| 18/11/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 11680 | 12 | 11680 | 12 | 0.00 |
| 18/11/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 11762 | 12 | 11762 | 12 | 0.00 |
| 18/11/2013 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 8627 | 9 | 8627 | 9 | 0.00 |
| 18/11/2013 | R186 On 07-August-14 | | | Bond Future | 8.35 | 117.8377 | 8.3508 | 117.8377 | 0.00 |
| 18/11/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 4986 | 5 | 4986 | 5 | 0.00 |
| 18/11/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 5068 | 5 | 5068 | 5 | 0.00 |
| 18/11/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 5027 | 5 | 5027 | 5 | 0.00 |
| 18/11/2013 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 7893 | 8 | 7893 | 8 | 0.00 |
| 18/11/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 5414 | 5 | 5414 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 5502 | 6 | 5502 | 6 | 0.00 |
| 18/11/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 5458 | 5 | 5458 | 5 | 0.00 |
| 18/11/2013 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 3207 | 3 | 3207 | 3 | 840.00 |
| 18/11/2013 | R186 On 06-November-14 | | | Bond Future | 8.45 | 119.4623 | 8.4464 | 119.4623 | 0.00 |
| 18/11/2013 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 9324 | 9 | 9324 | 9 | 0.00 |
| 18/11/2013 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 4817 | 5 | 4817 | 5 | 0.00 |
| 18/11/2013 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 4890 | 5 | 4890 | 5 | 0.00 |
| 18/11/2013 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 4854 | 5 | 4854 | 5 | 0.00 |
| 18/11/2013 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 7344 | 7 | 7344 | 7 | 0.00 |
| 18/11/2013 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 7393 | 7 | 7393 | 7 | 0.00 |
| 18/11/2013 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 7295 | 7 | 7295 | 7 | 0.00 |
| 18/11/2013 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 3544 | 4 | 3544 | 4 | 2,010.00 |
| 18/11/2013 | R197 On 06-February-14 | | | Bond Future | 278.00 | 278.4609 | 278.0044 | 278.4609 | 2,049.00 |
| 18/11/2013 | R197 On 06-February-14 | 280.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R197 On 06-February-14 | 279.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R197 On 06-February-14 | 280.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R197 On 06-February-14 | 280.00 | Put | Bond Future | 1996 | 2 | 1996 | 2 | 0.00 |
| 18/11/2013 | R197 On 06-February-14 | 280.01 | Put | Bond Future | 2006 | 2 | 2006 | 2 | 0.00 |
| 18/11/2013 | R197 On 06-February-14 | 279.99 | Put | Bond Future | 1986 | 2 | 1986 | 2 | 0.00 |
| 18/11/2013 | R201 On 06-February-14 | | | Bond Future | 4.27 | 104.8227 | 4.2689 | 104.8227 | 0.00 |
| 18/11/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 18/11/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 857 | 1 | 857 | 1 | 0.00 |
| 18/11/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 865 | 1 | 865 | 1 | 0.00 |
| 18/11/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 18/11/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 18 | 0 | 18 | 0 | 0.00 |
| 18/11/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 18/11/2013 | R201 On 08-May-14 | | | Bond Future | 3.83 | 106.2025 | 3.8320 | 106.2025 | 0.00 |
| 18/11/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 632 | 1 | 632 | 1 | 0.00 |
| 18/11/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 637 | 1 | 637 | 1 | 0.00 |
| 18/11/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 628 | 1 | 628 | 1 | 0.00 |
| 18/11/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 18/11/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 18/11/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 18/11/2013 | R201 On 07-August-14 | | | Bond Future | 2.56 | 103.2729 | 2.5616 | 103.2729 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 1002 | 1 | 1002 | 1 | 0.00 |
| 18/11/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 1009 | 1 | 1009 | 1 | 0.00 |
| 18/11/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 18/11/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 18/11/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 18/11/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 18/11/2013 | R202 On 06-February-14 | | | Bond Future | 209.34 | 209.3405 | 209.3417 | 209.3405 | 43,449.00 |
| 18/11/2013 | R202 On 06-February-14 | 208.99 | Call | Bond Future | 352 | 0 | 352 | 0 | 0.00 |
| 18/11/2013 | R202 On 06-February-14 | 209.01 | Call | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 18/11/2013 | R202 On 06-February-14 | 209.00 | Call | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 18/11/2013 | R202 On 06-February-14 | 209.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R202 On 06-February-14 | 209.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R202 On 06-February-14 | 208.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R203 On 06-February-14 | | | Bond Future | 6.88 | 107.4918 | 6.8827 | 107.4918 | 8,517.00 |
| 18/11/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 103 | 0 | 103 | 0 | 16.00 |
| 18/11/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 187 | 0 | 187 | 0 | 0.00 |
| 18/11/2013 | R203 On 06-February-14 | 6.84 | Call | Bond Future | 863 | 1 | 863 | 1 | 13.00 |
| 18/11/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 177 | 0 | 177 | 0 | 0.00 |
| 18/11/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 18/11/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 3156 | 3 | 3156 | 3 | 0.00 |
| 18/11/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 2600 | 3 | 2600 | 3 | 0.00 |
| 18/11/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 2543 | 3 | 2543 | 3 | 0.00 |
| 18/11/2013 | R203 On 06-February-14 | 6.84 | Put | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 18/11/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 18/11/2013 | R203 On 08-May-14 | | | Bond Future | 7.02 | 104.7465 | 7.0161 | 104.7465 | 0.00 |
| 18/11/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 18/11/2013 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 1103 | 1 | 1103 | 1 | 13.00 |
| 18/11/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 208 | 0 | 208 | 0 | 0.00 |
| 18/11/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 18/11/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 2010 | 2 | 2010 | 2 | 16.00 |
| 18/11/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 4123 | 4 | 4123 | 4 | 0.00 |
| 18/11/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 18/11/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 4096 | 4 | 4096 | 4 | 0.00 |
| 18/11/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 4068 | 4 | 4068 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 18/11/2013 | R203 On 07-August-14 | | | Bond Future | 7.14 | 106.2063 | 7.1398 | 106.2063 | 0.00 |
| 18/11/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 1822 | 2 | 1822 | 2 | 0.00 |
| 18/11/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 1807 | 2 | 1807 | 2 | 0.00 |
| 18/11/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 1791 | 2 | 1791 | 2 | 0.00 |
| 18/11/2013 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 1180 | 1 | 1180 | 1 | 30.00 |
| 18/11/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 1362 | 1 | 1362 | 1 | 0.00 |
| 18/11/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 1350 | 1 | 1350 | 1 | 0.00 |
| 18/11/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 1374 | 1 | 1374 | 1 | 0.00 |
| 18/11/2013 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 18/11/2013 | R203 On 06-November-14 | | | Bond Future | 7.30 | 103.5099 | 7.2964 | 103.5099 | 0.00 |
| 18/11/2013 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 1177 | 1 | 1177 | 1 | 0.00 |
| 18/11/2013 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 18/11/2013 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 1188 | 1 | 1188 | 1 | 0.00 |
| 18/11/2013 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 18/11/2013 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 2325 | 2 | 2325 | 2 | 0.00 |
| 18/11/2013 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 2341 | 2 | 2341 | 2 | 0.00 |
| 18/11/2013 | R204 On 06-February-14 | | | Bond Future | 7.13 | 104.4553 | 7.1280 | 104.4553 | 28,279.00 |
| 18/11/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 18/11/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 336 | 0 | 336 | 0 | 0.00 |
| 18/11/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 18/11/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 3399 | 4 | 3399 | 4 | 0.00 |
| 18/11/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 3364 | 4 | 3364 | 4 | 0.00 |
| 18/11/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 3435 | 4 | 3435 | 4 | 0.00 |
| 18/11/2013 | R204 On 08-May-14 | | | Bond Future | 7.25 | 105.8303 | 7.2477 | 105.8303 | 0.00 |
| 18/11/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 18/11/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 18/11/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 18/11/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 5193 | 5 | 5193 | 5 | 0.00 |
| 18/11/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 5229 | 5 | 5229 | 5 | 0.00 |
| 18/11/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 5157 | 5 | 5157 | 5 | 0.00 |
| 18/11/2013 | R204 On 07-August-14 | | | Bond Future | 7.36 | 103.2734 | 7.3586 | 103.2734 | 0.00 |
| 18/11/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 2461 | 2 | 2461 | 2 | 0.00 |
| 18/11/2013 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 2480 | 2 | 2480 | 2 | 0.00 |
| 18/11/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 2441 | 2 | 2441 | 2 | 0.00 |
| 18/11/2013 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 1602 | 2 | 1602 | 2 | 530.00 |
| 18/11/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 2138 | 2 | 2138 | 2 | 0.00 |
| 18/11/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 2104 | 2 | 2104 | 2 | 0.00 |
| 18/11/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 2121 | 2 | 2121 | 2 | 0.00 |
| 18/11/2013 | R204 On 06-November-14 | | | Bond Future | 7.49 | 104.6972 | 7.4855 | 104.6972 | 0.00 |
| 18/11/2013 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 1824 | 2 | 1824 | 2 | 0.00 |
| 18/11/2013 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 1839 | 2 | 1839 | 2 | 0.00 |
| 18/11/2013 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 3603 | 3 | 3603 | 3 | 0.00 |
| 18/11/2013 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 1810 | 2 | 1810 | 2 | 0.00 |
| 18/11/2013 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 3552 | 4 | 3552 | 4 | 0.00 |
| 18/11/2013 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 1845 | 2 | 1845 | 2 | 1,270.00 |
| 18/11/2013 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 3531 | 4 | 3531 | 4 | 0.00 |
| 18/11/2013 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 3573 | 4 | 3573 | 4 | 0.00 |
| 18/11/2013 | R207 On 06-February-14 | | | Bond Future | 7.43 | 99.5737 | 7.4258 | 99.5737 | 18,702.00 |
| 18/11/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 18/11/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 18/11/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 367 | 0 | 367 | 0 | 0.00 |
| 18/11/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 18/11/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 4130 | 4 | 4130 | 4 | 0.00 |
| 18/11/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 4048 | 4 | 4048 | 4 | 0.00 |
| 18/11/2013 | R207 On 08-May-14 | | | Bond Future | 7.54 | 100.8844 | 7.5434 | 100.8844 | 0.00 |
| 18/11/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 363 | 0 | 363 | 0 | 0.00 |
| 18/11/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 18/11/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 357 | 0 | 357 | 0 | 0.00 |
| 18/11/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 6659 | 7 | 6659 | 7 | 0.00 |
| 18/11/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 6702 | 7 | 6702 | 7 | 0.00 |
| 18/11/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 6617 | 7 | 6617 | 7 | 0.00 |
| 18/11/2013 | R207 On 07-August-14 | | | Bond Future | 7.65 | 98.6496 | 7.6537 | 98.6496 | 0.00 |
| 18/11/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 2770 | 3 | 2770 | 3 | 0.00 |
| 18/11/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 18/11/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 2792 | 3 | 2792 | 3 | 0.00 |
| 18/11/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 2592 | 3 | 2592 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 2613 | 3 | 2613 | 3 | 0.00 |
| 18/11/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 2571 | 3 | 2571 | 3 | 0.00 |
| 18/11/2013 | R207 On 06-November-14 | | | Bond Future | 7.77 | 100.0097 | 7.7713 | 100.0097 | 0.00 |
| 18/11/2013 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 2368 | 2 | 2368 | 2 | 0.00 |
| 18/11/2013 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 2333 | 2 | 2333 | 2 | 0.00 |
| 18/11/2013 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 2350 | 2 | 2350 | 2 | 0.00 |
| 18/11/2013 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 4139 | 4 | 4139 | 4 | 0.00 |
| 18/11/2013 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 4114 | 4 | 4114 | 4 | 0.00 |
| 18/11/2013 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 4090 | 4 | 4090 | 4 | 0.00 |
| 18/11/2013 | R208 On 06-February-14 | | | Bond Future | 7.59 | 97.7668 | 7.5903 | 97.7668 | 10,350.00 |
| 18/11/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 18/11/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 340 | 0 | 340 | 0 | 0.00 |
| 18/11/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 331 | 0 | 331 | 0 | 0.00 |
| 18/11/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 4896 | 5 | 4896 | 5 | 0.00 |
| 18/11/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 18/11/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 4944 | 5 | 4944 | 5 | 0.00 |
| 18/11/2013 | R208 On 08-May-14 | | | Bond Future | 7.70 | 95.6578 | 7.6955 | 95.6578 | 0.00 |
| 18/11/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 18/11/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 18/11/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 348 | 0 | 348 | 0 | 0.00 |
| 18/11/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 7862 | 8 | 7862 | 8 | 0.00 |
| 18/11/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 7762 | 8 | 7762 | 8 | 0.00 |
| 18/11/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 7812 | 8 | 7812 | 8 | 0.00 |
| 18/11/2013 | R208 On 07-August-14 | | | Bond Future | 7.79 | 96.9908 | 7.7930 | 96.9908 | 0.00 |
| 18/11/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 2946 | 3 | 2946 | 3 | 0.00 |
| 18/11/2013 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 4275 | 4 | 4275 | 4 | 0.00 |
| 18/11/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 18/11/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 2971 | 3 | 2971 | 3 | 0.00 |
| 18/11/2013 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 1908 | 2 | 1908 | 2 | 630.00 |
| 18/11/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 2911 | 3 | 2911 | 3 | 0.00 |
| 18/11/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 2887 | 3 | 2887 | 3 | 0.00 |
| 18/11/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 2936 | 3 | 2936 | 3 | 0.00 |
| 18/11/2013 | R208 On 06-November-14 | | | Bond Future | 7.90 | 94.9316 | 7.9018 | 94.9316 | 0.00 |
| 18/11/2013 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 2356 | 2 | 2356 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 2396 | 2 | 2396 | 2 | 0.00 |
| 18/11/2013 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 2376 | 2 | 2376 | 2 | 0.00 |
| 18/11/2013 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 4959 | 5 | 4959 | 5 | 0.00 |
| 18/11/2013 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 4560 | 5 | 4560 | 5 | 0.00 |
| 18/11/2013 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 2159 | 2 | 2159 | 2 | 1,520.00 |
| 18/11/2013 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 4589 | 5 | 4589 | 5 | 0.00 |
| 18/11/2013 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 4530 | 5 | 4530 | 5 | 0.00 |
| 18/11/2013 | R209 On 06-February-14 | | | Bond Future | 8.96 | 76.5072 | 8.9640 | 76.5072 | 23,202.00 |
| 18/11/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 1437 | 2 | 1437 | 2 | 0.00 |
| 18/11/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 1487 | 2 | 1487 | 2 | 0.00 |
| 18/11/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 1462 | 2 | 1462 | 2 | 0.00 |
| 18/11/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 4764 | 5 | 4764 | 5 | 0.00 |
| 18/11/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 4653 | 5 | 4653 | 5 | 0.00 |
| 18/11/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 4709 | 5 | 4709 | 5 | 0.00 |
| 18/11/2013 | R209 On 08-May-14 | | | Bond Future | 9.05 | 74.3698 | 9.0533 | 74.3698 | 0.00 |
| 18/11/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 18/11/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 1013 | 1 | 1013 | 1 | 0.00 |
| 18/11/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 999 | 1 | 999 | 1 | 0.00 |
| 18/11/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 10916 | 11 | 10916 | 11 | 0.00 |
| 18/11/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 10840 | 11 | 10840 | 11 | 0.00 |
| 18/11/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 10992 | 11 | 10992 | 11 | 0.00 |
| 18/11/2013 | R209 On 07-August-14 | | | Bond Future | 9.14 | 75.4064 | 9.1370 | 75.4064 | 0.00 |
| 18/11/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 4631 | 5 | 4631 | 5 | 0.00 |
| 18/11/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 4666 | 5 | 4666 | 5 | 0.00 |
| 18/11/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 4597 | 5 | 4597 | 5 | 0.00 |
| 18/11/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 5235 | 5 | 5235 | 5 | 0.00 |
| 18/11/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 5315 | 5 | 5315 | 5 | 0.00 |
| 18/11/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 5275 | 5 | 5275 | 5 | 0.00 |
| 18/11/2013 | R209 On 06-November-14 | | | Bond Future | 9.23 | 73.3011 | 9.2253 | 73.3011 | 0.00 |
| 18/11/2013 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 4884 | 5 | 4884 | 5 | 0.00 |
| 18/11/2013 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 4917 | 5 | 4917 | 5 | 0.00 |
| 18/11/2013 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 4949 | 5 | 4949 | 5 | 0.00 |
| 18/11/2013 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 6619 | 7 | 6619 | 7 | 0.00 |
| 18/11/2013 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 6534 | 6 | 6534 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 6576 | 7 | 6576 | 7 | 0.00 |
| 18/11/2013 | R210 On 06-February-14 | | | Bond Future | 162.32 | 160.9642 | 162.3238 | 160.9642 | 1,319.00 |
| 18/11/2013 | R210 On 06-February-14 | 161.49 | Call | Bond Future | 834 | 0 | 834 | 0 | 0.00 |
| 18/11/2013 | R210 On 06-February-14 | 161.51 | Call | Bond Future | 814 | 0 | 814 | 0 | 0.00 |
| 18/11/2013 | R210 On 06-February-14 | 161.50 | Call | Bond Future | 824 | 0 | 824 | 0 | 0.00 |
| 18/11/2013 | R210 On 06-February-14 | 161.49 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 18/11/2013 | R210 On 06-February-14 | 161.50 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 18/11/2013 | R210 On 06-February-14 | 161.51 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 18/11/2013 | R211 On 06-February-14 | | | Bond Future | 129.07 | 128.9977 | 129.0718 | 128.9977 | 522.00 |
| 18/11/2013 | R211 On 06-February-14 | 129.01 | Call | Bond Future | 62 | 0 | 62 | 0 | 0.00 |
| 18/11/2013 | R211 On 06-February-14 | 129.00 | Call | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 18/11/2013 | R211 On 06-February-14 | 128.99 | Call | Bond Future | 82 | 0 | 82 | 0 | 0.00 |
| 18/11/2013 | R211 On 06-February-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R211 On 06-February-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R211 On 06-February-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R212 On 06-February-14 | | | Bond Future | 131.65 | 131.6539 | 131.6523 | 131.6539 | 21,791.00 |
| 18/11/2013 | R212 On 06-February-14 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R212 On 06-February-14 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R212 On 06-February-14 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R212 On 06-February-14 | 132.99 | Put | Bond Future | 1338 | 1 | 1338 | 1 | 0.00 |
| 18/11/2013 | R212 On 06-February-14 | 133.01 | Put | Bond Future | 1358 | 1 | 1358 | 1 | 0.00 |
| 18/11/2013 | R212 On 06-February-14 | 133.00 | Put | Bond Future | 1348 | 1 | 1348 | 1 | 0.00 |
| 18/11/2013 | R213 On 06-February-14 | | | Bond Future | 8.79 | 87.5269 | 8.7855 | 87.5269 | 21,021.00 |
| 18/11/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 1313 | 1 | 1313 | 1 | 0.00 |
| 18/11/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 1289 | 1 | 1289 | 1 | 0.00 |
| 18/11/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 1266 | 1 | 1266 | 1 | 0.00 |
| 18/11/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 5173 | 5 | 5173 | 5 | 0.00 |
| 18/11/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 5114 | 5 | 5114 | 5 | 0.00 |
| 18/11/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 5232 | 5 | 5232 | 5 | 0.00 |
| 18/11/2013 | R213 On 08-May-14 | | | Bond Future | 8.88 | 85.1416 | 8.8784 | 85.1416 | 0.00 |
| 18/11/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 1014 | 1 | 1014 | 1 | 0.00 |
| 18/11/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 1000 | 1 | 1000 | 1 | 0.00 |
| 18/11/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 1028 | 1 | 1028 | 1 | 0.00 |
| 18/11/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 11168 | 11 | 11168 | 11 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 11243 | 11 | 11243 | 11 | 0.00 |
| 18/11/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 11092 | 11 | 11092 | 11 | 0.00 |
| 18/11/2013 | R213 On 07-August-14 | | | Bond Future | 8.97 | 86.3280 | 8.9668 | 86.3280 | 0.00 |
| 18/11/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 4636 | 5 | 4636 | 5 | 0.00 |
| 18/11/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 4705 | 5 | 4705 | 5 | 0.00 |
| 18/11/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 18/11/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 5551 | 6 | 5551 | 6 | 0.00 |
| 18/11/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 5510 | 6 | 5510 | 6 | 0.00 |
| 18/11/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 5592 | 6 | 5592 | 6 | 0.00 |
| 18/11/2013 | R213 On 06-November-14 | | | Bond Future | 9.06 | 83.9800 | 9.0618 | 83.9800 | 0.00 |
| 18/11/2013 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 5065 | 5 | 5065 | 5 | 0.00 |
| 18/11/2013 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 5132 | 5 | 5132 | 5 | 0.00 |
| 18/11/2013 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 5099 | 5 | 5099 | 5 | 0.00 |
| 18/11/2013 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 6678 | 7 | 6678 | 7 | 0.00 |
| 18/11/2013 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 6720 | 7 | 6720 | 7 | 0.00 |
| 18/11/2013 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 6635 | 7 | 6635 | 7 | 0.00 |
| 18/11/2013 | R214 On 06-February-14 | | | Bond Future | 9.14 | 76.9642 | 9.1372 | 76.9642 | 2,927.00 |
| 18/11/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 2477 | 3 | 2477 | 3 | 0.00 |
| 18/11/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 2443 | 3 | 2443 | 3 | 0.00 |
| 18/11/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 2408 | 3 | 2408 | 3 | 0.00 |
| 18/11/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 3520 | 3 | 3520 | 3 | 0.00 |
| 18/11/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 3565 | 3 | 3565 | 3 | 0.00 |
| 18/11/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 3475 | 3 | 3475 | 3 | 0.00 |
| 18/11/2013 | R214 On 08-May-14 | | | Bond Future | 9.23 | 74.6925 | 9.2263 | 74.6925 | 0.00 |
| 18/11/2013 | R214 On 08-May-14 | 9.00 | Call | Bond Future | 3480 | 4 | 3480 | 4 | 0.00 |
| 18/11/2013 | R214 On 08-May-14 | 9.01 | Call | Bond Future | 3513 | 4 | 3513 | 4 | 0.00 |
| 18/11/2013 | R214 On 08-May-14 | 8.99 | Call | Bond Future | 3446 | 4 | 3446 | 4 | 0.00 |
| 18/11/2013 | R214 On 08-May-14 | 9.01 | Put | Bond Future | 5195 | 5 | 5195 | 5 | 0.00 |
| 18/11/2013 | R214 On 08-May-14 | 9.00 | Put | Bond Future | 5241 | 5 | 5241 | 5 | 0.00 |
| 18/11/2013 | R214 On 08-May-14 | 8.99 | Put | Bond Future | 5288 | 5 | 5288 | 5 | 0.00 |
| 18/11/2013 | R248 On 06-February-14 | | | Bond Future | 9.21 | 99.6992 | 9.2149 | 99.6992 | 10,220.00 |
| 18/11/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/11/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 1251 | 1 | 1251 | 1 | 0.00 |
| 18/11/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 0.00 |
| 18/11/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 1049 | 0 | 1049 | 0 | 0.00 |
| 18/11/2013 | R248 On 08-May-14 | | | Bond Future | 9.31 | 96.5897 | 9.3069 | 96.5897 | 0.00 |
| 18/11/2013 | R248 On 08-May-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R248 On 08-May-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/11/2013 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 2560 | 2 | 2560 | 2 | 0.00 |
| 18/11/2013 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 2458 | 2 | 2458 | 2 | 0.00 |
| 18/11/2013 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 2662 | 2 | 2662 | 2 | 0.00 |