



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 24/07/2013 To: 24/07/2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 2025 On 01-August-13 | | | Bond Future | 109.92 | 109.9076 | 109.9171 | 109.9076 | 0.00 |
| 24/07/2013 | 2025 On 01-August-13 | 117.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2025 On 01-August-13 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2025 On 01-August-13 | 118.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2025 On 01-August-13 | 117.99 | Put | Bond Future | 8073 | 8 | 8 | 8 | 0.00 |
| 24/07/2013 | 2025 On 01-August-13 | 118.00 | Put | Bond Future | 8083 | 8 | 8 | 8 | 0.00 |
| 24/07/2013 | 2025 On 01-August-13 | 118.01 | Put | Bond Future | 8093 | 8 | 8 | 8 | 0.00 |
| 24/07/2013 | 2025 On 07-November-13 | | | Bond Future | 111.48 | 111.4726 | 111.4822 | 111.4726 | 0.00 |
| 24/07/2013 | 2025 On 07-November-13 | 111.01 | Call | Bond Future | 472 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2025 On 07-November-13 | 111.00 | Call | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2025 On 07-November-13 | 110.99 | Call | Bond Future | 492 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2025 On 07-November-13 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2025 On 07-November-13 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2025 On 07-November-13 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2038 On 01-August-13 | | | Bond Future | 108.39 | 108.3724 | 108.3858 | 108.3724 | 0.00 |
| 24/07/2013 | 2038 On 01-August-13 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2038 On 01-August-13 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2038 On 01-August-13 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2038 On 01-August-13 | 114.99 | Put | Bond Future | 6604 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | 2038 On 01-August-13 | 115.00 | Put | Bond Future | 6614 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | 2038 On 01-August-13 | 115.01 | Put | Bond Future | 6624 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | 2038 On 07-November-13 | | | Bond Future | 109.93 | 109.9154 | 109.9291 | 109.9154 | 0.00 |
| 24/07/2013 | 2038 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2038 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2038 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2038 On 07-November-13 | 109.99 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2038 On 07-November-13 | 110.00 | Put | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2038 On 07-November-13 | 110.01 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2050 On 01-August-13 | | | Bond Future | 109.37 | 109.3570 | 109.3725 | 109.3570 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | 2050 On 01-August-13 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2050 On 01-August-13 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2050 On 01-August-13 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2050 On 01-August-13 | 119.00 | Put | Bond Future | 9628 | 10 | 10 | 10 | 0.00 |
| 24/07/2013 | 2050 On 01-August-13 | 118.99 | Put | Bond Future | 9618 | 10 | 10 | 10 | 0.00 |
| 24/07/2013 | 2050 On 01-August-13 | 119.01 | Put | Bond Future | 9638 | 10 | 10 | 10 | 0.00 |
| 24/07/2013 | 2050 On 07-November-13 | | | Bond Future | 110.93 | 110.9139 | 110.9296 | 110.9139 | 122.00 |
| 24/07/2013 | 2050 On 07-November-13 | 109.99 | Call | Bond Future | 940 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | 2050 On 07-November-13 | 110.01 | Call | Bond Future | 920 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | 2050 On 07-November-13 | 110.00 | Call | Bond Future | 930 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | 2050 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2050 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 2050 On 07-November-13 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | AL37 On 01-August-13 | | | Index Future | 403.73 | 403.0180 | 403.7280 | 403.0180 | 0.00 |
| 24/07/2013 | AL37 On 07-November-13 | | | Index Future | 409.42 | 408.7030 | 409.4220 | 408.7030 | 0.00 |
| 24/07/2013 | AL37 On 06-February-14 | | | Index Future | 414.92 | 414.1860 | 414.9160 | 414.1860 | 0.00 |
| 24/07/2013 | AL7T On 01-August-13 | | | Index Future | 477.55 | 477.2240 | 477.5460 | 477.2240 | 0.00 |
| 24/07/2013 | AL7T On 07-November-13 | | | Index Future | 484.28 | 483.9550 | 484.2810 | 483.9550 | 1.00 |
| 24/07/2013 | AL7T On 06-February-14 | | | Index Future | 490.78 | 490.4480 | 490.7790 | 490.4480 | 0.00 |
| 24/07/2013 | ALBI On 01-August-13 | | | Index Future | 428.87 | 428.7720 | 428.8740 | 428.7720 | 500.00 |
| 24/07/2013 | ALBI On 07-November-13 | | | Index Future | 434.92 | 434.8200 | 434.9230 | 434.8200 | 336.00 |
| 24/07/2013 | ALBI On 06-February-14 | | | Index Future | 440.76 | 440.6540 | 440.7580 | 440.6540 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/07/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/07/2013 | EL28 On 01-August-13 | | | Bond Future | 110.97 | 110.9514 | 110.9671 | 110.9514 | 0.00 |
| 24/07/2013 | EL28 On 01-August-13 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | EL28 On 01-August-13 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | EL28 On 01-August-13 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | EL28 On 01-August-13 | 114.99 | Put | Bond Future | 4023 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | EL28 On 01-August-13 | 115.00 | Put | Bond Future | 4033 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | EL28 On 01-August-13 | 115.01 | Put | Bond Future | 4043 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | EL28 On 07-November-13 | | | Bond Future | 111.15 | 111.1365 | 111.1524 | 111.1365 | 0.00 |
| 24/07/2013 | EL28 On 07-November-13 | 110.00 | Call | Bond Future | 1152 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | EL28 On 07-November-13 | 109.99 | Call | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | EL28 On 07-November-13 | 110.01 | Call | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | EL28 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | EL28 On 07-November-13 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | EL28 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 01-August-13 | | | Bond Future | 9.37 | 86.2613 | 86.1323 | 86.2613 | 0.00 |
| 24/07/2013 | ES33 On 01-August-13 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 01-August-13 | 91.02 | Call | Bond Future | 75081 | 75 | 75 | 75 | 0.00 |
| 24/07/2013 | ES33 On 01-August-13 | 9.00 | Put | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | ES33 On 01-August-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 07-November-13 | | | Bond Future | 9.49 | 83.6968 | 83.5658 | 83.6968 | 6,292.00 |
| 24/07/2013 | ES33 On 07-November-13 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 07-November-13 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 07-November-13 | 8.51 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | ES33 On 07-November-13 | 8.49 | Put | Bond Future | 8198 | 8 | 8 | 8 | 0.00 |
| 24/07/2013 | ES33 On 07-November-13 | 8.50 | Put | Bond Future | 8110 | 8 | 8 | 8 | 0.00 |
| 24/07/2013 | ES33 On 07-November-13 | 8.51 | Put | Bond Future | 8022 | 8 | 8 | 8 | 0.00 |
| 24/07/2013 | ES33 On 06-February-14 | | | Bond Future | 9.60 | 84.8200 | 84.6872 | 84.8200 | 0.00 |
| 24/07/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 373 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 298 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 449 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 01-August-13 | | | GOVI | 428.37 | 428.1800 | 428.3730 | 428.1800 | 276.00 |
| 24/07/2013 | GOVI On 01-August-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 01-August-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 01-August-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 01-August-13 | 445.99 | Put | GOVI | 176170 | 18 | 18 | 18 | 0.00 |
| 24/07/2013 | GOVI On 01-August-13 | 446.01 | Put | GOVI | 176370 | 18 | 18 | 18 | 0.00 |
| 24/07/2013 | GOVI On 01-August-13 | 446.00 | Put | GOVI | 176270 | 18 | 18 | 18 | 0.00 |
| 24/07/2013 | GOVI On 07-November-13 | | | GOVI | 434.42 | 434.2200 | 434.4150 | 434.2200 | 0.00 |
| 24/07/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 115850 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 115950 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 115750 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | GOVI On 06-February-14 | | | GOVI | 440.24 | 440.0460 | 440.2430 | 440.0460 | 160.00 |
| 24/07/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 2530 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 2330 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 2430 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 08-May-14 | | | GOVI | 446.20 | 446.0040 | 446.2040 | 446.0040 | 0.00 |
| 24/07/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 41940 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 42040 | 4 | 4 | 4 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 42140 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/07/2013 | IGOV On 01-August-13 | | | Index Future | 197.75 | 197.3940 | 197.7490 | 197.3940 | 327.00 |
| 24/07/2013 | IGOV On 07-November-13 | | | Index Future | 200.57 | 200.2050 | 200.5650 | 200.2050 | 583.00 |
| 24/07/2013 | IGOV On 06-February-14 | | | Index Future | 203.28 | 202.9150 | 203.2800 | 202.9150 | 161.00 |
| 24/07/2013 | ILBI On 01-August-13 | | | Index Future | 534.49 | 534.8280 | 534.4890 | 534.8280 | 186.00 |
| 24/07/2013 | ILBI On 07-November-13 | | | Index Future | 542.16 | 542.5070 | 542.1640 | 542.5070 | 0.00 |
| 24/07/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 24/07/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 24/07/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 24/07/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 24/07/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 24/07/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 24/07/2013 | JBAF On 21-August-13 | | | Jibar Tradeable Future | 5.16 | 94.8300 | 94.8400 | 94.8300 | 0.00 |
| 24/07/2013 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.19 | 94.7800 | 94.8100 | 94.7800 | 700.00 |
| 24/07/2013 | JBAF On 16-October-13 | | | Jibar Tradeable Future | 5.22 | 94.7300 | 94.7800 | 94.7300 | 0.00 |
| 24/07/2013 | JBAF On 20-November-13 | | | Jibar Tradeable Future | 5.31 | 94.6400 | 94.6900 | 94.6400 | 0.00 |
| 24/07/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.35 | 94.5900 | 94.6500 | 94.5900 | 1,500.00 |
| 24/07/2013 | JBAF On 15-January-14 | | | Jibar Tradeable Future | 5.42 | 94.5100 | 94.5800 | 94.5100 | 0.00 |
| 24/07/2013 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 94.4500 | 94.4500 | 0.00 |
| 24/07/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.61 | 94.3100 | 94.3900 | 94.3100 | 400.00 |
| 24/07/2013 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.87 | 94.0400 | 94.1300 | 94.0400 | 1,000.00 |
| 24/07/2013 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.14 | 93.7700 | 93.8600 | 93.7700 | 0.00 |
| 24/07/2013 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.40 | 93.5200 | 93.6000 | 93.5200 | 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 |
|------------|------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.64 | 93.2900 | 93.3600 | 93.2900 | 250.00 |
| 24/07/2013 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.87 | 93.0700 | 93.1300 | 93.0700 | 0.00 |
| 24/07/2013 | R023 On 01-August-13 | | | Bond Future | 7.67 | 103.8372 | 103.8904 | 103.8372 | 10,999.00 |
| 24/07/2013 | R023 On 01-August-13 | 7.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 01-August-13 | 7.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 01-August-13 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 01-August-13 | 7.30 | Put | Bond Future | 2510 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R023 On 01-August-13 | 7.31 | Put | Bond Future | 2441 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R023 On 01-August-13 | 7.29 | Put | Bond Future | 2579 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R023 On 07-November-13 | | | Bond Future | 7.77 | 101.3860 | 101.4400 | 101.3860 | 0.00 |
| 24/07/2013 | R023 On 07-November-13 | 6.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 07-November-13 | 6.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 07-November-13 | 6.50 | Put | Bond Future | 8729 | 9 | 9 | 9 | 0.00 |
| 24/07/2013 | R023 On 07-November-13 | 6.49 | Put | Bond Future | 8802 | 9 | 9 | 9 | 0.00 |
| 24/07/2013 | R023 On 07-November-13 | 6.51 | Put | Bond Future | 8657 | 9 | 9 | 9 | 0.00 |
| 24/07/2013 | R023 On 06-February-14 | | | Bond Future | 7.86 | 102.7466 | 102.8011 | 102.7466 | 0.00 |
| 24/07/2013 | R023 On 06-February-14 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 06-February-14 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 06-February-14 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 06-February-14 | 7.85 | Put | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 06-February-14 | 7.86 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R023 On 06-February-14 | 7.84 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 01-August-13 | | | Bond Future | 6.04 | 119.7390 | 119.8222 | 119.7390 | 21,590.00 |
| 24/07/2013 | R157 On 01-August-13 | 116.11 | Call | Bond Future | 90367 | 90 | 90 | 90 | 0.00 |
| 24/07/2013 | R157 On 01-August-13 | 116.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 07-November-13 | | | Bond Future | 6.17 | 114.6215 | 114.7058 | 114.6215 | 212.00 |
| 24/07/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 320 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 325 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 1387 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 1400 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 1373 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R157 On 06-February-14 | | | Bond Future | 6.31 | 116.1599 | 116.2450 | 116.1599 | 0.00 |
| 24/07/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 434 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 439 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 1505 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 1494 | 2 | 1 | 2 | 0.00 |
| 24/07/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 1516 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R157 On 08-May-14 | | | Bond Future | 6.48 | 110.9234 | 111.0097 | 110.9234 | 0.00 |
| 24/07/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 305 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 299 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2046 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2057 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2035 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R157 On 07-August-14 | | | Bond Future | 6.70 | 112.4450 | 112.5325 | 112.4450 | 0.00 |
| 24/07/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 41 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 51 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | | | Bond Future | 7.99 | 121.6936 | 121.7200 | 121.6936 | 56,912.00 |
| 24/07/2013 | R186 On 01-August-13 | 7.25 | Call | Bond Future | 2 | 0 | 0 | 0 | 5,315.00 |
| 24/07/2013 | R186 On 01-August-13 | 7.80 | Call | Bond Future | 380 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 128.26 | Call | Bond Future | 112448 | 112 | 112 | 112 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 7.20 | Call | Bond Future | 1 | 0 | 0 | 0 | 6,800.00 |
| 24/07/2013 | R186 On 01-August-13 | 8.80 | Call | Bond Future | 7211 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 9.00 | Call | Bond Future | 8890 | 9 | 9 | 9 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 24/07/2013 | R186 On 01-August-13 | 6.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 7.50 | Call | Bond Future | 38 | 0 | 0 | 0 | 6,800.00 |
| 24/07/2013 | R186 On 01-August-13 | 8.00 | Call | Bond Future | 1085 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 7.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R186 On 01-August-13 | 7.80 | Put | Bond Future | 2137 | 2 | 2 | 2 | 20.00 |
| 24/07/2013 | R186 On 01-August-13 | 6.50 | Put | Bond Future | 14964 | 15 | 15 | 15 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 7.25 | Put | Bond Future | 7118 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 128.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 8.80 | Put | Bond Future | 2 | 0 | 0 | 0 | 6,800.00 |
| 24/07/2013 | R186 On 01-August-13 | 8.00 | Put | Bond Future | 970 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 6.80 | Put | Bond Future | 11747 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 7.20 | Put | Bond Future | 7621 | 8 | 8 | 8 | 2,807.00 |
| 24/07/2013 | R186 On 01-August-13 | 7.50 | Put | Bond Future | 4678 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R186 On 01-August-13 | 7.00 | Put | Bond Future | 9661 | 10 | 10 | 10 | 4,100.00 |
| 24/07/2013 | R186 On 01-August-13 | 6.75 | Put | Bond Future | 12276 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | | | Bond Future | 8.08 | 123.4101 | 123.4367 | 123.4101 | 1,168.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 4075 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 7419 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 6.75 | Call | Bond Future | 425 | 0 | 0 | 0 | 1,000.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.25 | Call | Bond Future | 4609 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 9.00 | Call | Bond Future | 9008 | 9 | 9 | 9 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 6.50 | Call | Bond Future | 242 | 0 | 0 | 0 | 5,290.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 4169 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.00 | Call | Bond Future | 3445 | 4 | 3 | 4 | 1,000.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 4122 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 1584 | 2 | 2 | 2 | 1,030.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.00 | Put | Bond Future | 4195 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 3555 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.25 | Put | Bond Future | 3106 | 3 | 3 | 3 | 250.00 |
| 24/07/2013 | R186 On 07-November-13 | 6.75 | Put | Bond Future | 13387 | 13 | 13 | 13 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 6.50 | Put | Bond Future | 15851 | 16 | 16 | 16 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 3512 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 3470 | 4 | 3 | 4 | 0.00 |
| 24/07/2013 | R186 On 07-November-13 | 9.00 | Put | Bond Future | 1092 | 1 | 1 | 1 | 1,200.00 |
| 24/07/2013 | R186 On 06-February-14 | | | Bond Future | 8.17 | 119.7761 | 119.8028 | 119.7761 | 0.00 |
| 24/07/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 3438 | 4 | 3 | 4 | 0.00 |
| 24/07/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 3404 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 3473 | 4 | 3 | 4 | 0.00 |
| 24/07/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 7192 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 7249 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 7308 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R186 On 08-May-14 | | | Bond Future | 8.26 | 121.3978 | 121.4249 | 121.3978 | 0.00 |
| 24/07/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 2322 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 2299 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 2344 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 12947 | 13 | 13 | 13 | 0.00 |
| 24/07/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 13022 | 13 | 13 | 13 | 0.00 |
| 24/07/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 13098 | 13 | 13 | 13 | 0.00 |
| 24/07/2013 | R186 On 07-August-14 | | | Bond Future | 8.36 | 117.7719 | 117.7994 | 117.7719 | 0.00 |
| 24/07/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 474 | 1 | 0 | 1 | 0.00 |
| 24/07/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 560 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 389 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R197 On 01-August-13 | | | Bond Future | 278.38 | 278.3556 | 278.3757 | 278.3556 | 497.00 |
| 24/07/2013 | R197 On 01-August-13 | 294.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R197 On 01-August-13 | 295.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R197 On 01-August-13 | 295.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R197 On 01-August-13 | 295.00 | Put | Bond Future | 16624 | 17 | 17 | 17 | 0.00 |
| 24/07/2013 | R197 On 01-August-13 | 295.01 | Put | Bond Future | 16634 | 17 | 17 | 17 | 0.00 |
| 24/07/2013 | R197 On 01-August-13 | 294.99 | Put | Bond Future | 16614 | 17 | 17 | 17 | 0.00 |
| 24/07/2013 | R197 On 07-November-13 | | | Bond Future | 282.34 | 282.3190 | 282.3392 | 282.3190 | 2,049.00 |
| 24/07/2013 | R197 On 07-November-13 | 280.01 | Call | Bond Future | 2329 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R197 On 07-November-13 | 280.00 | Call | Bond Future | 2339 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R197 On 07-November-13 | 279.99 | Call | Bond Future | 2349 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R197 On 07-November-13 | 279.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R197 On 07-November-13 | 280.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R197 On 07-November-13 | 280.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 01-August-13 | | | Bond Future | 5.38 | 105.4716 | 105.4934 | 105.4716 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R201 On 01-August-13 | 107.45 | Call | Bond Future | 68248 | 68 | 68 | 68 | 0.00 |
| 24/07/2013 | R201 On 01-August-13 | 107.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 07-November-13 | | | Bond Future | 5.40 | 106.9592 | 106.9813 | 106.9592 | 0.00 |
| 24/07/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 139 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 142 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 811 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R201 On 06-February-14 | | | Bond Future | 5.40 | 103.9862 | 104.0083 | 103.9862 | 0.00 |
| 24/07/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 354 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 361 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 358 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 484 | 1 | 0 | 1 | 0.00 |
| 24/07/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 480 | 1 | 0 | 1 | 0.00 |
| 24/07/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 489 | 1 | 0 | 1 | 0.00 |
| 24/07/2013 | R201 On 08-May-14 | | | Bond Future | 5.38 | 105.3942 | 105.4166 | 105.3942 | 0.00 |
| 24/07/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 237 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 614 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 618 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 622 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R201 On 07-August-14 | | | Bond Future | 5.23 | 102.4306 | 102.4533 | 102.4306 | 0.00 |
| 24/07/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 23 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 27 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R202 On 01-August-13 | | | Bond Future | 211.69 | 210.0566 | 211.6856 | 210.0566 | 23,654.00 |
| 24/07/2013 | R202 On 01-August-13 | 222.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R202 On 01-August-13 | 223.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R202 On 01-August-13 | 223.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R202 On 01-August-13 | 223.00 | Put | Bond Future | 11314 | 13 | 11 | 13 | 0.00 |
| 24/07/2013 | R202 On 01-August-13 | 223.01 | Put | Bond Future | 11324 | 13 | 11 | 13 | 0.00 |
| 24/07/2013 | R202 On 01-August-13 | 222.99 | Put | Bond Future | 11304 | 13 | 11 | 13 | 0.00 |
| 24/07/2013 | R202 On 07-November-13 | | | Bond Future | 214.70 | 213.0474 | 214.6995 | 213.0474 | 20,366.00 |
| 24/07/2013 | R202 On 07-November-13 | 208.99 | Call | Bond Future | 5710 | 4 | 6 | 4 | 0.00 |
| 24/07/2013 | R202 On 07-November-13 | 209.01 | Call | Bond Future | 5690 | 4 | 6 | 4 | 0.00 |
| 24/07/2013 | R202 On 07-November-13 | 209.00 | Call | Bond Future | 5700 | 4 | 6 | 4 | 0.00 |
| 24/07/2013 | R202 On 07-November-13 | 209.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R202 On 07-November-13 | 209.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R202 On 07-November-13 | 208.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 01-August-13 | | | Bond Future | 6.74 | 108.3833 | 108.5614 | 108.3833 | 3,016.00 |
| 24/07/2013 | R203 On 01-August-13 | 109.11 | Call | Bond Future | 95348 | 95 | 95 | 95 | 0.00 |
| 24/07/2013 | R203 On 01-August-13 | 109.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-November-13 | | | Bond Future | 6.86 | 105.7525 | 105.9331 | 105.7525 | 3,131.00 |
| 24/07/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 278 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 290 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 284 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 103704 | 104 | 104 | 104 | 0.00 |
| 24/07/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 150 | 0 | 0 | 0 | 15.00 |
| 24/07/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 3275 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 3246 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 3304 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 4174 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R203 On 06-February-14 | | | Bond Future | 6.98 | 107.1718 | 107.3546 | 107.1718 | 0.00 |
| 24/07/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 602 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 619 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 459 | 0 | 0 | 0 | 16.00 |
| 24/07/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 610 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 3826 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 3338 | 4 | 3 | 4 | 0.00 |
| 24/07/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 3313 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 3289 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R203 On 08-May-14 | | | Bond Future | 7.11 | 104.4617 | 104.6469 | 104.4617 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 535 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 523 | 0 | 1 | 0 | 0.00 |
| 24/07/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 529 | 0 | 1 | 0 | 0.00 |
| 24/07/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 2429 | 2 | 2 | 2 | 16.00 |
| 24/07/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 4717 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 1563 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 4666 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 4691 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R203 On 07-August-14 | | | Bond Future | 7.25 | 105.8946 | 106.0824 | 105.8946 | 0.00 |
| 24/07/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 171 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 115 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R204 On 01-August-13 | | | Bond Future | 6.96 | 105.3089 | 105.5746 | 105.3089 | 25,172.00 |
| 24/07/2013 | R204 On 01-August-13 | 110.75 | Call | Bond Future | 96691 | 96 | 97 | 96 | 0.00 |
| 24/07/2013 | R204 On 01-August-13 | 110.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R204 On 07-November-13 | | | Bond Future | 7.07 | 106.7943 | 107.0636 | 106.7943 | 0.00 |
| 24/07/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 493 | 1 | 0 | 1 | 0.00 |
| 24/07/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 484 | 1 | 0 | 1 | 0.00 |
| 24/07/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 1525 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 3893 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 1830 | 2 | 2 | 2 | 1,270.00 |
| 24/07/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 3857 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 3928 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R204 On 06-February-14 | | | Bond Future | 7.17 | 104.1969 | 104.4696 | 104.1969 | 0.00 |
| 24/07/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 988 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 1013 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 4282 | 5 | 4 | 5 | 0.00 |
| 24/07/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 4251 | 5 | 4 | 5 | 0.00 |
| 24/07/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 4221 | 5 | 4 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R204 On 08-May-14 | | | Bond Future | 7.29 | 105.6077 | 105.8840 | 105.6077 | 0.00 |
| 24/07/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 990 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 980 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 999 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 6010 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 5946 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 5978 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R204 On 07-August-14 | | | Bond Future | 7.40 | 103.0250 | 103.3051 | 103.0250 | 0.00 |
| 24/07/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 205 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 131 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R206 On 01-August-13 | | | Bond Future | 5.38 | 101.3092 | 101.3286 | 101.3092 | 0.00 |
| 24/07/2013 | R206 On 01-August-13 | 103.94 | Call | Bond Future | 30330 | 30 | 30 | 30 | 0.00 |
| 24/07/2013 | R206 On 01-August-13 | 103.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R206 On 07-November-13 | | | Bond Future | 5.51 | 102.7381 | 102.7577 | 102.7381 | 0.00 |
| 24/07/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 16 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 15 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 233 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 231 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 230 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R207 On 01-August-13 | | | Bond Future | 7.24 | 100.3183 | 100.4614 | 100.3183 | 22,835.00 |
| 24/07/2013 | R207 On 01-August-13 | 106.18 | Call | Bond Future | 92890 | 93 | 93 | 93 | 0.00 |
| 24/07/2013 | R207 On 01-August-13 | 106.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R207 On 07-November-13 | | | Bond Future | 7.35 | 101.7333 | 101.8783 | 101.7333 | 1,905.00 |
| 24/07/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 803 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 790 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 777 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 4006 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 3969 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 4044 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R207 On 06-February-14 | | | Bond Future | 7.45 | 99.4591 | 99.6059 | 99.4591 | 0.00 |
| 24/07/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 1175 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 1189 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 1161 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 5002 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 5037 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 4966 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R207 On 08-May-14 | | | Bond Future | 7.56 | 100.8058 | 100.9545 | 100.8058 | 0.00 |
| 24/07/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 1027 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 1017 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 7382 | 8 | 7 | 8 | 0.00 |
| 24/07/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 7344 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 7421 | 8 | 7 | 8 | 0.00 |
| 24/07/2013 | R207 On 07-August-14 | | | Bond Future | 7.67 | 98.5482 | 98.6990 | 98.5482 | 0.00 |
| 24/07/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 164 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 121 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R208 On 01-August-13 | | | Bond Future | 7.39 | 98.5402 | 98.6419 | 98.5402 | 18,025.00 |
| 24/07/2013 | R208 On 01-August-13 | 101.40 | Call | Bond Future | 89597 | 89 | 90 | 89 | 0.00 |
| 24/07/2013 | R208 On 01-August-13 | 101.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R208 On 07-November-13 | | | Bond Future | 7.49 | 96.5342 | 96.6372 | 96.5342 | 0.00 |
| 24/07/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 772 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 758 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 786 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 2148 | 2 | 2 | 2 | 1,520.00 |
| 24/07/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 4679 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 4635 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 4592 | 5 | 5 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R208 On 06-February-14 | | | Bond Future | 7.59 | 97.8298 | 97.9340 | 97.8298 | 0.00 |
| 24/07/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 1164 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 1178 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 1193 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 5718 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 5677 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 5760 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R208 On 08-May-14 | | | Bond Future | 7.68 | 95.7578 | 95.8634 | 95.7578 | 0.00 |
| 24/07/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 1015 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 1037 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 1026 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 8474 | 9 | 8 | 9 | 0.00 |
| 24/07/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 8383 | 8 | 8 | 8 | 0.00 |
| 24/07/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 8428 | 9 | 8 | 9 | 0.00 |
| 24/07/2013 | R208 On 07-August-14 | | | Bond Future | 7.78 | 97.0713 | 97.1783 | 97.0713 | 0.00 |
| 24/07/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R209 On 01-August-13 | | | Bond Future | 8.78 | 77.6281 | 77.4920 | 77.6281 | 18,823.00 |
| 24/07/2013 | R209 On 01-August-13 | 79.36 | Call | Bond Future | 67543 | 68 | 68 | 68 | 0.00 |
| 24/07/2013 | R209 On 01-August-13 | 8.00 | Call | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R209 On 01-August-13 | 8.00 | Put | Bond Future | 6510 | 6 | 7 | 6 | 2,000.00 |
| 24/07/2013 | R209 On 01-August-13 | 79.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | | | Bond Future | 8.87 | 75.5787 | 75.4406 | 75.5787 | 319.00 |
| 24/07/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 3348 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 9.25 | Call | Bond Future | 5180 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 3385 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 8.65 | Call | Bond Future | 2830 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 3312 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 9.40 | Call | Bond Future | 5866 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 6340 | 6 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R209 On 07-November-13 | 9.70 | Call | Bond Future | 7324 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 3915 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 9.40 | Put | Bond Future | 1928 | 2 | 2 | 2 | 5,000.00 |
| 24/07/2013 | R209 On 07-November-13 | 8.65 | Put | Bond Future | 4540 | 4 | 5 | 4 | 4,700.00 |
| 24/07/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 3831 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 9.25 | Put | Bond Future | 2318 | 2 | 2 | 2 | 1,000.00 |
| 24/07/2013 | R209 On 07-November-13 | 9.70 | Put | Bond Future | 1310 | 1 | 1 | 1 | 1,520.00 |
| 24/07/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 3873 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 1700 | 2 | 2 | 2 | 980.00 |
| 24/07/2013 | R209 On 06-February-14 | | | Bond Future | 8.95 | 76.5931 | 76.4530 | 76.5931 | 0.00 |
| 24/07/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 3427 | 4 | 3 | 4 | 0.00 |
| 24/07/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 3488 | 4 | 3 | 4 | 0.00 |
| 24/07/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 3457 | 4 | 3 | 4 | 0.00 |
| 24/07/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 6660 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 6609 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 6559 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R209 On 08-May-14 | | | Bond Future | 9.04 | 74.4851 | 74.3432 | 74.4851 | 0.00 |
| 24/07/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 2380 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 2338 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 12137 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 12207 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 12068 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R209 On 07-August-14 | | | Bond Future | 9.12 | 75.5068 | 75.3629 | 75.5068 | 0.00 |
| 24/07/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 457 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 606 | 0 | 1 | 0 | 0.00 |
| 24/07/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 532 | 0 | 1 | 0 | 0.00 |
| 24/07/2013 | R210 On 01-August-13 | | | Bond Future | 159.17 | 159.3491 | 159.1723 | 159.3491 | 1,237.00 |
| 24/07/2013 | R210 On 01-August-13 | 173.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R210 On 01-August-13 | 172.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R210 On 01-August-13 | 173.01 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R210 On 01-August-13 | 173.00 | Put | Bond Future | 13828 | 14 | 14 | 14 | 0.00 |
| 24/07/2013 | R210 On 01-August-13 | 173.01 | Put | Bond Future | 13838 | 14 | 14 | 14 | 0.00 |
| 24/07/2013 | R210 On 01-August-13 | 172.99 | Put | Bond Future | 13818 | 14 | 14 | 14 | 0.00 |
| 24/07/2013 | R210 On 07-November-13 | | | Bond Future | 159.52 | 159.6955 | 159.5158 | 159.6955 | 0.00 |
| 24/07/2013 | R210 On 07-November-13 | 159.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R210 On 07-November-13 | 160.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R210 On 07-November-13 | 160.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R210 On 07-November-13 | 160.01 | Put | Bond Future | 494 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R210 On 07-November-13 | 160.00 | Put | Bond Future | 484 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R210 On 07-November-13 | 159.99 | Put | Bond Future | 474 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R211 On 01-August-13 | | | Bond Future | 128.39 | 128.3974 | 128.3909 | 128.3974 | 522.00 |
| 24/07/2013 | R211 On 01-August-13 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R211 On 01-August-13 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R211 On 01-August-13 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R211 On 01-August-13 | 130.00 | Put | Bond Future | 1609 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R211 On 01-August-13 | 130.01 | Put | Bond Future | 1619 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R211 On 01-August-13 | 129.99 | Put | Bond Future | 1599 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R211 On 07-November-13 | | | Bond Future | 130.22 | 130.2256 | 130.2190 | 130.2256 | 0.00 |
| 24/07/2013 | R211 On 07-November-13 | 130.00 | Call | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R211 On 07-November-13 | 129.99 | Call | Bond Future | 229 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R211 On 07-November-13 | 130.01 | Call | Bond Future | 209 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R211 On 07-November-13 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R211 On 07-November-13 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R211 On 07-November-13 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R212 On 01-August-13 | | | Bond Future | 130.59 | 130.5776 | 130.5858 | 130.5776 | 13,050.00 |
| 24/07/2013 | R212 On 01-August-13 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R212 On 01-August-13 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R212 On 01-August-13 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R212 On 01-August-13 | 138.01 | Put | Bond Future | 7424 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R212 On 01-August-13 | 138.00 | Put | Bond Future | 7414 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R212 On 01-August-13 | 137.99 | Put | Bond Future | 7404 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R212 On 07-November-13 | | | Bond Future | 132.45 | 132.4368 | 132.4451 | 132.4368 | 10,791.00 |
| 24/07/2013 | R212 On 07-November-13 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R212 On 07-November-13 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R212 On 07-November-13 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R212 On 07-November-13 | 133.00 | Put | Bond Future | 555 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R212 On 07-November-13 | 133.01 | Put | Bond Future | 565 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R212 On 07-November-13 | 132.99 | Put | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R213 On 01-August-13 | | | Bond Future | 8.57 | 89.0083 | 88.8695 | 89.0083 | 7,971.00 |
| 24/07/2013 | R213 On 01-August-13 | 91.25 | Call | Bond Future | 78255 | 78 | 78 | 78 | 0.00 |
| 24/07/2013 | R213 On 01-August-13 | 91.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R213 On 07-November-13 | | | Bond Future | 8.67 | 86.7270 | 86.5861 | 86.7270 | 289.00 |
| 24/07/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 3430 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 3393 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 3356 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 3931 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 3889 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 3974 | 4 | 4 | 4 | 0.00 |
| 24/07/2013 | R213 On 06-February-14 | | | Bond Future | 8.76 | 87.8908 | 87.7479 | 87.8908 | 0.00 |
| 24/07/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 3376 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 3406 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 3437 | 3 | 3 | 3 | 0.00 |
| 24/07/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 7077 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 7025 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 7129 | 7 | 7 | 7 | 0.00 |
| 24/07/2013 | R213 On 08-May-14 | | | Bond Future | 8.85 | 85.5424 | 85.3975 | 85.5424 | 0.00 |
| 24/07/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 2355 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 2314 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 2334 | 2 | 2 | 2 | 0.00 |
| 24/07/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 12239 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 12308 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 12170 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R213 On 07-August-14 | | | Bond Future | 8.94 | 86.7158 | 86.5689 | 86.7158 | 0.00 |
| 24/07/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 569 | 0 | 1 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 644 | 0 | 1 | 0 | 0.00 |
| 24/07/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 721 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R214 On 01-August-13 | | | Bond Future | 8.95 | 77.9945 | 77.8556 | 77.9945 | 840.00 |
| 24/07/2013 | R214 On 01-August-13 | 84.31 | Call | Bond Future | 67408 | 68 | 67 | 68 | 0.00 |
| 24/07/2013 | R214 On 01-August-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R214 On 07-November-13 | | | Bond Future | 9.05 | 75.8104 | 75.6695 | 75.8104 | 0.00 |
| 24/07/2013 | R214 On 07-November-13 | 7.81 | Call | Bond Future | 690 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R214 On 07-November-13 | 7.80 | Call | Bond Future | 678 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R214 On 07-November-13 | 7.79 | Call | Bond Future | 666 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R214 On 07-November-13 | 7.81 | Put | Bond Future | 11614 | 11 | 12 | 11 | 0.00 |
| 24/07/2013 | R214 On 07-November-13 | 7.80 | Put | Bond Future | 11701 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R214 On 07-November-13 | 7.79 | Put | Bond Future | 11788 | 12 | 12 | 12 | 0.00 |
| 24/07/2013 | R214 On 06-February-14 | | | Bond Future | 9.13 | 76.8278 | 76.6848 | 76.8278 | 0.00 |
| 24/07/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 4707 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 4670 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 4635 | 5 | 5 | 5 | 0.00 |
| 24/07/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 5715 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 5759 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 5671 | 6 | 6 | 6 | 0.00 |
| 24/07/2013 | R248 On 01-August-13 | | | Bond Future | 9.04 | 101.2227 | 100.7355 | 101.2227 | 603.00 |
| 24/07/2013 | R248 On 01-August-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R248 On 01-August-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R248 On 01-August-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R248 On 01-August-13 | 7.85 | Put | Bond Future | 13699 | 13 | 14 | 13 | 0.00 |
| 24/07/2013 | R248 On 01-August-13 | 7.86 | Put | Bond Future | 13570 | 13 | 14 | 13 | 0.00 |
| 24/07/2013 | R248 On 01-August-13 | 7.84 | Put | Bond Future | 13829 | 13 | 14 | 13 | 0.00 |
| 24/07/2013 | R248 On 07-November-13 | | | Bond Future | 9.13 | 98.2295 | 97.7353 | 98.2295 | 0.00 |
| 24/07/2013 | R248 On 07-November-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R248 On 07-November-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R248 On 07-November-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R248 On 07-November-13 | 7.84 | Put | Bond Future | 14786 | 14 | 15 | 14 | 0.00 |
| 24/07/2013 | R248 On 07-November-13 | 7.85 | Put | Bond Future | 14657 | 14 | 15 | 14 | 0.00 |
| 24/07/2013 | R248 On 07-November-13 | 7.86 | Put | Bond Future | 14527 | 14 | 15 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/07/2013 | R248 On 06-February-14 | | | Bond Future | 9.22 | 99.5478 | 99.0468 | 99.5478 | 0.00 |
| 24/07/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/07/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 1350 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 1249 | 1 | 1 | 1 | 0.00 |
| 24/07/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 1148 | 1 | 1 | 1 | 0.00 |