



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 05/09/2013 To: 05/09/2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 2025 On 07-November-13 | | | Bond Future | 107.06 | 107.0554 | 107.0561 | 107.0554 | 0.00 |
| 05/09/2013 | 2025 On 07-November-13 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2025 On 07-November-13 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2025 On 07-November-13 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2025 On 07-November-13 | 111.01 | Put | Bond Future | 3954 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | 2025 On 07-November-13 | 111.00 | Put | Bond Future | 3944 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | 2025 On 07-November-13 | 110.99 | Put | Bond Future | 3934 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | 2037 On 07-November-13 | | | Bond Future | 9.49 | 93.3741 | 93.1633 | 93.3741 | 1,650.00 |
| 05/09/2013 | 2037 On 07-November-13 | 9.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2037 On 07-November-13 | 9.43 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2037 On 07-November-13 | 9.42 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2037 On 07-November-13 | 9.41 | Put | Bond Future | 688 | 0 | 1 | 0 | 0.00 |
| 05/09/2013 | 2037 On 07-November-13 | 9.42 | Put | Bond Future | 601 | 0 | 1 | 0 | 0.00 |
| 05/09/2013 | 2037 On 07-November-13 | 9.43 | Put | Bond Future | 514 | 0 | 1 | 0 | 0.00 |
| 05/09/2013 | 2037 On 06-February-14 | | | Bond Future | 9.60 | 90.3368 | 90.1226 | 90.3368 | 0.00 |
| 05/09/2013 | 2037 On 06-February-14 | 9.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2037 On 06-February-14 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2037 On 06-February-14 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2037 On 06-February-14 | 9.38 | Put | Bond Future | 1891 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | 2037 On 06-February-14 | 9.39 | Put | Bond Future | 1804 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | 2037 On 06-February-14 | 9.37 | Put | Bond Future | 1978 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | 2037 On 08-May-14 | | | Bond Future | 9.71 | 91.5343 | 91.3184 | 91.5343 | 0.00 |
| 05/09/2013 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 2840 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 2753 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 2927 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | 2038 On 07-November-13 | | | Bond Future | 102.44 | 102.4362 | 102.4383 | 102.4362 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | 2038 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2038 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2038 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2038 On 07-November-13 | 109.99 | Put | Bond Future | 7552 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | 2038 On 07-November-13 | 110.00 | Put | Bond Future | 7562 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | 2038 On 07-November-13 | 110.01 | Put | Bond Future | 7572 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | 2050 On 07-November-13 | | | Bond Future | 105.16 | 105.1624 | 105.1647 | 105.1624 | 122.00 |
| 05/09/2013 | 2050 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2050 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2050 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | 2050 On 07-November-13 | 110.00 | Put | Bond Future | 4835 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | 2050 On 07-November-13 | 110.01 | Put | Bond Future | 4845 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | 2050 On 07-November-13 | 109.99 | Put | Bond Future | 4825 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | AL37 On 07-November-13 | | | Index Future | 400.35 | 400.3590 | 400.3490 | 400.3590 | 0.00 |
| 05/09/2013 | AL37 On 06-February-14 | | | Index Future | 405.57 | 405.5870 | 405.5740 | 405.5870 | 0.00 |
| 05/09/2013 | AL7T On 07-November-13 | | | Index Future | 469.39 | 469.6890 | 469.3940 | 469.6890 | 1.00 |
| 05/09/2013 | AL7T On 06-February-14 | | | Index Future | 475.52 | 475.8230 | 475.5200 | 475.8230 | 0.00 |
| 05/09/2013 | ALBI On 07-November-13 | | | Index Future | 422.23 | 422.6700 | 422.2280 | 422.6700 | 769.00 |
| 05/09/2013 | ALBI On 06-February-14 | | | Index Future | 427.74 | 428.1900 | 427.7390 | 428.1900 | 73.00 |
| 05/09/2013 | C023 On 28-February-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/09/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | C213 On 28-February-31 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2013 | EL28 On 07-November-13 | | | Bond Future | 107.91 | 107.9034 | 107.9057 | 107.9034 | 0.00 |
| 05/09/2013 | EL28 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | EL28 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | EL28 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | EL28 On 07-November-13 | 110.01 | Put | Bond Future | 2104 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | EL28 On 07-November-13 | 110.00 | Put | Bond Future | 2094 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | EL28 On 07-November-13 | 109.99 | Put | Bond Future | 2084 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | ES33 On 07-November-13 | | | Bond Future | 9.95 | 80.2235 | 80.1231 | 80.2235 | 6,292.00 |
| 05/09/2013 | ES33 On 07-November-13 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | ES33 On 07-November-13 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | ES33 On 07-November-13 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | ES33 On 07-November-13 | 8.49 | Put | Bond Future | 11641 | 12 | 12 | 12 | 0.00 |
| 05/09/2013 | ES33 On 07-November-13 | 8.50 | Put | Bond Future | 11553 | 11 | 12 | 11 | 0.00 |
| 05/09/2013 | ES33 On 07-November-13 | 8.51 | Put | Bond Future | 11465 | 11 | 11 | 11 | 0.00 |
| 05/09/2013 | ES33 On 06-February-14 | | | Bond Future | 10.09 | 81.2712 | 81.1689 | 81.2712 | 0.00 |
| 05/09/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 3892 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 3816 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 3967 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | GOVI On 07-November-13 | | | GOVI | 421.71 | 422.1810 | 421.7110 | 422.1810 | 116.00 |
| 05/09/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 242990 | 24 | 24 | 24 | 0.00 |
| 05/09/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 242890 | 24 | 24 | 24 | 0.00 |
| 05/09/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 242790 | 24 | 24 | 24 | 0.00 |
| 05/09/2013 | GOVI On 06-February-14 | | | GOVI | 427.22 | 427.6940 | 427.2160 | 427.6940 | 269.00 |
| 05/09/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 127840 | 12 | 13 | 12 | 0.00 |
| 05/09/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 127740 | 12 | 13 | 12 | 0.00 |
| 05/09/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 127940 | 12 | 13 | 12 | 0.00 |
| 05/09/2013 | GOVI On 08-May-14 | | | GOVI | 432.88 | 433.3640 | 432.8830 | 433.3640 | 0.00 |
| 05/09/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 91170 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 91270 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 91070 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/09/2013 | IGOV On 07-November-13 | | | Index Future | 191.83 | 191.9060 | 191.8310 | 191.9060 | 1,136.00 |
| 05/09/2013 | IGOV On 06-February-14 | | | Index Future | 194.36 | 194.4360 | 194.3590 | 194.4360 | 173.00 |
| 05/09/2013 | ILBI On 07-November-13 | | | Index Future | 519.61 | 519.6150 | 519.6130 | 519.6150 | 0.00 |
| 05/09/2013 | ILBI On 06-February-14 | | | Index Future | 526.63 | 526.6360 | 526.6340 | 526.6360 | 186.00 |
| 05/09/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 05/09/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 05/09/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 05/09/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 05/09/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |

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|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | J207 On | 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 05/09/2013 | JBAF On | 18-September-13 | | | Jibar Tradeable Future | 5.18 | 94.8200 | 94.8200 | 94.8200 | 700.00 |
| 05/09/2013 | JBAF On | 16-October-13 | | | Jibar Tradeable Future | 5.26 | 94.7500 | 94.7400 | 94.7500 | 0.00 |
| 05/09/2013 | JBAF On | 20-November-13 | | | Jibar Tradeable Future | 5.34 | 94.6500 | 94.6600 | 94.6500 | 3,000.00 |
| 05/09/2013 | JBAF On | 18-December-13 | | | Jibar Tradeable Future | 5.40 | 94.5600 | 94.6000 | 94.5600 | 1,500.00 |
| 05/09/2013 | JBAF On | 15-January-14 | | | Jibar Tradeable Future | 5.52 | 94.4600 | 94.4800 | 94.4600 | 1,000.00 |
| 05/09/2013 | JBAF On | 19-February-14 | | | Jibar Tradeable Future | 5.74 | 94.2400 | 94.2600 | 94.2400 | 0.00 |
| 05/09/2013 | JBAF On | 19-March-14 | | | Jibar Tradeable Future | 5.88 | 94.0800 | 94.1200 | 94.0800 | 400.00 |
| 05/09/2013 | JBAF On | 18-June-14 | | | Jibar Tradeable Future | 6.34 | 93.6300 | 93.6600 | 93.6300 | 1,000.00 |
| 05/09/2013 | JBAF On | 17-September-14 | | | Jibar Tradeable Future | 6.71 | 93.2600 | 93.2900 | 93.2600 | 0.00 |
| 05/09/2013 | JBAF On | 17-December-14 | | | Jibar Tradeable Future | 7.04 | 92.9400 | 92.9600 | 92.9400 | 0.00 |
| 05/09/2013 | JBAF On | 18-March-15 | | | Jibar Tradeable Future | 7.36 | 92.6200 | 92.6400 | 92.6200 | 250.00 |
| 05/09/2013 | JBAF On | 17-June-15 | | | Jibar Tradeable Future | 7.66 | 92.3300 | 92.3400 | 92.3300 | 0.00 |
| 05/09/2013 | R023 On | 07-November-13 | | | Bond Future | 8.30 | 98.1435 | 98.0547 | 98.1435 | 11,802.00 |
| 05/09/2013 | R023 On | 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R023 On | 07-November-13 | 6.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R023 On | 07-November-13 | 6.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R023 On | 07-November-13 | 6.50 | Put | Bond Future | 12115 | 12 | 12 | 12 | 0.00 |
| 05/09/2013 | R023 On | 07-November-13 | 6.49 | Put | Bond Future | 12187 | 12 | 12 | 12 | 0.00 |
| 05/09/2013 | R023 On | 07-November-13 | 6.51 | Put | Bond Future | 12042 | 12 | 12 | 12 | 0.00 |
| 05/09/2013 | R023 On | 06-February-14 | | | Bond Future | 8.42 | 99.4252 | 99.3346 | 99.4252 | 0.00 |
| 05/09/2013 | R023 On | 06-February-14 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R023 On | 06-February-14 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R023 On | 06-February-14 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R023 On | 06-February-14 | 7.85 | Put | Bond Future | 3531 | 3 | 4 | 3 | 0.00 |
| 05/09/2013 | R023 On | 06-February-14 | 7.86 | Put | Bond Future | 3467 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R023 On | 06-February-14 | 7.84 | Put | Bond Future | 3595 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R157 On | 07-November-13 | | | Bond Future | 6.58 | 113.9877 | 113.9400 | 113.9877 | 30,785.00 |
| 05/09/2013 | R157 On | 07-November-13 | 5.60 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R157 On | 07-November-13 | 5.59 | Call | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R157 On | 07-November-13 | 5.61 | Call | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R157 On | 07-November-13 | 5.60 | Put | Bond Future | 1898 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 1915 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 1881 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R157 On 06-February-14 | | | Bond Future | 6.83 | 115.4763 | 115.4272 | 115.4763 | 200.00 |
| 05/09/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 2098 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 2111 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 2085 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R157 On 08-May-14 | | | Bond Future | 7.12 | 110.1992 | 110.1506 | 110.1992 | 0.00 |
| 05/09/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 148 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 146 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2750 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2762 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2738 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R157 On 07-August-14 | | | Bond Future | 7.54 | 111.6732 | 111.6240 | 111.6732 | 0.00 |
| 05/09/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 589 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 592 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 596 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 1456 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 1449 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 1442 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | | | Bond Future | 8.63 | 118.9882 | 118.6468 | 118.9882 | 58,283.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 1355 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.50 | Call | Bond Future | 2490 | 3 | 2 | 3 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 3542 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 6.75 | Call | Bond Future | 35 | 0 | 0 | 0 | 1,000.00 |
| 05/09/2013 | R186 On 07-November-13 | 9.00 | Call | Bond Future | 4807 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.25 | Call | Bond Future | 1653 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 6.50 | Call | Bond Future | 14 | 0 | 0 | 0 | 5,290.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 1406 | 2 | 1 | 2 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.00 | Call | Bond Future | 1032 | 1 | 1 | 1 | 1,000.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 1380 | 2 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R186 On 07-November-13 | 8.00 | Put | Bond Future | 6571 | 6 | 7 | 6 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 2498 | 2 | 2 | 2 | 1,030.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 5625 | 5 | 6 | 5 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.50 | Put | Bond Future | 3582 | 3 | 4 | 3 | 4,000.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.25 | Put | Bond Future | 4940 | 5 | 5 | 5 | 250.00 |
| 05/09/2013 | R186 On 07-November-13 | 6.75 | Put | Bond Future | 17787 | 17 | 18 | 17 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 6.50 | Put | Bond Future | 20412 | 20 | 20 | 20 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 5560 | 5 | 6 | 5 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 5496 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R186 On 07-November-13 | 9.00 | Put | Bond Future | 1681 | 2 | 2 | 2 | 1,200.00 |
| 05/09/2013 | R186 On 06-February-14 | | | Bond Future | 8.74 | 115.2528 | 114.9064 | 115.2528 | 101.00 |
| 05/09/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 1579 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 1559 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 1600 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 10215 | 10 | 10 | 10 | 0.00 |
| 05/09/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 10287 | 10 | 10 | 10 | 0.00 |
| 05/09/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 10360 | 10 | 10 | 10 | 0.00 |
| 05/09/2013 | R186 On 08-May-14 | | | Bond Future | 8.86 | 116.7808 | 116.4308 | 116.7808 | 0.00 |
| 05/09/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 1160 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 1146 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 1173 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 16770 | 16 | 17 | 16 | 0.00 |
| 05/09/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 16855 | 17 | 17 | 17 | 0.00 |
| 05/09/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 16939 | 17 | 17 | 17 | 0.00 |
| 05/09/2013 | R186 On 07-August-14 | | | Bond Future | 8.98 | 113.0527 | 112.6981 | 113.0527 | 0.00 |
| 05/09/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 4135 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 4195 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 4165 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 9741 | 10 | 10 | 10 | 0.00 |
| 05/09/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 9796 | 10 | 10 | 10 | 0.00 |
| 05/09/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 9685 | 9 | 10 | 9 | 0.00 |
| 05/09/2013 | R197 On 07-November-13 | | | Bond Future | 274.68 | 274.6777 | 274.6777 | 274.6777 | 2,100.00 |
| 05/09/2013 | R197 On 07-November-13 | 279.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R197 On 07-November-13 | 280.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R197 On 07-November-13 | 280.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R197 On 07-November-13 | 280.00 | Put | Bond Future | 5322 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R197 On 07-November-13 | 280.01 | Put | Bond Future | 5332 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R197 On 07-November-13 | 279.99 | Put | Bond Future | 5312 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R201 On 07-November-13 | | | Bond Future | 5.52 | 106.8623 | 106.8562 | 106.8623 | 0.00 |
| 05/09/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 867 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 857 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 876 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R201 On 06-February-14 | | | Bond Future | 5.59 | 103.8501 | 103.8434 | 103.8501 | 0.00 |
| 05/09/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 303 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 306 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 598 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 593 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 603 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R201 On 08-May-14 | | | Bond Future | 5.70 | 105.2269 | 105.2211 | 105.2269 | 0.00 |
| 05/09/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 214 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 785 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 790 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 794 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R201 On 07-August-14 | | | Bond Future | 5.87 | 102.2260 | 102.2202 | 102.2260 | 0.00 |
| 05/09/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 271 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 480 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 478 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R202 On 07-November-13 | | | Bond Future | 199.85 | 199.8444 | 199.8479 | 199.8444 | 43,251.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R202 On 07-November-13 | 208.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R202 On 07-November-13 | 209.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R202 On 07-November-13 | 209.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R202 On 07-November-13 | 209.00 | Put | Bond Future | 9152 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R202 On 07-November-13 | 209.01 | Put | Bond Future | 9162 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R202 On 07-November-13 | 208.99 | Put | Bond Future | 9142 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R203 On 07-November-13 | | | Bond Future | 7.40 | 104.0920 | 104.0973 | 104.0920 | 19,784.00 |
| 05/09/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 30 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 101868 | 102 | 102 | 102 | 0.00 |
| 05/09/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 10 | 0 | 0 | 0 | 15.00 |
| 05/09/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 4856 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 4821 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 4890 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 5870 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R203 On 06-February-14 | | | Bond Future | 7.58 | 105.4514 | 105.4560 | 105.4514 | 0.00 |
| 05/09/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 135 | 0 | 0 | 0 | 16.00 |
| 05/09/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 4826 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 5400 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 4797 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 4767 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R203 On 08-May-14 | | | Bond Future | 7.77 | 102.6888 | 102.6947 | 102.6888 | 0.00 |
| 05/09/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 190 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 195 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 192 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 1306 | 1 | 1 | 1 | 16.00 |
| 05/09/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 6335 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 2393 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 6278 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 6307 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R203 On 07-August-14 | | | Bond Future | 7.98 | 104.0624 | 104.0683 | 104.0624 | 0.00 |
| 05/09/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 1246 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 1226 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 3107 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 3089 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 3125 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R204 On 07-November-13 | | | Bond Future | 7.61 | 104.7519 | 104.7578 | 104.7519 | 29,247.00 |
| 05/09/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 64 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 5767 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 3024 | 3 | 3 | 3 | 1,270.00 |
| 05/09/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 5724 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 5810 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R204 On 06-February-14 | | | Bond Future | 7.76 | 102.0900 | 102.0954 | 102.0900 | 0.00 |
| 05/09/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 341 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 335 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 5997 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 5960 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 5923 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R204 On 08-May-14 | | | Bond Future | 7.92 | 103.4434 | 103.4500 | 103.4434 | 0.00 |
| 05/09/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 371 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 367 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 376 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 7831 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 7757 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 7794 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R204 On 07-August-14 | | | Bond Future | 8.09 | 100.7965 | 100.8032 | 100.7965 | 0.00 |
| 05/09/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 1814 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 1787 | 2 | 2 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 1801 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 4158 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 4111 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 4134 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R206 On 07-November-13 | | | Bond Future | 5.82 | 102.7073 | 102.7024 | 102.7073 | 0.00 |
| 05/09/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 21 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 294 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 292 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 07-November-13 | | | Bond Future | 7.95 | 99.0209 | 99.0029 | 99.0209 | 27,295.00 |
| 05/09/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 6199 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 6151 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 6247 | 6 | 6 | 6 | 0.00 |
| 05/09/2013 | R207 On 06-February-14 | | | Bond Future | 8.09 | 96.6750 | 96.6561 | 96.6750 | 0.00 |
| 05/09/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 379 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 373 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 7155 | 7 | 7 | 7 | 0.00 |
| 05/09/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 7199 | 7 | 7 | 7 | 0.00 |
| 05/09/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 7112 | 7 | 7 | 7 | 0.00 |
| 05/09/2013 | R207 On 08-May-14 | | | Bond Future | 8.24 | 97.9566 | 97.9386 | 97.9566 | 0.00 |
| 05/09/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 405 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 9771 | 10 | 10 | 10 | 0.00 |
| 05/09/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 9815 | 10 | 10 | 10 | 0.00 |
| 05/09/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 9728 | 10 | 10 | 10 | 0.00 |
| 05/09/2013 | R207 On 07-August-14 | | | Bond Future | 8.40 | 95.6270 | 95.6087 | 95.6270 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 2105 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 2120 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 5089 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 5117 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 5062 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R208 On 07-November-13 | | | Bond Future | 8.06 | 93.6546 | 93.6073 | 93.6546 | 14,367.00 |
| 05/09/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 631 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 3617 | 4 | 4 | 4 | 1,520.00 |
| 05/09/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 7056 | 7 | 7 | 7 | 0.00 |
| 05/09/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 6947 | 7 | 7 | 7 | 0.00 |
| 05/09/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 7001 | 7 | 7 | 7 | 0.00 |
| 05/09/2013 | R208 On 06-February-14 | | | Bond Future | 8.19 | 94.8776 | 94.8291 | 94.8776 | 0.00 |
| 05/09/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 425 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 431 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 438 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 8027 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 8076 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 8125 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R208 On 08-May-14 | | | Bond Future | 8.32 | 92.7393 | 92.6911 | 92.7393 | 0.00 |
| 05/09/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 408 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 419 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 413 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 11038 | 11 | 11 | 11 | 0.00 |
| 05/09/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 10937 | 11 | 11 | 11 | 0.00 |
| 05/09/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 10988 | 11 | 11 | 11 | 0.00 |
| 05/09/2013 | R208 On 07-August-14 | | | Bond Future | 8.46 | 93.9798 | 93.9309 | 93.9798 | 0.00 |
| 05/09/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 2300 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 2282 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 2318 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 5469 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 5438 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 5501 | 5 | 6 | 5 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | | | Bond Future | 9.33 | 72.1118 | 72.0096 | 72.1118 | 19,302.00 |
| 05/09/2013 | R209 On 07-November-13 | 8.65 | Call | Bond Future | 962 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 9.40 | Call | Bond Future | 3012 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 1258 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 9.25 | Call | Bond Future | 2486 | 3 | 2 | 3 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 1279 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 3392 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 9.70 | Call | Bond Future | 4215 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 5270 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 9.40 | Put | Bond Future | 2505 | 2 | 3 | 2 | 5,000.00 |
| 05/09/2013 | R209 On 07-November-13 | 8.65 | Put | Bond Future | 6103 | 6 | 6 | 6 | 4,700.00 |
| 05/09/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 5157 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 9.25 | Put | Bond Future | 3055 | 3 | 3 | 3 | 1,000.00 |
| 05/09/2013 | R209 On 07-November-13 | 9.70 | Put | Bond Future | 1633 | 2 | 2 | 2 | 1,520.00 |
| 05/09/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 5214 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 2182 | 2 | 2 | 2 | 980.00 |
| 05/09/2013 | R209 On 06-February-14 | | | Bond Future | 9.43 | 73.0535 | 72.9495 | 73.0535 | 410.00 |
| 05/09/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 1836 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 1878 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 1857 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 8573 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 8512 | 8 | 9 | 8 | 0.00 |
| 05/09/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 8453 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R209 On 08-May-14 | | | Bond Future | 9.53 | 70.8774 | 70.7728 | 70.8774 | 0.00 |
| 05/09/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 1334 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 1320 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 1307 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 14669 | 15 | 15 | 15 | 0.00 |
| 05/09/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 14746 | 15 | 15 | 15 | 0.00 |
| 05/09/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 14592 | 15 | 15 | 15 | 0.00 |
| 05/09/2013 | R209 On 07-August-14 | | | Bond Future | 9.64 | 71.8254 | 71.7195 | 71.8254 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 4366 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 4394 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 4339 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 8494 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 8588 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 8541 | 8 | 9 | 8 | 0.00 |
| 05/09/2013 | R210 On 07-November-13 | | | Bond Future | 151.72 | 151.7143 | 151.7167 | 151.7143 | 1,237.00 |
| 05/09/2013 | R210 On 07-November-13 | 159.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R210 On 07-November-13 | 160.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R210 On 07-November-13 | 160.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R210 On 07-November-13 | 159.99 | Put | Bond Future | 8273 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R210 On 07-November-13 | 160.00 | Put | Bond Future | 8283 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R210 On 07-November-13 | 160.01 | Put | Bond Future | 8293 | 8 | 8 | 8 | 0.00 |
| 05/09/2013 | R211 On 07-November-13 | | | Bond Future | 128.34 | 128.3483 | 128.3428 | 128.3483 | 522.00 |
| 05/09/2013 | R211 On 07-November-13 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R211 On 07-November-13 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R211 On 07-November-13 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R211 On 07-November-13 | 130.00 | Put | Bond Future | 1657 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R211 On 07-November-13 | 130.01 | Put | Bond Future | 1667 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R211 On 07-November-13 | 129.99 | Put | Bond Future | 1647 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R212 On 07-November-13 | | | Bond Future | 127.85 | 128.2846 | 127.8523 | 128.2846 | 21,791.00 |
| 05/09/2013 | R212 On 07-November-13 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R212 On 07-November-13 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R212 On 07-November-13 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R212 On 07-November-13 | 133.00 | Put | Bond Future | 5148 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R212 On 07-November-13 | 133.01 | Put | Bond Future | 5158 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R212 On 07-November-13 | 132.99 | Put | Bond Future | 5138 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R213 On 07-November-13 | | | Bond Future | 9.18 | 82.8211 | 82.6407 | 82.8211 | 19,481.00 |
| 05/09/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 1062 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 1042 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 1022 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 5526 | 5 | 6 | 5 | 0.00 |
| 05/09/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 5466 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 5586 | 5 | 6 | 5 | 0.00 |
| 05/09/2013 | R213 On 06-February-14 | | | Bond Future | 9.30 | 83.9026 | 83.7193 | 83.9026 | 0.00 |
| 05/09/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 1635 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 1655 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 1674 | 2 | 2 | 2 | 0.00 |
| 05/09/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 9353 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 9290 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 9417 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R213 On 08-May-14 | | | Bond Future | 9.40 | 81.4772 | 81.2923 | 81.4772 | 0.00 |
| 05/09/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 1211 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 1237 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |
| 05/09/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 15234 | 15 | 15 | 15 | 0.00 |
| 05/09/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 15311 | 15 | 15 | 15 | 0.00 |
| 05/09/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 15157 | 15 | 15 | 15 | 0.00 |
| 05/09/2013 | R213 On 07-August-14 | | | Bond Future | 9.51 | 82.5671 | 82.3797 | 82.5671 | 0.00 |
| 05/09/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 4192 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 4246 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 4219 | 4 | 4 | 4 | 0.00 |
| 05/09/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 9004 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 9052 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 9101 | 9 | 9 | 9 | 0.00 |
| 05/09/2013 | R214 On 07-November-13 | | | Bond Future | 9.49 | 72.5039 | 72.2875 | 72.5039 | 2,427.00 |
| 05/09/2013 | R214 On 07-November-13 | 7.81 | Call | Bond Future | 78 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R214 On 07-November-13 | 7.80 | Call | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R214 On 07-November-13 | 7.79 | Call | Bond Future | 73 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R214 On 07-November-13 | 7.80 | Put | Bond Future | 14481 | 14 | 14 | 14 | 0.00 |
| 05/09/2013 | R214 On 07-November-13 | 7.81 | Put | Bond Future | 14384 | 14 | 14 | 14 | 0.00 |
| 05/09/2013 | R214 On 07-November-13 | 7.79 | Put | Bond Future | 14578 | 14 | 15 | 14 | 0.00 |
| 05/09/2013 | R214 On 06-February-14 | | | Bond Future | 9.60 | 73.4507 | 73.2311 | 73.4507 | 0.00 |
| 05/09/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 2716 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 2690 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 2664 | 3 | 3 | 3 | 0.00 |
| 05/09/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 7188 | 7 | 7 | 7 | 0.00 |
| 05/09/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 7241 | 7 | 7 | 7 | 0.00 |
| 05/09/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 7135 | 7 | 7 | 7 | 0.00 |
| 05/09/2013 | R248 On 07-November-13 | | | Bond Future | 9.49 | 94.2427 | 94.2531 | 94.2427 | 10,260.00 |
| 05/09/2013 | R248 On 07-November-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R248 On 07-November-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R248 On 07-November-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R248 On 07-November-13 | 7.86 | Put | Bond Future | 18010 | 18 | 18 | 18 | 0.00 |
| 05/09/2013 | R248 On 07-November-13 | 7.85 | Put | Bond Future | 18139 | 18 | 18 | 18 | 0.00 |
| 05/09/2013 | R248 On 07-November-13 | 7.84 | Put | Bond Future | 18268 | 18 | 18 | 18 | 0.00 |
| 05/09/2013 | R248 On 06-February-14 | | | Bond Future | 9.60 | 95.4734 | 95.4832 | 95.4734 | 0.00 |
| 05/09/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 4914 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 4812 | 5 | 5 | 5 | 0.00 |
| 05/09/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 4711 | 5 | 5 | 5 | 0.00 |