



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 19/09/2013 To: 19/09/2013

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 2025 On 07-November-13 |        |              | Bond Future        | 109.49    | 108.2203                      | 109.4851  | 108.2203                        | 0.00          |
| 19/09/2013 | 2025 On 07-November-13 | 111.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2025 On 07-November-13 | 111.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2025 On 07-November-13 | 110.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2025 On 07-November-13 | 111.01 | Put          | Bond Future        | 1525      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | 2025 On 07-November-13 | 111.00 | Put          | Bond Future        | 1515      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | 2025 On 07-November-13 | 110.99 | Put          | Bond Future        | 1505      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | 2037 On 07-November-13 |        |              | Bond Future        | 8.88      | 96.7452                       | 98.7069   | 96.7452                         | 1,650.00      |
| 19/09/2013 | 2037 On 07-November-13 | 9.41   | Call         | Bond Future        | 4856      | 3                             | 5         | 3                               | 0.00          |
| 19/09/2013 | 2037 On 07-November-13 | 9.43   | Call         | Bond Future        | 5030      | 3                             | 5         | 3                               | 0.00          |
| 19/09/2013 | 2037 On 07-November-13 | 9.42   | Call         | Bond Future        | 4943      | 3                             | 5         | 3                               | 0.00          |
| 19/09/2013 | 2037 On 07-November-13 | 9.41   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2037 On 07-November-13 | 9.42   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2037 On 07-November-13 | 9.43   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2037 On 06-February-14 |        |              | Bond Future        | 8.97      | 93.7590                       | 95.7464   | 93.7590                         | 0.00          |
| 19/09/2013 | 2037 On 06-February-14 | 9.38   | Call         | Bond Future        | 3733      | 2                             | 4         | 2                               | 0.00          |
| 19/09/2013 | 2037 On 06-February-14 | 9.39   | Call         | Bond Future        | 3820      | 2                             | 4         | 2                               | 0.00          |
| 19/09/2013 | 2037 On 06-February-14 | 9.37   | Call         | Bond Future        | 3645      | 2                             | 4         | 2                               | 0.00          |
| 19/09/2013 | 2037 On 06-February-14 | 9.38   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2037 On 06-February-14 | 9.39   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2037 On 06-February-14 | 9.37   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2037 On 08-May-14      |        |              | Bond Future        | 9.06      | 95.0383                       | 97.0526   | 95.0383                         | 0.00          |
| 19/09/2013 | 2037 On 08-May-14      | 9.39   | Call         | Bond Future        | 2981      | 1                             | 3         | 1                               | 0.00          |
| 19/09/2013 | 2037 On 08-May-14      | 9.37   | Call         | Bond Future        | 2807      | 1                             | 3         | 1                               | 0.00          |
| 19/09/2013 | 2037 On 08-May-14      | 9.38   | Call         | Bond Future        | 2894      | 1                             | 3         | 1                               | 0.00          |
| 19/09/2013 | 2037 On 08-May-14      | 9.38   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2037 On 08-May-14      | 9.39   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2037 On 08-May-14      | 9.37   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2038 On 07-November-13 |        |              | Bond Future        | 106.15    | 104.9702                      | 106.1483  | 104.9702                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | 2038 On 07-November-13  | 109.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2038 On 07-November-13  | 110.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2038 On 07-November-13  | 110.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2038 On 07-November-13  | 109.99 | Put          | Bond Future        | 3842      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | 2038 On 07-November-13  | 110.00 | Put          | Bond Future        | 3852      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | 2038 On 07-November-13  | 110.01 | Put          | Bond Future        | 3862      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | 2050 On 07-November-13  |        |              | Bond Future        | 108.02    | 108.0183                      | 108.0226  | 108.0183                        | 122.00        |
| 19/09/2013 | 2050 On 07-November-13  | 109.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2050 On 07-November-13  | 110.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2050 On 07-November-13  | 110.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | 2050 On 07-November-13  | 110.00 | Put          | Bond Future        | 1977      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | 2050 On 07-November-13  | 110.01 | Put          | Bond Future        | 1987      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | 2050 On 07-November-13  | 109.99 | Put          | Bond Future        | 1967      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | AL37 On 07-November-13  |        |              | Index Future       | 411.64    | 408.0540                      | 411.6400  | 408.0540                        | 0.00          |
| 19/09/2013 | AL37 On 06-February-14  |        |              | Index Future       | 417.05    | 413.4130                      | 417.0460  | 413.4130                        | 0.00          |
| 19/09/2013 | AL7T On 07-November-13  |        |              | Index Future       | 489.15    | 482.5640                      | 489.1540  | 482.5640                        | 1.00          |
| 19/09/2013 | AL7T On 06-February-14  |        |              | Index Future       | 495.58    | 488.9020                      | 495.5780  | 488.9020                        | 0.00          |
| 19/09/2013 | ALBI On 07-November-13  |        |              | Index Future       | 439.00    | 433.2340                      | 438.9960  | 433.2340                        | 769.00        |
| 19/09/2013 | ALBI On 06-February-14  |        |              | Index Future       | 444.76    | 438.9240                      | 444.7610  | 438.9240                        | 73.00         |
| 19/09/2013 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 19/09/2013 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 19/09/2013 | EL28 On 07-November-13  |        |              | Bond Future        | 109.41    | 109.4068                      | 109.4115  | 109.4068                        | 0.00          |
| 19/09/2013 | EL28 On 07-November-13  | 110.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | EL28 On 07-November-13  | 109.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | EL28 On 07-November-13  | 110.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | EL28 On 07-November-13  | 110.01 | Put          | Bond Future        | 599       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | EL28 On 07-November-13  | 110.00 | Put          | Bond Future        | 589       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | EL28 On 07-November-13  | 109.99 | Put          | Bond Future        | 579       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | ES33 On 07-November-13  |        |              | Bond Future        | 9.35      | 83.3037                       | 84.6538   | 83.3037                         | 6,292.00      |
| 19/09/2013 | ES33 On 07-November-13  | 8.49   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | ES33 On 07-November-13  | 8.50   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | ES33 On 07-November-13  | 8.51   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | ES33 On 07-November-13  | 8.49   | Put          | Bond Future        | 7110      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2013 | ES33 On 07-November-13  | 8.50   | Put          | Bond Future        | 7022      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2013 | ES33 On 07-November-13  | 8.51   | Put          | Bond Future        | 6934      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2013 | ES33 On 06-February-14  |        |              | Bond Future        | 9.46      | 84.3977                       | 85.7656   | 84.3977                         | 0.00          |
| 19/09/2013 | ES33 On 06-February-14  | 9.54   | Call         | Bond Future        | 629       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | ES33 On 06-February-14  | 9.56   | Call         | Bond Future        | 780       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | ES33 On 06-February-14  | 9.55   | Call         | Bond Future        | 705       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | ES33 On 06-February-14  | 9.55   | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | ES33 On 06-February-14  | 9.56   | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | ES33 On 06-February-14  | 9.54   | Put          | Bond Future        | 0         | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | GOVI On 07-November-13  |        |              | GOVI               | 438.29    | 432.5750                      | 438.2870  | 432.5750                        | 123.00        |
| 19/09/2013 | GOVI On 07-November-13  | 446.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | GOVI On 07-November-13  | 446.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | GOVI On 07-November-13  | 445.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | GOVI On 07-November-13  | 446.01 | Put          | GOVI               | 77230     | 13                            | 8         | 13                              | 0.00          |
| 19/09/2013 | GOVI On 07-November-13  | 446.00 | Put          | GOVI               | 77130     | 13                            | 8         | 13                              | 0.00          |
| 19/09/2013 | GOVI On 07-November-13  | 445.99 | Put          | GOVI               | 77030     | 13                            | 8         | 13                              | 0.00          |
| 19/09/2013 | GOVI On 06-February-14  |        |              | GOVI               | 444.04    | 438.2560                      | 444.0430  | 438.2560                        | 269.00        |
| 19/09/2013 | GOVI On 06-February-14  | 439.99 | Call         | GOVI               | 40530     | 0                             | 4         | 0                               | 0.00          |
| 19/09/2013 | GOVI On 06-February-14  | 440.01 | Call         | GOVI               | 40330     | 0                             | 4         | 0                               | 0.00          |
| 19/09/2013 | GOVI On 06-February-14  | 440.00 | Call         | GOVI               | 40430     | 0                             | 4         | 0                               | 0.00          |
| 19/09/2013 | GOVI On 06-February-14  | 440.00 | Put          | GOVI               | 0         | 2                             | 0         | 2                               | 0.00          |
| 19/09/2013 | GOVI On 06-February-14  | 439.99 | Put          | GOVI               | 0         | 2                             | 0         | 2                               | 0.00          |
| 19/09/2013 | GOVI On 06-February-14  | 440.01 | Put          | GOVI               | 0         | 2                             | 0         | 2                               | 0.00          |
| 19/09/2013 | GOVI On 08-May-14       |        |              | GOVI               | 450.10    | 444.2320                      | 450.0980  | 444.2320                        | 0.00          |
| 19/09/2013 | GOVI On 08-May-14       | 442.01 | Call         | GOVI               | 80880     | 2                             | 8         | 2                               | 0.00          |
| 19/09/2013 | GOVI On 08-May-14       | 442.00 | Call         | GOVI               | 80980     | 2                             | 8         | 2                               | 0.00          |
| 19/09/2013 | GOVI On 08-May-14       | 441.99 | Call         | GOVI               | 81080     | 2                             | 8         | 2                               | 0.00          |
| 19/09/2013 | GOVI On 08-May-14       | 442.00 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | GOVI On 08-May-14       | 442.01 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | GOVI On 08-May-14       | 441.99 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | GVIX On 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 19/09/2013 | IGOV On 07-November-13  |        |              | Index Future       | 196.24    | 194.1130                      | 196.2420  | 194.1130                        | 1,136.00      |
| 19/09/2013 | IGOV On 06-February-14  |        |              | Index Future       | 198.84    | 196.6860                      | 198.8430  | 196.6860                        | 174.00        |
| 19/09/2013 | ILBI On 07-November-13  |        |              | Index Future       | 525.59    | 525.5680                      | 525.5880  | 525.5680                        | 0.00          |
| 19/09/2013 | ILBI On 06-February-14  |        |              | Index Future       | 532.68    | 532.6650                      | 532.6840  | 532.6650                        | 186.00        |
| 19/09/2013 | J157 On 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 19/09/2013 | J186 On 21-December-26  |        |              | Interest Rate Swap | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 19/09/2013 | J201 On 22-December-14  |        |              | Interest Rate Swap | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 19/09/2013 | J203 On 15-September-17 |        |              | Interest Rate Swap | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 19/09/2013 | J204 On 21-December-18  |        |              | Interest Rate Swap | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 19/09/2013 | JBAF On 16-October-13   |        |              | Jibar Tradeable Future | 5.16      | 94.8300                       | 94.8400   | 94.8300                         | 0.00          |
| 19/09/2013 | JBAF On 20-November-13  |        |              | Jibar Tradeable Future | 5.18      | 94.8000                       | 94.8200   | 94.8000                         | 3,000.00      |
| 19/09/2013 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 5.26      | 94.7200                       | 94.7400   | 94.7200                         | 1,500.00      |
| 19/09/2013 | JBAF On 15-January-14   |        |              | Jibar Tradeable Future | 5.30      | 94.6900                       | 94.7000   | 94.6900                         | 1,000.00      |
| 19/09/2013 | JBAF On 19-February-14  |        |              | Jibar Tradeable Future | 5.42      | 94.5500                       | 94.5800   | 94.5500                         | 0.00          |
| 19/09/2013 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.49      | 94.5200                       | 94.5100   | 94.5200                         | 400.00        |
| 19/09/2013 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.78      | 94.1300                       | 94.2200   | 94.1300                         | 1,000.00      |
| 19/09/2013 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 6.01      | 93.8500                       | 93.9900   | 93.8500                         | 0.00          |
| 19/09/2013 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.27      | 93.5600                       | 93.7300   | 93.5600                         | 0.00          |
| 19/09/2013 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.56      | 93.2600                       | 93.4400   | 93.2600                         | 250.00        |
| 19/09/2013 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.84      | 92.9800                       | 93.1600   | 92.9800                         | 0.00          |
| 19/09/2013 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.13      | 7.3000                        | 92.8700   | 7.3000                          | 0.00          |
| 19/09/2013 | R023 On 07-November-13  |        |              | Bond Future            | 7.57      | 101.2028                      | 102.7274  | 101.2028                        | 11,754.00     |
| 19/09/2013 | R023 On 07-November-13  | 6.50   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R023 On 07-November-13  | 6.49   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R023 On 07-November-13  | 6.51   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R023 On 07-November-13  | 6.50   | Put          | Bond Future            | 7442      | 9                             | 7         | 9                               | 0.00          |
| 19/09/2013 | R023 On 07-November-13  | 6.49   | Put          | Bond Future            | 7515      | 9                             | 8         | 9                               | 0.00          |
| 19/09/2013 | R023 On 07-November-13  | 6.51   | Put          | Bond Future            | 7369      | 9                             | 7         | 9                               | 0.00          |
| 19/09/2013 | R023 On 06-February-14  |        |              | Bond Future            | 7.66      | 102.5319                      | 104.0765  | 102.5319                        | 0.00          |
| 19/09/2013 | R023 On 06-February-14  | 7.85   | Call         | Bond Future            | 1211      | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R023 On 06-February-14  | 7.86   | Call         | Bond Future            | 1275      | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R023 On 06-February-14  | 7.84   | Call         | Bond Future            | 1147      | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R023 On 06-February-14  | 7.85   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R023 On 06-February-14  | 7.86   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R023 On 06-February-14  | 7.84   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R157 On 07-November-13  |        |              | Bond Future            | 5.96      | 114.8031                      | 115.0900  | 114.8031                        | 29,411.00     |
| 19/09/2013 | R157 On 07-November-13  | 5.60   | Call         | Bond Future            | 232       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R157 On 07-November-13  | 5.59   | Call         | Bond Future            | 226       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R157 On 07-November-13  | 5.61   | Call         | Bond Future            | 237       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R157 On 07-November-13  | 5.60   | Put          | Bond Future            | 915       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R157 On 07-November-13 | 5.59   | Put          | Bond Future | 928       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 07-November-13 | 5.61   | Put          | Bond Future | 901       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 06-February-14 |        |              | Bond Future | 6.09      | 116.3107                      | 116.6016  | 116.3107                        | 280.00        |
| 19/09/2013 | R157 On 06-February-14 | 5.64   | Call         | Bond Future | 498       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R157 On 06-February-14 | 5.66   | Call         | Bond Future | 510       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R157 On 06-February-14 | 5.65   | Call         | Bond Future | 504       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R157 On 06-February-14 | 5.65   | Put          | Bond Future | 1213      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 06-February-14 | 5.64   | Put          | Bond Future | 1223      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 06-February-14 | 5.66   | Put          | Bond Future | 1203      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 08-May-14      |        |              | Bond Future | 6.21      | 111.0879                      | 111.3824  | 111.0879                        | 0.00          |
| 19/09/2013 | R157 On 08-May-14      | 5.21   | Call         | Bond Future | 367       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R157 On 08-May-14      | 5.20   | Call         | Bond Future | 364       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R157 On 08-May-14      | 5.19   | Call         | Bond Future | 360       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R157 On 08-May-14      | 5.20   | Put          | Bond Future | 1735      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R157 On 08-May-14      | 5.19   | Put          | Bond Future | 1745      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R157 On 08-May-14      | 5.21   | Put          | Bond Future | 1725      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R157 On 07-August-14   |        |              | Bond Future | 6.34      | 112.6333                      | 112.9317  | 112.6333                        | 0.00          |
| 19/09/2013 | R157 On 07-August-14   | 6.74   | Call         | Bond Future | 1199      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 07-August-14   | 6.75   | Call         | Bond Future | 1205      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 07-August-14   | 6.76   | Call         | Bond Future | 1212      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 07-August-14   | 6.74   | Put          | Bond Future | 759       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 07-August-14   | 6.75   | Put          | Bond Future | 754       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R157 On 07-August-14   | 6.76   | Put          | Bond Future | 750       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 |        |              | Bond Future | 7.95      | 122.4541                      | 124.6894  | 122.4541                        | 57,141.00     |
| 19/09/2013 | R186 On 07-November-13 | 8.50   | Call         | Bond Future | 5866      | 4                             | 6         | 4                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 8.14   | Call         | Bond Future | 3683      | 2                             | 4         | 2                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 8.75   | Call         | Bond Future | 7601      | 6                             | 8         | 6                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 6.75   | Call         | Bond Future | 138       | 0                             | 0         | 0                               | 1,000.00      |
| 19/09/2013 | R186 On 07-November-13 | 9.00   | Call         | Bond Future | 9440      | 7                             | 9         | 7                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 8.25   | Call         | Bond Future | 4299      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 6.50   | Call         | Bond Future | 56        | 0                             | 0         | 0                               | 5,290.00      |
| 19/09/2013 | R186 On 07-November-13 | 8.16   | Call         | Bond Future | 3791      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 8.00   | Call         | Bond Future | 2971      | 2                             | 3         | 2                               | 1,000.00      |
| 19/09/2013 | R186 On 07-November-13 | 8.15   | Call         | Bond Future | 3737      | 3                             | 4         | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R186 On 07-November-13 | 8.75   | Put          | Bond Future | 514       | 1                             | 1         | 1                               | 1,030.00      |
| 19/09/2013 | R186 On 07-November-13 | 8.00   | Put          | Bond Future | 2467      | 4                             | 2         | 4                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 8.50   | Put          | Bond Future | 916       | 2                             | 1         | 2                               | 4,000.00      |
| 19/09/2013 | R186 On 07-November-13 | 8.14   | Put          | Bond Future | 1911      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 8.25   | Put          | Bond Future | 1542      | 2                             | 2         | 2                               | 250.00        |
| 19/09/2013 | R186 On 07-November-13 | 6.75   | Put          | Bond Future | 11848     | 14                            | 12        | 14                              | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 6.50   | Put          | Bond Future | 14412     | 17                            | 14        | 17                              | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 8.15   | Put          | Bond Future | 1875      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R186 On 07-November-13 | 9.00   | Put          | Bond Future | 272       | 1                             | 0         | 1                               | 1,200.00      |
| 19/09/2013 | R186 On 07-November-13 | 8.16   | Put          | Bond Future | 1839      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R186 On 06-February-14 |        |              | Bond Future | 8.03      | 118.7728                      | 121.0376  | 118.7728                        | 115.00        |
| 19/09/2013 | R186 On 06-February-14 | 7.75   | Call         | Bond Future | 3339      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R186 On 06-February-14 | 7.74   | Call         | Bond Future | 3302      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R186 On 06-February-14 | 7.76   | Call         | Bond Future | 3376      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R186 On 06-February-14 | 7.76   | Put          | Bond Future | 5860      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R186 On 06-February-14 | 7.75   | Put          | Bond Future | 5915      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R186 On 06-February-14 | 7.74   | Put          | Bond Future | 5971      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R186 On 08-May-14      |        |              | Bond Future | 8.12      | 120.3930                      | 122.6884  | 120.3930                        | 0.00          |
| 19/09/2013 | R186 On 08-May-14      | 7.10   | Call         | Bond Future | 2318      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R186 On 08-May-14      | 7.09   | Call         | Bond Future | 2295      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R186 On 08-May-14      | 7.11   | Call         | Bond Future | 2342      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R186 On 08-May-14      | 7.11   | Put          | Bond Future | 11682     | 13                            | 12        | 13                              | 0.00          |
| 19/09/2013 | R186 On 08-May-14      | 7.10   | Put          | Bond Future | 11756     | 13                            | 12        | 13                              | 0.00          |
| 19/09/2013 | R186 On 08-May-14      | 7.09   | Put          | Bond Future | 11830     | 14                            | 12        | 14                              | 0.00          |
| 19/09/2013 | R186 On 07-August-14   |        |              | Bond Future | 8.20      | 116.7761                      | 119.1031  | 116.7761                        | 0.00          |
| 19/09/2013 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 6900      | 6                             | 7         | 6                               | 0.00          |
| 19/09/2013 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 6986      | 6                             | 7         | 6                               | 0.00          |
| 19/09/2013 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 6943      | 6                             | 7         | 6                               | 0.00          |
| 19/09/2013 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 6114      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 6156      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 6071      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R197 On 07-November-13 |        |              | Bond Future | 278.32    | 275.8372                      | 278.3195  | 275.8372                        | 2,049.00      |
| 19/09/2013 | R197 On 07-November-13 | 279.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R197 On 07-November-13 | 280.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R197 On 07-November-13 | 280.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R197 On 07-November-13 | 280.00 | Put          | Bond Future | 1680      | 4                             | 2         | 4                               | 0.00          |
| 19/09/2013 | R197 On 07-November-13 | 280.01 | Put          | Bond Future | 1690      | 4                             | 2         | 4                               | 0.00          |
| 19/09/2013 | R197 On 07-November-13 | 279.99 | Put          | Bond Future | 1670      | 4                             | 2         | 4                               | 0.00          |
| 19/09/2013 | R201 On 07-November-13 |        |              | Bond Future | 5.09      | 107.1472                      | 107.3195  | 107.1472                        | 0.00          |
| 19/09/2013 | R201 On 07-November-13 | 4.79   | Call         | Bond Future | 156       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 07-November-13 | 4.80   | Call         | Bond Future | 159       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 07-November-13 | 4.81   | Call         | Bond Future | 163       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 07-November-13 | 4.80   | Put          | Bond Future | 482       | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | R201 On 07-November-13 | 4.81   | Put          | Bond Future | 475       | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | R201 On 07-November-13 | 4.79   | Put          | Bond Future | 489       | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | R201 On 06-February-14 |        |              | Bond Future | 5.03      | 104.1465                      | 104.3211  | 104.1465                        | 0.00          |
| 19/09/2013 | R201 On 06-February-14 | 5.24   | Call         | Bond Future | 507       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R201 On 06-February-14 | 5.26   | Call         | Bond Future | 517       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R201 On 06-February-14 | 5.25   | Call         | Bond Future | 512       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R201 On 06-February-14 | 5.25   | Put          | Bond Future | 326       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 06-February-14 | 5.26   | Put          | Bond Future | 322       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 06-February-14 | 5.24   | Put          | Bond Future | 329       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 08-May-14      |        |              | Bond Future | 4.83      | 105.5672                      | 105.7439  | 105.5672                        | 0.00          |
| 19/09/2013 | R201 On 08-May-14      | 4.75   | Call         | Bond Future | 401       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 08-May-14      | 4.76   | Call         | Bond Future | 404       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 08-May-14      | 4.74   | Call         | Bond Future | 398       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 08-May-14      | 4.76   | Put          | Bond Future | 449       | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | R201 On 08-May-14      | 4.75   | Put          | Bond Future | 452       | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | R201 On 08-May-14      | 4.74   | Put          | Bond Future | 456       | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | R201 On 07-August-14   |        |              | Bond Future | 4.26      | 102.6259                      | 102.8049  | 102.6259                        | 0.00          |
| 19/09/2013 | R201 On 07-August-14   | 5.29   | Call         | Bond Future | 569       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R201 On 07-August-14   | 5.31   | Call         | Bond Future | 574       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R201 On 07-August-14   | 5.30   | Call         | Bond Future | 572       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R201 On 07-August-14   | 5.29   | Put          | Bond Future | 195       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 07-August-14   | 5.30   | Put          | Bond Future | 194       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R201 On 07-August-14   | 5.31   | Put          | Bond Future | 192       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R202 On 07-November-13 |        |              | Bond Future | 205.98    | 202.6182                      | 205.9794  | 202.6182                        | 43,251.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R202 On 07-November-13 | 208.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R202 On 07-November-13 | 209.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R202 On 07-November-13 | 209.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R202 On 07-November-13 | 209.00 | Put          | Bond Future | 3021      | 6                             | 3         | 6                               | 0.00          |
| 19/09/2013 | R202 On 07-November-13 | 209.01 | Put          | Bond Future | 3031      | 6                             | 3         | 6                               | 0.00          |
| 19/09/2013 | R202 On 07-November-13 | 208.99 | Put          | Bond Future | 3011      | 6                             | 3         | 6                               | 0.00          |
| 19/09/2013 | R203 On 07-November-13 |        |              | Bond Future | 6.73      | 105.6804                      | 106.3847  | 105.6804                        | 19,611.00     |
| 19/09/2013 | R203 On 07-November-13 | 5.99   | Call         | Bond Future | 111       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 07-November-13 | 6.01   | Call         | Bond Future | 119       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 07-November-13 | 6.00   | Call         | Bond Future | 115       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 07-November-13 | 571.00 | Call         | Bond Future | 104155    | 103                           | 104       | 103                             | 0.00          |
| 19/09/2013 | R203 On 07-November-13 | 5.71   | Call         | Bond Future | 39        | 0                             | 0         | 0                               | 15.00         |
| 19/09/2013 | R203 On 07-November-13 | 6.00   | Put          | Bond Future | 2655      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R203 On 07-November-13 | 6.01   | Put          | Bond Future | 2623      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R203 On 07-November-13 | 571.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 07-November-13 | 5.99   | Put          | Bond Future | 2686      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R203 On 07-November-13 | 5.71   | Put          | Bond Future | 3612      | 4                             | 4         | 4                               | 0.00          |
| 19/09/2013 | R203 On 06-February-14 |        |              | Bond Future | 6.85      | 107.0683                      | 107.7819  | 107.0683                        | 0.00          |
| 19/09/2013 | R203 On 06-February-14 | 6.14   | Call         | Bond Future | 479       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 06-February-14 | 6.84   | Call         | Bond Future | 1323      | 1                             | 1         | 1                               | 13.00         |
| 19/09/2013 | R203 On 06-February-14 | 6.16   | Call         | Bond Future | 496       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 06-February-14 | 5.95   | Call         | Bond Future | 343       | 0                             | 0         | 0                               | 16.00         |
| 19/09/2013 | R203 On 06-February-14 | 6.15   | Call         | Bond Future | 487       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 06-February-14 | 6.14   | Put          | Bond Future | 2788      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R203 On 06-February-14 | 5.95   | Put          | Bond Future | 3282      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R203 On 06-February-14 | 6.15   | Put          | Bond Future | 2763      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R203 On 06-February-14 | 6.84   | Put          | Bond Future | 1347      | 2                             | 1         | 2                               | 0.00          |
| 19/09/2013 | R203 On 06-February-14 | 6.16   | Put          | Bond Future | 2738      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R203 On 08-May-14      |        |              | Bond Future | 6.96      | 104.3673                      | 105.0904  | 104.3673                        | 0.00          |
| 19/09/2013 | R203 On 08-May-14      | 5.74   | Call         | Bond Future | 401       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 08-May-14      | 5.76   | Call         | Bond Future | 412       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 08-May-14      | 6.84   | Call         | Bond Future | 1458      | 1                             | 1         | 1                               | 13.00         |
| 19/09/2013 | R203 On 08-May-14      | 5.75   | Call         | Bond Future | 407       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R203 On 08-May-14      | 7.40   | Call         | Bond Future | 2382      | 2                             | 2         | 2                               | 16.00         |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R203 On 08-May-14      | 5.74   | Put          | Bond Future | 4151      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R203 On 08-May-14      | 7.40   | Put          | Bond Future | 1073      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R203 On 08-May-14      | 5.76   | Put          | Bond Future | 4100      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R203 On 08-May-14      | 6.84   | Put          | Bond Future | 1823      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R203 On 08-May-14      | 5.75   | Put          | Bond Future | 4125      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R203 On 07-August-14   |        |              | Bond Future | 7.08      | 105.8189                      | 106.5518  | 105.8189                        | 0.00          |
| 19/09/2013 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 2208      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 2192      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 2176      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 1542      | 1                             | 2         | 1                               | 30.00         |
| 19/09/2013 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 1580      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 1568      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 1592      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 2214      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R204 On 07-November-13 |        |              | Bond Future | 6.92      | 106.7894                      | 107.6946  | 106.7894                        | 30,198.00     |
| 19/09/2013 | R204 On 07-November-13 | 6.29   | Call         | Bond Future | 237       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R204 On 07-November-13 | 7.00   | Call         | Bond Future | 1301      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R204 On 07-November-13 | 6.30   | Call         | Bond Future | 244       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R204 On 07-November-13 | 6.31   | Call         | Bond Future | 252       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R204 On 07-November-13 | 6.30   | Put          | Bond Future | 3013      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R204 On 07-November-13 | 7.00   | Put          | Bond Future | 974       | 1                             | 1         | 1                               | 1,270.00      |
| 19/09/2013 | R204 On 07-November-13 | 6.31   | Put          | Bond Future | 2975      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R204 On 07-November-13 | 6.29   | Put          | Bond Future | 3050      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R204 On 06-February-14 |        |              | Bond Future | 7.03      | 104.1619                      | 105.0790  | 104.1619                        | 0.00          |
| 19/09/2013 | R204 On 06-February-14 | 6.39   | Call         | Bond Future | 808       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R204 On 06-February-14 | 6.41   | Call         | Bond Future | 833       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R204 On 06-February-14 | 6.40   | Call         | Bond Future | 821       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R204 On 06-February-14 | 6.39   | Put          | Bond Future | 3492      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R204 On 06-February-14 | 6.40   | Put          | Bond Future | 3462      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R204 On 06-February-14 | 6.41   | Put          | Bond Future | 3431      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R204 On 08-May-14      |        |              | Bond Future | 7.13      | 105.5827                      | 106.5121  | 105.5827                        | 0.00          |
| 19/09/2013 | R204 On 08-May-14      | 6.05   | Call         | Bond Future | 785       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R204 On 08-May-14      | 6.04   | Call         | Bond Future | 776       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R204 On 08-May-14      | 6.06   | Call         | Bond Future | 794       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R204 On 08-May-14      | 6.04   | Put          | Bond Future | 5177      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2013 | R204 On 08-May-14      | 6.06   | Put          | Bond Future | 5113      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2013 | R204 On 08-May-14      | 6.05   | Put          | Bond Future | 5145      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2013 | R204 On 07-August-14   |        |              | Bond Future | 7.23      | 103.0195                      | 103.9617  | 103.0195                        | 0.00          |
| 19/09/2013 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 3092      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 3051      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 3072      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 2263      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 2230      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 2247      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R206 On 07-November-13 |        |              | Bond Future | 5.11      | 102.7856                      | 102.8278  | 102.7856                        | 0.00          |
| 19/09/2013 | R206 On 07-November-13 | 4.29   | Call         | Bond Future | 36        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R206 On 07-November-13 | 4.31   | Call         | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R206 On 07-November-13 | 4.30   | Call         | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R206 On 07-November-13 | 4.29   | Put          | Bond Future | 184       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R206 On 07-November-13 | 4.30   | Put          | Bond Future | 183       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R206 On 07-November-13 | 4.31   | Put          | Bond Future | 181       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R207 On 07-November-13 |        |              | Bond Future | 7.23      | 101.3376                      | 102.4518  | 101.3376                        | 21,305.00     |
| 19/09/2013 | R207 On 07-November-13 | 6.71   | Call         | Bond Future | 477       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R207 On 07-November-13 | 6.70   | Call         | Bond Future | 466       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R207 On 07-November-13 | 6.69   | Call         | Bond Future | 454       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R207 On 07-November-13 | 6.70   | Put          | Bond Future | 3109      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R207 On 07-November-13 | 6.71   | Put          | Bond Future | 3070      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R207 On 07-November-13 | 6.69   | Put          | Bond Future | 3148      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R207 On 06-February-14 |        |              | Bond Future | 7.33      | 99.0293                       | 100.1582  | 99.0293                         | 0.00          |
| 19/09/2013 | R207 On 06-February-14 | 6.65   | Call         | Bond Future | 1021      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R207 On 06-February-14 | 6.66   | Call         | Bond Future | 1035      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R207 On 06-February-14 | 6.64   | Call         | Bond Future | 1007      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R207 On 06-February-14 | 6.65   | Put          | Bond Future | 4295      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R207 On 06-February-14 | 6.64   | Put          | Bond Future | 4330      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R207 On 06-February-14 | 6.66   | Put          | Bond Future | 4260      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R207 On 08-May-14      |        |              | Bond Future | 7.43      | 100.3802                      | 101.5242  | 100.3802                        | 0.00          |
| 19/09/2013 | R207 On 08-May-14      | 6.20   | Call         | Bond Future | 937       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R207 On 08-May-14      | 6.21   | Call         | Bond Future | 948       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R207 On 08-May-14      | 6.19   | Call         | Bond Future | 927       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R207 On 08-May-14      | 6.20   | Put          | Bond Future | 6723      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2013 | R207 On 08-May-14      | 6.19   | Put          | Bond Future | 6761      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2013 | R207 On 08-May-14      | 6.21   | Put          | Bond Future | 6684      | 8                             | 7         | 8                               | 0.00          |
| 19/09/2013 | R207 On 07-August-14   |        |              | Bond Future | 7.53      | 98.1359                       | 99.2956   | 98.1359                         | 0.00          |
| 19/09/2013 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 3736      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2013 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 3782      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2013 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 3759      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2013 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 3041      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 3062      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 3021      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R208 On 07-November-13 |        |              | Bond Future | 7.34      | 96.1670                       | 97.4639   | 96.1670                         | 10,081.00     |
| 19/09/2013 | R208 On 07-November-13 | 6.80   | Call         | Bond Future | 443       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R208 On 07-November-13 | 7.50   | Call         | Bond Future | 1966      | 1                             | 2         | 1                               | 0.00          |
| 19/09/2013 | R208 On 07-November-13 | 6.79   | Call         | Bond Future | 431       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R208 On 07-November-13 | 6.81   | Call         | Bond Future | 455       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R208 On 07-November-13 | 7.50   | Put          | Bond Future | 1095      | 2                             | 1         | 2                               | 1,520.00      |
| 19/09/2013 | R208 On 07-November-13 | 6.79   | Put          | Bond Future | 3525      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R208 On 07-November-13 | 6.81   | Put          | Bond Future | 3435      | 5                             | 3         | 5                               | 0.00          |
| 19/09/2013 | R208 On 07-November-13 | 6.80   | Put          | Bond Future | 3480      | 5                             | 3         | 5                               | 0.00          |
| 19/09/2013 | R208 On 06-February-14 |        |              | Bond Future | 7.43      | 97.4299                       | 98.7439   | 97.4299                         | 0.00          |
| 19/09/2013 | R208 On 06-February-14 | 6.74   | Call         | Bond Future | 1032      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R208 On 06-February-14 | 6.75   | Call         | Bond Future | 1047      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R208 On 06-February-14 | 6.76   | Call         | Bond Future | 1062      | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R208 On 06-February-14 | 6.76   | Put          | Bond Future | 4736      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2013 | R208 On 06-February-14 | 6.75   | Put          | Bond Future | 4777      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2013 | R208 On 06-February-14 | 6.74   | Put          | Bond Future | 4818      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2013 | R208 On 08-May-14      |        |              | Bond Future | 7.52      | 95.3620                       | 96.6937   | 95.3620                         | 0.00          |
| 19/09/2013 | R208 On 08-May-14      | 6.29   | Call         | Bond Future | 883       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R208 On 08-May-14      | 6.31   | Call         | Bond Future | 904       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R208 On 08-May-14      | 6.30   | Call         | Bond Future | 893       | 1                             | 1         | 1                               | 0.00          |
| 19/09/2013 | R208 On 08-May-14      | 6.29   | Put          | Bond Future | 7511      | 9                             | 8         | 9                               | 0.00          |
| 19/09/2013 | R208 On 08-May-14      | 6.31   | Put          | Bond Future | 7420      | 9                             | 7         | 9                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R208 On 08-May-14      | 6.30   | Put          | Bond Future | 7465      | 9                             | 7         | 9                               | 0.00          |
| 19/09/2013 | R208 On 07-August-14   |        |              | Bond Future | 7.61      | 96.6884                       | 98.0384   | 96.6884                         | 0.00          |
| 19/09/2013 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 4073      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2013 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 4046      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2013 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 4101      | 3                             | 4         | 3                               | 0.00          |
| 19/09/2013 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 3135      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 3113      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 3157      | 4                             | 3         | 4                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 |        |              | Bond Future | 8.71      | 75.0622                       | 76.6567   | 75.0622                         | 19,372.00     |
| 19/09/2013 | R209 On 07-November-13 | 8.65   | Call         | Bond Future | 2240      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 8.79   | Call         | Bond Future | 2786      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 9.40   | Call         | Bond Future | 5827      | 5                             | 6         | 5                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 8.80   | Call         | Bond Future | 2828      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 8.81   | Call         | Bond Future | 2870      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 9.25   | Call         | Bond Future | 4999      | 4                             | 5         | 4                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 9.50   | Call         | Bond Future | 6398      | 5                             | 6         | 5                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 9.70   | Call         | Bond Future | 7572      | 6                             | 8         | 6                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 9.40   | Put          | Bond Future | 673       | 1                             | 1         | 1                               | 5,000.00      |
| 19/09/2013 | R209 On 07-November-13 | 8.79   | Put          | Bond Future | 2173      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 8.65   | Put          | Bond Future | 2733      | 4                             | 3         | 4                               | 4,700.00      |
| 19/09/2013 | R209 On 07-November-13 | 8.81   | Put          | Bond Future | 2100      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 9.25   | Put          | Bond Future | 921       | 1                             | 1         | 1                               | 1,000.00      |
| 19/09/2013 | R209 On 07-November-13 | 9.70   | Put          | Bond Future | 343       | 1                             | 0         | 1                               | 1,520.00      |
| 19/09/2013 | R209 On 07-November-13 | 8.80   | Put          | Bond Future | 2136      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R209 On 07-November-13 | 9.50   | Put          | Bond Future | 541       | 1                             | 1         | 1                               | 980.00        |
| 19/09/2013 | R209 On 06-February-14 |        |              | Bond Future | 8.79      | 76.0480                       | 77.6634   | 76.0480                         | 410.00        |
| 19/09/2013 | R209 On 06-February-14 | 8.54   | Call         | Bond Future | 3245      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R209 On 06-February-14 | 8.56   | Call         | Bond Future | 3312      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R209 On 06-February-14 | 8.55   | Call         | Bond Future | 3279      | 3                             | 3         | 3                               | 0.00          |
| 19/09/2013 | R209 On 06-February-14 | 8.54   | Put          | Bond Future | 5268      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2013 | R209 On 06-February-14 | 8.55   | Put          | Bond Future | 5220      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2013 | R209 On 06-February-14 | 8.56   | Put          | Bond Future | 5172      | 6                             | 5         | 6                               | 0.00          |
| 19/09/2013 | R209 On 08-May-14      |        |              | Bond Future | 8.87      | 73.9401                       | 75.5774   | 73.9401                         | 0.00          |
| 19/09/2013 | R209 On 08-May-14      | 7.86   | Call         | Bond Future | 2232      | 2                             | 2         | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R209 On 08-May-14      | 7.85   | Call         | Bond Future | 2210      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R209 On 08-May-14      | 7.84   | Call         | Bond Future | 2188      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R209 On 08-May-14      | 7.85   | Put          | Bond Future | 10754     | 12                            | 11        | 12                              | 0.00          |
| 19/09/2013 | R209 On 08-May-14      | 7.84   | Put          | Bond Future | 10823     | 12                            | 11        | 12                              | 0.00          |
| 19/09/2013 | R209 On 08-May-14      | 7.86   | Put          | Bond Future | 10685     | 12                            | 11        | 12                              | 0.00          |
| 19/09/2013 | R209 On 07-August-14   |        |              | Bond Future | 8.95      | 74.9686                       | 76.6286   | 74.9686                         | 0.00          |
| 19/09/2013 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 6492      | 6                             | 6         | 6                               | 0.00          |
| 19/09/2013 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 6529      | 6                             | 7         | 6                               | 0.00          |
| 19/09/2013 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 6456      | 6                             | 6         | 6                               | 0.00          |
| 19/09/2013 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 5721      | 6                             | 6         | 6                               | 0.00          |
| 19/09/2013 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 5796      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 5759      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R210 On 07-November-13 |        |              | Bond Future | 158.16    | 155.0209                      | 158.1637  | 155.0209                        | 1,449.00      |
| 19/09/2013 | R210 On 07-November-13 | 159.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R210 On 07-November-13 | 160.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R210 On 07-November-13 | 160.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R210 On 07-November-13 | 159.99 | Put          | Bond Future | 1826      | 5                             | 2         | 5                               | 0.00          |
| 19/09/2013 | R210 On 07-November-13 | 160.00 | Put          | Bond Future | 1836      | 5                             | 2         | 5                               | 0.00          |
| 19/09/2013 | R210 On 07-November-13 | 160.01 | Put          | Bond Future | 1846      | 5                             | 2         | 5                               | 0.00          |
| 19/09/2013 | R211 On 07-November-13 |        |              | Bond Future | 128.24    | 128.2491                      | 128.2388  | 128.2491                        | 522.00        |
| 19/09/2013 | R211 On 07-November-13 | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R211 On 07-November-13 | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R211 On 07-November-13 | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R211 On 07-November-13 | 130.00 | Put          | Bond Future | 1761      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R211 On 07-November-13 | 130.01 | Put          | Bond Future | 1771      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R211 On 07-November-13 | 129.99 | Put          | Bond Future | 1751      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R212 On 07-November-13 |        |              | Bond Future | 130.62    | 129.7950                      | 130.6216  | 129.7950                        | 21,791.00     |
| 19/09/2013 | R212 On 07-November-13 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R212 On 07-November-13 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R212 On 07-November-13 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R212 On 07-November-13 | 133.00 | Put          | Bond Future | 2378      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R212 On 07-November-13 | 133.01 | Put          | Bond Future | 2388      | 3                             | 2         | 3                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R212 On 07-November-13 | 132.99 | Put          | Bond Future | 2368      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R213 On 07-November-13 |        |              | Bond Future | 8.54      | 85.6947                       | 87.6418   | 85.6947                         | 19,495.00     |
| 19/09/2013 | R213 On 07-November-13 | 8.61   | Call         | Bond Future | 2771      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R213 On 07-November-13 | 8.60   | Call         | Bond Future | 2729      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R213 On 07-November-13 | 8.59   | Call         | Bond Future | 2687      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R213 On 07-November-13 | 8.60   | Put          | Bond Future | 2212      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R213 On 07-November-13 | 8.61   | Put          | Bond Future | 2175      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R213 On 07-November-13 | 8.59   | Put          | Bond Future | 2250      | 3                             | 2         | 3                               | 0.00          |
| 19/09/2013 | R213 On 06-February-14 |        |              | Bond Future | 8.62      | 86.8201                       | 88.7928   | 86.8201                         | 0.00          |
| 19/09/2013 | R213 On 06-February-14 | 8.29   | Call         | Bond Future | 3151      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R213 On 06-February-14 | 8.30   | Call         | Bond Future | 3183      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R213 On 06-February-14 | 8.31   | Call         | Bond Future | 3216      | 2                             | 3         | 2                               | 0.00          |
| 19/09/2013 | R213 On 06-February-14 | 8.30   | Put          | Bond Future | 5809      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R213 On 06-February-14 | 8.31   | Put          | Bond Future | 5759      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R213 On 06-February-14 | 8.29   | Put          | Bond Future | 5859      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R213 On 08-May-14      |        |              | Bond Future | 8.71      | 84.4657                       | 86.4651   | 84.4657                         | 0.00          |
| 19/09/2013 | R213 On 08-May-14      | 7.64   | Call         | Bond Future | 2251      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R213 On 08-May-14      | 7.66   | Call         | Bond Future | 2294      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R213 On 08-May-14      | 7.65   | Call         | Bond Future | 2273      | 2                             | 2         | 2                               | 0.00          |
| 19/09/2013 | R213 On 08-May-14      | 7.65   | Put          | Bond Future | 11110     | 13                            | 11        | 13                              | 0.00          |
| 19/09/2013 | R213 On 08-May-14      | 7.64   | Put          | Bond Future | 11178     | 13                            | 11        | 13                              | 0.00          |
| 19/09/2013 | R213 On 08-May-14      | 7.66   | Put          | Bond Future | 11042     | 13                            | 11        | 13                              | 0.00          |
| 19/09/2013 | R213 On 07-August-14   |        |              | Bond Future | 8.79      | 85.6405                       | 87.6675   | 85.6405                         | 0.00          |
| 19/09/2013 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 6586      | 6                             | 7         | 6                               | 0.00          |
| 19/09/2013 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 6661      | 6                             | 7         | 6                               | 0.00          |
| 19/09/2013 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 6623      | 6                             | 7         | 6                               | 0.00          |
| 19/09/2013 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 6131      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 6169      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 6208      | 7                             | 6         | 7                               | 0.00          |
| 19/09/2013 | R214 On 07-November-13 |        |              | Bond Future | 8.90      | 75.2866                       | 76.8386   | 75.2866                         | 2,427.00      |
| 19/09/2013 | R214 On 07-November-13 | 7.81   | Call         | Bond Future | 213       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R214 On 07-November-13 | 7.80   | Call         | Bond Future | 207       | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R214 On 07-November-13 | 7.79   | Call         | Bond Future | 200       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/09/2013 | R214 On 07-November-13 | 7.80   | Put          | Bond Future | 10061     | 12                            | 10        | 12                              | 0.00          |
| 19/09/2013 | R214 On 07-November-13 | 7.81   | Put          | Bond Future | 9969      | 11                            | 10        | 11                              | 0.00          |
| 19/09/2013 | R214 On 07-November-13 | 7.79   | Put          | Bond Future | 10154     | 12                            | 10        | 12                              | 0.00          |
| 19/09/2013 | R214 On 06-February-14 |        |              | Bond Future | 8.99      | 76.2754                       | 77.8478   | 76.2754                         | 0.00          |
| 19/09/2013 | R214 On 06-February-14 | 9.01   | Call         | Bond Future | 4584      | 4                             | 5         | 4                               | 0.00          |
| 19/09/2013 | R214 On 06-February-14 | 9.00   | Call         | Bond Future | 4545      | 4                             | 5         | 4                               | 0.00          |
| 19/09/2013 | R214 On 06-February-14 | 8.99   | Call         | Bond Future | 4507      | 4                             | 5         | 4                               | 0.00          |
| 19/09/2013 | R214 On 06-February-14 | 9.00   | Put          | Bond Future | 4427      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R214 On 06-February-14 | 8.99   | Put          | Bond Future | 4468      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R214 On 06-February-14 | 9.01   | Put          | Bond Future | 4386      | 5                             | 4         | 5                               | 0.00          |
| 19/09/2013 | R248 On 07-November-13 |        |              | Bond Future | 8.94      | 97.7247                       | 99.7243   | 97.7247                         | 10,260.00     |
| 19/09/2013 | R248 On 07-November-13 | 7.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R248 On 07-November-13 | 7.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R248 On 07-November-13 | 7.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 19/09/2013 | R248 On 07-November-13 | 7.86   | Put          | Bond Future | 12538     | 15                            | 13        | 15                              | 0.00          |
| 19/09/2013 | R248 On 07-November-13 | 7.85   | Put          | Bond Future | 12668     | 15                            | 13        | 15                              | 0.00          |
| 19/09/2013 | R248 On 07-November-13 | 7.84   | Put          | Bond Future | 12797     | 15                            | 13        | 15                              | 0.00          |
| 19/09/2013 | R248 On 06-February-14 |        |              | Bond Future | 9.03      | 99.0080                       | 101.0340  | 99.0080                         | 0.00          |
| 19/09/2013 | R248 On 06-February-14 | 9.11   | Call         | Bond Future | 840       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R248 On 06-February-14 | 9.09   | Call         | Bond Future | 637       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R248 On 06-February-14 | 9.10   | Call         | Bond Future | 739       | 0                             | 1         | 0                               | 0.00          |
| 19/09/2013 | R248 On 06-February-14 | 9.09   | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | R248 On 06-February-14 | 9.10   | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 19/09/2013 | R248 On 06-February-14 | 9.11   | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |