



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 07/11/2013 To: 07/11/2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 2025 On 07-November-13 | | | Bond Future | 110.11 | 109.8926 | 110.1121 | 109.8926 | 0.00 |
| 07/11/2013 | 2025 On 07-November-13 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2025 On 07-November-13 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2025 On 07-November-13 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2025 On 07-November-13 | 111.01 | Put | Bond Future | 898 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2025 On 07-November-13 | 111.00 | Put | Bond Future | 888 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2025 On 07-November-13 | 110.99 | Put | Bond Future | 878 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2025 On 06-February-14 | | | Bond Future | 110.26 | 110.2637 | 110.2639 | 110.2637 | 0.00 |
| 07/11/2013 | 2025 On 06-February-14 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2025 On 06-February-14 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2025 On 06-February-14 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2025 On 06-February-14 | 111.00 | Put | Bond Future | 736 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2025 On 06-February-14 | 111.01 | Put | Bond Future | 746 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2025 On 06-February-14 | 110.99 | Put | Bond Future | 726 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2037 On 07-November-13 | | | Bond Future | 9.04 | 96.7028 | 97.1725 | 96.7028 | 0.00 |
| 07/11/2013 | 2037 On 07-November-13 | 9.43 | Call | Bond Future | 3495 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | 2037 On 07-November-13 | 9.41 | Call | Bond Future | 3321 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | 2037 On 07-November-13 | 9.42 | Call | Bond Future | 3408 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | 2037 On 07-November-13 | 9.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 07-November-13 | 9.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 07-November-13 | 9.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 06-February-14 | | | Bond Future | 9.07 | 93.7178 | 94.8052 | 93.7178 | 1,652.00 |
| 07/11/2013 | 2037 On 06-February-14 | 9.39 | Call | Bond Future | 2879 | 2 | 3 | 2 | 0.00 |
| 07/11/2013 | 2037 On 06-February-14 | 9.38 | Call | Bond Future | 2792 | 2 | 3 | 2 | 0.00 |
| 07/11/2013 | 2037 On 06-February-14 | 9.37 | Call | Bond Future | 2704 | 2 | 3 | 2 | 0.00 |
| 07/11/2013 | 2037 On 06-February-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 06-February-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 06-February-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 08-May-14 | | | Bond Future | 9.16 | 94.9713 | 96.0732 | 94.9713 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 2002 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 1828 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 1915 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 07-August-14 | | | Bond Future | 9.26 | 92.0497 | 93.1670 | 92.0497 | 0.00 |
| 07/11/2013 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 1950 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 1859 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 1768 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | 2038 On 07-November-13 | | | Bond Future | 106.06 | 106.0568 | 106.0585 | 106.0568 | 0.00 |
| 07/11/2013 | 2038 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2038 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2038 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2038 On 07-November-13 | 109.99 | Put | Bond Future | 3931 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | 2038 On 07-November-13 | 110.00 | Put | Bond Future | 3941 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | 2038 On 07-November-13 | 110.01 | Put | Bond Future | 3951 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | 2038 On 06-February-14 | | | Bond Future | 106.24 | 106.2411 | 106.2427 | 106.2411 | 24.00 |
| 07/11/2013 | 2038 On 06-February-14 | 107.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2038 On 06-February-14 | 107.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2038 On 06-February-14 | 106.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2038 On 06-February-14 | 107.00 | Put | Bond Future | 757 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2038 On 06-February-14 | 106.99 | Put | Bond Future | 747 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2038 On 06-February-14 | 107.01 | Put | Bond Future | 767 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2050 On 07-November-13 | | | Bond Future | 111.07 | 110.5304 | 111.0652 | 110.5304 | 0.00 |
| 07/11/2013 | 2050 On 07-November-13 | 109.99 | Call | Bond Future | 1075 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2050 On 07-November-13 | 110.00 | Call | Bond Future | 1065 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2050 On 07-November-13 | 110.01 | Call | Bond Future | 1055 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2050 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2050 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | 2050 On 07-November-13 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2050 On 06-February-14 | | | Bond Future | 110.64 | 110.6377 | 110.6396 | 110.6377 | 472.00 |
| 07/11/2013 | 2050 On 06-February-14 | 110.00 | Call | Bond Future | 640 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2050 On 06-February-14 | 109.99 | Call | Bond Future | 650 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2050 On 06-February-14 | 110.01 | Call | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | 2050 On 06-February-14 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2050 On 06-February-14 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 2050 On 06-February-14 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | AL37 On 07-November-13 | | | Index Future | 409.83 | 410.1600 | 409.8280 | 410.1600 | 0.00 |
| 07/11/2013 | AL37 On 06-February-14 | | | Index Future | 416.52 | 415.5550 | 416.5230 | 415.5550 | 0.00 |
| 07/11/2013 | AL37 On 08-May-14 | | | Index Future | 422.09 | 421.1130 | 422.0930 | 421.1130 | 0.00 |
| 07/11/2013 | AL7T On 07-November-13 | | | Index Future | 483.02 | 482.9160 | 483.0160 | 482.9160 | 0.00 |
| 07/11/2013 | AL7T On 06-February-14 | | | Index Future | 491.61 | 489.2670 | 491.6140 | 489.2670 | 1.00 |
| 07/11/2013 | AL7T On 08-May-14 | | | Index Future | 498.19 | 495.8110 | 498.1900 | 495.8110 | 0.00 |
| 07/11/2013 | ALBI On 07-November-13 | | | Index Future | 434.29 | 433.8960 | 434.2860 | 433.8960 | 0.00 |
| 07/11/2013 | ALBI On 06-February-14 | | | Index Future | 441.91 | 439.6020 | 441.9140 | 439.6020 | 785.00 |
| 07/11/2013 | ALBI On 08-May-14 | | | Index Future | 447.83 | 445.4820 | 447.8250 | 445.4820 | 85.00 |
| 07/11/2013 | ALBI On 07-August-14 | | | Index Future | 454.12 | 451.7460 | 454.1210 | 451.7460 | 0.00 |
| 07/11/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 07/11/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 07/11/2013 | EL28 On 07-November-13 | | | Bond Future | 114.64 | 111.1569 | 114.6391 | 111.1569 | 0.00 |
| 07/11/2013 | EL28 On 07-November-13 | 110.00 | Call | Bond Future | 4639 | 1 | 5 | 1 | 0.00 |
| 07/11/2013 | EL28 On 07-November-13 | 109.99 | Call | Bond Future | 4649 | 1 | 5 | 1 | 0.00 |
| 07/11/2013 | EL28 On 07-November-13 | 110.01 | Call | Bond Future | 4629 | 1 | 5 | 1 | 0.00 |
| 07/11/2013 | EL28 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | EL28 On 07-November-13 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | EL28 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | EL28 On 06-February-14 | | | Bond Future | 112.63 | 112.6327 | 112.6348 | 112.6327 | 0.00 |
| 07/11/2013 | EL28 On 06-February-14 | 111.01 | Call | Bond Future | 1625 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | EL28 On 06-February-14 | 110.99 | Call | Bond Future | 1645 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | EL28 On 06-February-14 | 111.00 | Call | Bond Future | 1635 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | EL28 On 06-February-14 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | EL28 On 06-February-14 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | EL28 On 06-February-14 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 07-November-13 | | | Bond Future | 9.58 | 82.5895 | 82.9001 | 82.5895 | 0.00 |
| 07/11/2013 | ES33 On 07-November-13 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 07-November-13 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 07-November-13 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 07-November-13 | 8.49 | Put | Bond Future | 8864 | 9 | 9 | 9 | 0.00 |
| 07/11/2013 | ES33 On 07-November-13 | 8.50 | Put | Bond Future | 8776 | 9 | 9 | 9 | 0.00 |
| 07/11/2013 | ES33 On 07-November-13 | 8.51 | Put | Bond Future | 8688 | 9 | 9 | 9 | 0.00 |
| 07/11/2013 | ES33 On 06-February-14 | | | Bond Future | 9.62 | 83.6757 | 84.5281 | 83.6757 | 6,292.00 |
| 07/11/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 533 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 457 | 1 | 0 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 608 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | ES33 On 08-May-14 | | | Bond Future | 9.74 | 81.0123 | 81.8762 | 81.0123 | 0.00 |
| 07/11/2013 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 1375 | 2 | 1 | 2 | 0.00 |
| 07/11/2013 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 1450 | 2 | 1 | 2 | 0.00 |
| 07/11/2013 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 1300 | 2 | 1 | 2 | 0.00 |
| 07/11/2013 | GOVI On 07-November-13 | | | GOVI | 433.73 | 433.4300 | 433.7310 | 433.4300 | 0.00 |
| 07/11/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 122790 | 13 | 12 | 13 | 0.00 |
| 07/11/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 122690 | 13 | 12 | 13 | 0.00 |
| 07/11/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 122590 | 13 | 12 | 13 | 0.00 |
| 07/11/2013 | GOVI On 06-February-14 | | | GOVI | 441.29 | 439.1300 | 441.2870 | 439.1300 | 366.00 |
| 07/11/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 12970 | 0 | 1 | 0 | 0.00 |
| 07/11/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 12770 | 0 | 1 | 0 | 0.00 |
| 07/11/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 12870 | 0 | 1 | 0 | 0.00 |
| 07/11/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 07/11/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 07/11/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 07/11/2013 | GOVI On 08-May-14 | | | GOVI | 447.19 | 445.0030 | 447.1890 | 445.0030 | 0.00 |
| 07/11/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 51790 | 3 | 5 | 3 | 0.00 |
| 07/11/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 51890 | 3 | 5 | 3 | 0.00 |
| 07/11/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 51990 | 3 | 5 | 3 | 0.00 |
| 07/11/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | GOVI On 07-August-14 | | | GOVI | 453.48 | 451.2610 | 453.4770 | 451.2610 | 0.00 |
| 07/11/2013 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 65130 | 9 | 7 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 65330 | 9 | 7 | 9 | 0.00 |
| 07/11/2013 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 65230 | 9 | 7 | 9 | 0.00 |
| 07/11/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 07/11/2013 | IGOV On 07-November-13 | | | Index Future | 198.36 | 198.0170 | 198.3550 | 198.0170 | 0.00 |
| 07/11/2013 | IGOV On 06-February-14 | | | Index Future | 200.84 | 200.6460 | 200.8380 | 200.6460 | 1,333.00 |
| 07/11/2013 | IGOV On 08-May-14 | | | Index Future | 203.55 | 203.3540 | 203.5490 | 203.3540 | 7.00 |
| 07/11/2013 | ILBI On 07-November-13 | | | Index Future | 536.44 | 536.4400 | 536.4400 | 536.4400 | 0.00 |
| 07/11/2013 | ILBI On 06-February-14 | | | Index Future | 543.35 | 543.6630 | 543.3500 | 543.6630 | 186.00 |
| 07/11/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 07/11/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 07/11/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 07/11/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 07/11/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 07/11/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 07/11/2013 | JBAF On 20-November-13 | | | Jibar Tradeable Future | 5.16 | 94.8500 | 94.8400 | 94.8500 | 100.00 |
| 07/11/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.17 | 94.8400 | 94.8300 | 94.8400 | 1,500.00 |
| 07/11/2013 | JBAF On 15-January-14 | | | Jibar Tradeable Future | 5.19 | 94.8000 | 94.8100 | 94.8000 | 1,000.00 |
| 07/11/2013 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.25 | 94.7200 | 94.7500 | 94.7200 | 0.00 |
| 07/11/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.33 | 94.6400 | 94.6700 | 94.6400 | 400.00 |
| 07/11/2013 | JBAF On 16-April-14 | | | Jibar Tradeable Future | 5.41 | 94.5500 | 94.5900 | 94.5500 | 0.00 |
| 07/11/2013 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.62 | 94.3300 | 94.3800 | 94.3300 | 2,000.00 |
| 07/11/2013 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 5.98 | 93.9700 | 94.0200 | 93.9700 | 1,000.00 |
| 07/11/2013 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.26 | 93.7000 | 93.7400 | 93.7000 | 0.00 |
| 07/11/2013 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.55 | 93.4200 | 93.4500 | 93.4200 | 150.00 |
| 07/11/2013 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.81 | 93.1500 | 93.1900 | 93.1500 | 2,100.00 |
| 07/11/2013 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 7.07 | 92.8800 | 92.9300 | 92.8800 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R023 On 07-November-13 | | | Bond Future | 7.82 | 101.0490 | 101.0885 | 101.0490 | 0.00 |
| 07/11/2013 | R023 On 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 07-November-13 | 6.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 07-November-13 | 6.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 07-November-13 | 6.50 | Put | Bond Future | 9081 | 9 | 9 | 9 | 0.00 |
| 07/11/2013 | R023 On 07-November-13 | 6.49 | Put | Bond Future | 9154 | 9 | 9 | 9 | 0.00 |
| 07/11/2013 | R023 On 07-November-13 | 6.51 | Put | Bond Future | 9008 | 9 | 9 | 9 | 0.00 |
| 07/11/2013 | R023 On 06-February-14 | | | Bond Future | 7.84 | 102.3779 | 102.9469 | 102.3779 | 11,257.00 |
| 07/11/2013 | R023 On 06-February-14 | 7.85 | Call | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 06-February-14 | 7.86 | Call | Bond Future | 145 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 06-February-14 | 7.84 | Call | Bond Future | 18 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 06-February-14 | 7.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 06-February-14 | 7.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 06-February-14 | 7.84 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 07/11/2013 | R023 On 08-May-14 | | | Bond Future | 7.93 | 99.8301 | 100.4067 | 99.8301 | 0.00 |
| 07/11/2013 | R023 On 08-May-14 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 08-May-14 | 7.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 08-May-14 | 7.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R023 On 08-May-14 | 7.61 | Put | Bond Future | 2021 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | R023 On 08-May-14 | 7.60 | Put | Bond Future | 2084 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | R023 On 08-May-14 | 7.59 | Put | Bond Future | 2148 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | R157 On 07-November-13 | | | Bond Future | 6.08 | 114.9370 | 114.8837 | 114.9370 | 0.00 |
| 07/11/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 871 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 908 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 06-February-14 | | | Bond Future | 6.14 | 116.4486 | 116.5267 | 116.4486 | 32,209.00 |
| 07/11/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 172 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 176 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 956 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 944 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 968 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 08-May-14 | | | Bond Future | 6.28 | 111.1976 | 111.2768 | 111.1976 | 0.00 |
| 07/11/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 1586 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 1597 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 1574 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R157 On 07-August-14 | | | Bond Future | 6.42 | 112.7629 | 112.8429 | 112.7629 | 0.00 |
| 07/11/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 832 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 838 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 845 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 481 | 1 | 0 | 1 | 0.00 |
| 07/11/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 477 | 1 | 0 | 1 | 0.00 |
| 07/11/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 472 | 1 | 0 | 1 | 0.00 |
| 07/11/2013 | R157 On 06-November-14 | | | Bond Future | 6.74 | 107.4655 | 107.5468 | 107.4655 | 0.00 |
| 07/11/2013 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 489 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 485 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 492 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 954 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 949 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | | | Bond Future | 8.14 | 122.8179 | 122.9622 | 122.8179 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.50 | Call | Bond Future | 3223 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 5360 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 225 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 9.00 | Call | Bond Future | 7441 | 7 | 7 | 7 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.25 | Call | Bond Future | 1029 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.00 | Put | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 6.75 | Put | Bond Future | 13437 | 14 | 13 | 14 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 6.50 | Put | Bond Future | 16083 | 16 | 16 | 16 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 07-November-13 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R186 On 06-February-14 | | | Bond Future | 8.16 | 119.1437 | 119.9306 | 119.1437 | 55,932.00 |
| 07/11/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 1574 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 1545 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 1603 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | R186 On 06-February-14 | 8.75 | Call | Bond Future | 6265 | 6 | 6 | 6 | 0.00 |
| 07/11/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 5257 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 5194 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R186 On 06-February-14 | 8.75 | Put | Bond Future | 1161 | 1 | 1 | 1 | 250.00 |
| 07/11/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 5321 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R186 On 08-May-14 | | | Bond Future | 8.25 | 120.7373 | 121.5347 | 120.7373 | 540.00 |
| 07/11/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 1016 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 5537 | 5 | 6 | 5 | 0.00 |
| 07/11/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 1032 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 1001 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 1826 | 2 | 2 | 2 | 1,933.00 |
| 07/11/2013 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 3400 | 4 | 3 | 4 | 1,933.00 |
| 07/11/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 11525 | 12 | 12 | 12 | 0.00 |
| 07/11/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 11607 | 12 | 12 | 12 | 0.00 |
| 07/11/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 11690 | 12 | 12 | 12 | 0.00 |
| 07/11/2013 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 8590 | 9 | 9 | 9 | 0.00 |
| 07/11/2013 | R186 On 07-August-14 | | | Bond Future | 8.34 | 117.1443 | 117.9526 | 117.1443 | 0.00 |
| 07/11/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 5069 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 5152 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 5111 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 8006 | 7 | 8 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 5388 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 5476 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 5432 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 3210 | 4 | 3 | 4 | 840.00 |
| 07/11/2013 | R186 On 06-November-14 | | | Bond Future | 8.44 | 118.7132 | 119.5326 | 118.7132 | 0.00 |
| 07/11/2013 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 9544 | 5 | 10 | 5 | 0.00 |
| 07/11/2013 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 5019 | 0 | 5 | 0 | 0.00 |
| 07/11/2013 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 5093 | 0 | 5 | 0 | 0.00 |
| 07/11/2013 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 5056 | 0 | 5 | 0 | 0.00 |
| 07/11/2013 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 7482 | 3 | 7 | 3 | 0.00 |
| 07/11/2013 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 7530 | 3 | 8 | 3 | 0.00 |
| 07/11/2013 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 7434 | 3 | 7 | 3 | 0.00 |
| 07/11/2013 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 3700 | 0 | 4 | 0 | 2,010.00 |
| 07/11/2013 | R197 On 07-November-13 | | | Bond Future | 280.86 | 280.8613 | 280.8602 | 280.8613 | 0.00 |
| 07/11/2013 | R197 On 07-November-13 | 279.99 | Call | Bond Future | 870 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R197 On 07-November-13 | 280.01 | Call | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R197 On 07-November-13 | 280.00 | Call | Bond Future | 860 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R197 On 07-November-13 | 279.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R197 On 07-November-13 | 280.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R197 On 07-November-13 | 280.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R197 On 06-February-14 | | | Bond Future | 278.94 | 278.9446 | 278.9435 | 278.9446 | 2,049.00 |
| 07/11/2013 | R197 On 06-February-14 | 280.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R197 On 06-February-14 | 280.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R197 On 06-February-14 | 279.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R197 On 06-February-14 | 280.01 | Put | Bond Future | 1067 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R197 On 06-February-14 | 280.00 | Put | Bond Future | 1057 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R197 On 06-February-14 | 279.99 | Put | Bond Future | 1047 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R201 On 07-November-13 | | | Bond Future | 4.81 | 107.6487 | 107.6308 | 107.6487 | 0.00 |
| 07/11/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 06-February-14 | | | Bond Future | 4.64 | 104.6566 | 104.6551 | 104.6566 | 0.00 |
| 07/11/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 559 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 566 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 574 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 45 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 08-May-14 | | | Bond Future | 4.32 | 106.0563 | 106.0549 | 106.0563 | 0.00 |
| 07/11/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 385 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 389 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 381 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 126 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 124 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 128 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 07-August-14 | | | Bond Future | 3.34 | 103.1387 | 103.1370 | 103.1387 | 0.00 |
| 07/11/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 721 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 11 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 10 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R202 On 07-November-13 | | | Bond Future | 209.55 | 208.9272 | 209.5510 | 208.9272 | 0.00 |
| 07/11/2013 | R202 On 07-November-13 | 208.99 | Call | Bond Future | 561 | 0 | 1 | 0 | 0.00 |
| 07/11/2013 | R202 On 07-November-13 | 209.01 | Call | Bond Future | 541 | 0 | 1 | 0 | 0.00 |
| 07/11/2013 | R202 On 07-November-13 | 209.00 | Call | Bond Future | 551 | 0 | 1 | 0 | 0.00 |
| 07/11/2013 | R202 On 07-November-13 | 209.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R202 On 07-November-13 | 209.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R202 On 07-November-13 | 208.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R202 On 06-February-14 | | | Bond Future | 209.33 | 208.7021 | 209.3343 | 208.7021 | 43,449.00 |
| 07/11/2013 | R202 On 06-February-14 | 208.99 | Call | Bond Future | 344 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R202 On 06-February-14 | 209.01 | Call | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R202 On 06-February-14 | 209.00 | Call | Bond Future | 334 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R202 On 06-February-14 | 209.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R202 On 06-February-14 | 209.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R202 On 06-February-14 | 208.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | | | Bond Future | 6.78 | 106.3373 | 106.2042 | 106.3373 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 103975 | 104 | 104 | 104 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 2720 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 2684 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 2755 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 3753 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R203 On 06-February-14 | | | Bond Future | 6.82 | 107.7358 | 107.8796 | 107.7358 | 8,517.00 |
| 07/11/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 06-February-14 | 6.84 | Call | Bond Future | 980 | 1 | 1 | 1 | 13.00 |
| 07/11/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 228 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 126 | 0 | 0 | 0 | 16.00 |
| 07/11/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 2427 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 2968 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 2400 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | R203 On 06-February-14 | 6.84 | Put | Bond Future | 906 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 2372 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R203 On 08-May-14 | | | Bond Future | 6.94 | 105.0160 | 105.1617 | 105.0160 | 0.00 |
| 07/11/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 1170 | 1 | 1 | 1 | 13.00 |
| 07/11/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 211 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 215 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 2128 | 2 | 2 | 2 | 16.00 |
| 07/11/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 3889 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 748 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 3835 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 1463 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 3862 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R203 On 07-August-14 | | | Bond Future | 7.05 | 106.4937 | 106.6412 | 106.4937 | 0.00 |
| 07/11/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 1925 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 1908 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 1243 | 1 | 1 | 1 | 30.00 |
| 07/11/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 1207 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 1195 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 1218 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 1825 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R203 On 06-November-14 | | | Bond Future | 7.21 | 103.7603 | 103.9100 | 103.7603 | 0.00 |
| 07/11/2013 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 1272 | 0 | 1 | 0 | 0.00 |
| 07/11/2013 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 1294 | 0 | 1 | 0 | 0.00 |
| 07/11/2013 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 1283 | 0 | 1 | 0 | 0.00 |
| 07/11/2013 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 2233 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 2203 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 2218 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | R204 On 07-November-13 | | | Bond Future | 7.06 | 107.2765 | 107.1297 | 107.2765 | 0.00 |
| 07/11/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 3333 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 3288 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 3378 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R204 On 06-February-14 | | | Bond Future | 7.08 | 104.6573 | 104.8383 | 104.6573 | 28,279.00 |
| 07/11/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 323 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 315 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 3232 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 3162 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 3197 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R204 On 08-May-14 | | | Bond Future | 7.20 | 106.0571 | 106.2404 | 106.0571 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 317 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 323 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 4913 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 4985 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 4949 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R204 On 07-August-14 | | | Bond Future | 7.30 | 103.5174 | 103.7032 | 103.5174 | 0.00 |
| 07/11/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 2445 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 3152 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 2404 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 2424 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 1371 | 1 | 1 | 1 | 530.00 |
| 07/11/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 1875 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 1841 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 1858 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R204 On 06-November-14 | | | Bond Future | 7.43 | 104.9041 | 105.0924 | 104.9041 | 0.00 |
| 07/11/2013 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 1781 | 0 | 2 | 0 | 0.00 |
| 07/11/2013 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 1796 | 0 | 2 | 0 | 0.00 |
| 07/11/2013 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 3620 | 2 | 4 | 2 | 0.00 |
| 07/11/2013 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 1766 | 0 | 2 | 0 | 0.00 |
| 07/11/2013 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 3321 | 2 | 3 | 2 | 0.00 |
| 07/11/2013 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 1674 | 0 | 2 | 0 | 1,270.00 |
| 07/11/2013 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 3300 | 2 | 3 | 2 | 0.00 |
| 07/11/2013 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 3342 | 2 | 3 | 2 | 0.00 |
| 07/11/2013 | R206 On 07-November-13 | | | Bond Future | 5.19 | 102.8191 | 102.8152 | 102.8191 | 0.00 |
| 07/11/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 160 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 157 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R207 On 07-November-13 | | | Bond Future | 7.36 | 101.8302 | 101.8356 | 101.8302 | 0.00 |
| 07/11/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 3259 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 3208 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 3310 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R207 On 06-February-14 | | | Bond Future | 7.38 | 99.5302 | 99.9321 | 99.5302 | 18,702.00 |
| 07/11/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 379 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 388 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 370 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 3880 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 3839 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 3920 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R207 On 08-May-14 | | | Bond Future | 7.49 | 100.8615 | 101.2687 | 100.8615 | 0.00 |
| 07/11/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 367 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 374 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 361 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 6408 | 7 | 6 | 7 | 0.00 |
| 07/11/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 6451 | 7 | 6 | 7 | 0.00 |
| 07/11/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 6366 | 7 | 6 | 7 | 0.00 |
| 07/11/2013 | R207 On 07-August-14 | | | Bond Future | 7.59 | 98.6399 | 99.0527 | 98.6399 | 0.00 |
| 07/11/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 2866 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 2889 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 2912 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 2415 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 2435 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 2394 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | R207 On 06-November-14 | | | Bond Future | 7.71 | 99.9610 | 100.3795 | 99.9610 | 0.00 |
| 07/11/2013 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 2377 | 0 | 2 | 0 | 0.00 |
| 07/11/2013 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 2413 | 0 | 2 | 0 | 0.00 |
| 07/11/2013 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 2395 | 0 | 2 | 0 | 0.00 |
| 07/11/2013 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 3945 | 2 | 4 | 2 | 0.00 |
| 07/11/2013 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 3920 | 2 | 4 | 2 | 0.00 |
| 07/11/2013 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 3896 | 2 | 4 | 2 | 0.00 |
| 07/11/2013 | R208 On 07-November-13 | | | Bond Future | 7.53 | 96.4242 | 96.4301 | 96.4242 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 4128 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 4014 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 4071 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R208 On 06-February-14 | | | Bond Future | 7.55 | 97.6923 | 98.1123 | 97.6923 | 10,358.00 |
| 07/11/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 321 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 330 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 338 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 4644 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 4692 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 4739 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R208 On 08-May-14 | | | Bond Future | 7.65 | 95.6027 | 96.0282 | 95.6027 | 0.00 |
| 07/11/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 311 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 323 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 317 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 7605 | 8 | 8 | 8 | 0.00 |
| 07/11/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 7505 | 8 | 8 | 8 | 0.00 |
| 07/11/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 7555 | 8 | 8 | 8 | 0.00 |
| 07/11/2013 | R208 On 07-August-14 | | | Bond Future | 7.74 | 96.9479 | 97.3792 | 96.9479 | 0.00 |
| 07/11/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 3019 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 4388 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 2993 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 3045 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 1776 | 2 | 2 | 2 | 630.00 |
| 07/11/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 2740 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 2717 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 2763 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R208 On 06-November-14 | | | Bond Future | 7.86 | 94.8507 | 95.2880 | 94.8507 | 0.00 |
| 07/11/2013 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 2342 | 0 | 2 | 0 | 0.00 |
| 07/11/2013 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 2382 | 0 | 2 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 2362 | 0 | 2 | 0 | 0.00 |
| 07/11/2013 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 5015 | 3 | 5 | 3 | 0.00 |
| 07/11/2013 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 4336 | 2 | 4 | 2 | 0.00 |
| 07/11/2013 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 2006 | 0 | 2 | 0 | 1,520.00 |
| 07/11/2013 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 4365 | 2 | 4 | 2 | 0.00 |
| 07/11/2013 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 4307 | 2 | 4 | 2 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | | | Bond Future | 8.93 | 74.6878 | 75.0000 | 74.6878 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 8.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 9.40 | Call | Bond Future | 3497 | 3 | 3 | 3 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 9.25 | Call | Bond Future | 2421 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 4200 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 9.70 | Call | Bond Future | 5573 | 5 | 6 | 5 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 1044 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 9.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 8.65 | Put | Bond Future | 2150 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 9.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 9.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 965 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R209 On 06-February-14 | | | Bond Future | 8.94 | 75.6701 | 76.5317 | 75.6701 | 23,118.00 |
| 07/11/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 1759 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 1813 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 1786 | 2 | 2 | 2 | 0.00 |
| 07/11/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 4913 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 4859 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 4805 | 5 | 5 | 5 | 0.00 |
| 07/11/2013 | R209 On 08-May-14 | | | Bond Future | 9.03 | 73.5374 | 74.4106 | 73.5374 | 0.00 |
| 07/11/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 1079 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 1063 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 1049 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 10774 | 11 | 11 | 11 | 0.00 |
| 07/11/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 10850 | 12 | 11 | 12 | 0.00 |
| 07/11/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 10699 | 11 | 11 | 11 | 0.00 |
| 07/11/2013 | R209 On 07-August-14 | | | Bond Future | 9.11 | 74.5723 | 75.4576 | 74.5723 | 0.00 |
| 07/11/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 4838 | 4 | 5 | 4 | 0.00 |
| 07/11/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 4873 | 4 | 5 | 4 | 0.00 |
| 07/11/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 4803 | 4 | 5 | 4 | 0.00 |
| 07/11/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 5235 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 5314 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 5275 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R209 On 06-November-14 | | | Bond Future | 9.20 | 72.4268 | 73.3240 | 72.4268 | 0.00 |
| 07/11/2013 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 4958 | 0 | 5 | 0 | 0.00 |
| 07/11/2013 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 5024 | 0 | 5 | 0 | 0.00 |
| 07/11/2013 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 4991 | 0 | 5 | 0 | 0.00 |
| 07/11/2013 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 6513 | 2 | 7 | 2 | 0.00 |
| 07/11/2013 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 6429 | 2 | 6 | 2 | 0.00 |
| 07/11/2013 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 6471 | 2 | 6 | 2 | 0.00 |
| 07/11/2013 | R210 On 07-November-13 | | | Bond Future | 159.33 | 158.6637 | 159.3344 | 158.6637 | 0.00 |
| 07/11/2013 | R210 On 07-November-13 | 159.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R210 On 07-November-13 | 160.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R210 On 07-November-13 | 160.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R210 On 07-November-13 | 160.01 | Put | Bond Future | 676 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R210 On 07-November-13 | 160.00 | Put | Bond Future | 666 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R210 On 07-November-13 | 159.99 | Put | Bond Future | 656 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R210 On 06-February-14 | | | Bond Future | 160.96 | 160.7701 | 160.9649 | 160.7701 | 1,319.00 |
| 07/11/2013 | R210 On 06-February-14 | 161.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R210 On 06-February-14 | 161.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R210 On 06-February-14 | 161.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R210 On 06-February-14 | 161.49 | Put | Bond Future | 525 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R210 On 06-February-14 | 161.50 | Put | Bond Future | 535 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R210 On 06-February-14 | 161.51 | Put | Bond Future | 545 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R211 On 07-November-13 | | | Bond Future | 128.85 | 128.8533 | 128.8481 | 128.8533 | 0.00 |
| 07/11/2013 | R211 On 07-November-13 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R211 On 07-November-13 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R211 On 07-November-13 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R211 On 07-November-13 | 130.00 | Put | Bond Future | 1152 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R211 On 07-November-13 | 130.01 | Put | Bond Future | 1162 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R211 On 07-November-13 | 129.99 | Put | Bond Future | 1142 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R211 On 06-February-14 | | | Bond Future | 129.05 | 129.0539 | 129.0485 | 129.0539 | 522.00 |
| 07/11/2013 | R211 On 06-February-14 | 129.01 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R211 On 06-February-14 | 129.00 | Call | Bond Future | 49 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R211 On 06-February-14 | 128.99 | Call | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R211 On 06-February-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R211 On 06-February-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R211 On 06-February-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R212 On 07-November-13 | | | Bond Future | 131.68 | 131.5817 | 131.6775 | 131.5817 | 0.00 |
| 07/11/2013 | R212 On 07-November-13 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R212 On 07-November-13 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R212 On 07-November-13 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R212 On 07-November-13 | 133.00 | Put | Bond Future | 1323 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R212 On 07-November-13 | 133.01 | Put | Bond Future | 1333 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R212 On 07-November-13 | 132.99 | Put | Bond Future | 1313 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R212 On 06-February-14 | | | Bond Future | 131.77 | 131.6710 | 131.7681 | 131.6710 | 21,791.00 |
| 07/11/2013 | R212 On 06-February-14 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R212 On 06-February-14 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R212 On 06-February-14 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R212 On 06-February-14 | 132.99 | Put | Bond Future | 1222 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R212 On 06-February-14 | 133.01 | Put | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R212 On 06-February-14 | 133.00 | Put | Bond Future | 1232 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R213 On 07-November-13 | | | Bond Future | 8.77 | 85.5420 | 85.7836 | 85.5420 | 0.00 |
| 07/11/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 1341 | 2 | 1 | 2 | 0.00 |
| 07/11/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 1261 | 2 | 1 | 2 | 0.00 |
| 07/11/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 1421 | 2 | 1 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R213 On 06-February-14 | | | Bond Future | 8.80 | 86.6670 | 87.4277 | 86.6670 | 19,947.00 |
| 07/11/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 1484 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 1509 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 1533 | 1 | 2 | 1 | 0.00 |
| 07/11/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 5499 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 5441 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 5557 | 6 | 6 | 6 | 0.00 |
| 07/11/2013 | R213 On 08-May-14 | | | Bond Future | 8.89 | 84.2882 | 85.0590 | 84.2882 | 0.00 |
| 07/11/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 1010 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 1039 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 1024 | 1 | 1 | 1 | 0.00 |
| 07/11/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 11268 | 12 | 11 | 12 | 0.00 |
| 07/11/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 11343 | 12 | 11 | 12 | 0.00 |
| 07/11/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 11193 | 12 | 11 | 12 | 0.00 |
| 07/11/2013 | R213 On 07-August-14 | | | Bond Future | 8.98 | 85.4741 | 86.2556 | 85.4741 | 0.00 |
| 07/11/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 4683 | 4 | 5 | 4 | 0.00 |
| 07/11/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 4752 | 4 | 5 | 4 | 0.00 |
| 07/11/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 4718 | 4 | 5 | 4 | 0.00 |
| 07/11/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 5634 | 6 | 6 | 6 | 0.00 |
| 07/11/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 5675 | 6 | 6 | 6 | 0.00 |
| 07/11/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 5717 | 6 | 6 | 6 | 0.00 |
| 07/11/2013 | R213 On 06-November-14 | | | Bond Future | 9.08 | 83.0815 | 83.8736 | 83.0815 | 0.00 |
| 07/11/2013 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 5003 | 0 | 5 | 0 | 0.00 |
| 07/11/2013 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 5069 | 0 | 5 | 0 | 0.00 |
| 07/11/2013 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 5036 | 0 | 5 | 0 | 0.00 |
| 07/11/2013 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 6728 | 2 | 7 | 2 | 0.00 |
| 07/11/2013 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 6685 | 2 | 7 | 2 | 0.00 |
| 07/11/2013 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 6770 | 3 | 7 | 3 | 0.00 |
| 07/11/2013 | R214 On 07-November-13 | | | Bond Future | 9.07 | 75.1142 | 75.4742 | 75.1142 | 0.00 |
| 07/11/2013 | R214 On 07-November-13 | 7.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R214 On 07-November-13 | 7.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R214 On 07-November-13 | 7.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R214 On 07-November-13 | 7.79 | Put | Bond Future | 11318 | 12 | 11 | 12 | 0.00 |
| 07/11/2013 | R214 On 07-November-13 | 7.80 | Put | Bond Future | 11219 | 12 | 11 | 12 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/11/2013 | R214 On 07-November-13 | 7.81 | Put | Bond Future | 11120 | 11 | 11 | 11 | 0.00 |
| 07/11/2013 | R214 On 06-February-14 | | | Bond Future | 9.10 | 76.1021 | 76.9069 | 76.1021 | 2,927.00 |
| 07/11/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 2772 | 2 | 3 | 2 | 0.00 |
| 07/11/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 2843 | 2 | 3 | 2 | 0.00 |
| 07/11/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 2808 | 2 | 3 | 2 | 0.00 |
| 07/11/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 3630 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 3674 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 3586 | 4 | 4 | 4 | 0.00 |
| 07/11/2013 | R214 On 08-May-14 | | | Bond Future | 9.19 | 73.8346 | 74.6502 | 73.8346 | 0.00 |
| 07/11/2013 | R214 On 08-May-14 | 9.00 | Call | Bond Future | 3699 | 3 | 4 | 3 | 0.00 |
| 07/11/2013 | R214 On 08-May-14 | 9.01 | Call | Bond Future | 3734 | 3 | 4 | 3 | 0.00 |
| 07/11/2013 | R214 On 08-May-14 | 8.99 | Call | Bond Future | 3665 | 3 | 4 | 3 | 0.00 |
| 07/11/2013 | R214 On 08-May-14 | 9.01 | Put | Bond Future | 5141 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R214 On 08-May-14 | 9.00 | Put | Bond Future | 5186 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R214 On 08-May-14 | 8.99 | Put | Bond Future | 5232 | 6 | 5 | 6 | 0.00 |
| 07/11/2013 | R248 On 07-November-13 | | | Bond Future | 9.13 | 97.2622 | 97.8241 | 97.2622 | 0.00 |
| 07/11/2013 | R248 On 07-November-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R248 On 07-November-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R248 On 07-November-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R248 On 07-November-13 | 7.85 | Put | Bond Future | 14568 | 15 | 15 | 15 | 0.00 |
| 07/11/2013 | R248 On 07-November-13 | 7.86 | Put | Bond Future | 14439 | 15 | 14 | 15 | 0.00 |
| 07/11/2013 | R248 On 07-November-13 | 7.84 | Put | Bond Future | 14697 | 15 | 15 | 15 | 0.00 |
| 07/11/2013 | R248 On 06-February-14 | | | Bond Future | 9.16 | 98.5414 | 99.7269 | 98.5414 | 10,220.00 |
| 07/11/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 670 | 2 | 1 | 2 | 0.00 |
| 07/11/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 569 | 2 | 1 | 2 | 0.00 |
| 07/11/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 467 | 2 | 0 | 2 | 0.00 |
| 07/11/2013 | R248 On 08-May-14 | | | Bond Future | 9.24 | 95.4367 | 96.6382 | 95.4367 | 0.00 |
| 07/11/2013 | R248 On 08-May-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R248 On 08-May-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 07/11/2013 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 1950 | 3 | 2 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|-------------|-------------------------|---------------|----------------------|----------------|------------------|---------------------------------------|------------------|---|----------------------|
| 07/11/2013 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 1848 | 3 | 2 | 3 | 0.00 |
| 07/11/2013 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 2052 | 3 | 2 | 3 | 0.00 |