



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 06/12/2013 To: 06/12/2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 2025 On 06-February-14 | | | Bond Future | 110.00 | 109.8788 | 109.9954 | 109.8788 | 0.00 |
| 06/12/2013 | 2025 On 06-February-14 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2025 On 06-February-14 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2025 On 06-February-14 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2025 On 06-February-14 | 111.00 | Put | Bond Future | 1005 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | 2025 On 06-February-14 | 110.99 | Put | Bond Future | 995 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | 2025 On 06-February-14 | 111.01 | Put | Bond Future | 1015 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | 2037 On 06-February-14 | | | Bond Future | 9.27 | 92.2162 | 92.9931 | 92.2162 | 1,652.00 |
| 06/12/2013 | 2037 On 06-February-14 | 9.39 | Call | Bond Future | 1067 | 0 | 1 | 0 | 0.00 |
| 06/12/2013 | 2037 On 06-February-14 | 9.38 | Call | Bond Future | 980 | 0 | 1 | 0 | 0.00 |
| 06/12/2013 | 2037 On 06-February-14 | 9.37 | Call | Bond Future | 892 | 0 | 1 | 0 | 0.00 |
| 06/12/2013 | 2037 On 06-February-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2037 On 06-February-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2037 On 06-February-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2037 On 08-May-14 | | | Bond Future | 9.37 | 93.4280 | 94.2142 | 93.4280 | 0.00 |
| 06/12/2013 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 143 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 06/12/2013 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 06/12/2013 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 32 | 1 | 0 | 1 | 0.00 |
| 06/12/2013 | 2037 On 07-August-14 | | | Bond Future | 9.48 | 90.4542 | 91.2505 | 90.4542 | 0.00 |
| 06/12/2013 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 3867 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 3776 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 3684 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | 2038 On 06-February-14 | | | Bond Future | 107.54 | 107.5280 | 107.5359 | 107.5280 | 24.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | 2038 On 06-February-14 | 107.01 | Call | Bond Future | 526 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | 2038 On 06-February-14 | 107.00 | Call | Bond Future | 536 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | 2038 On 06-February-14 | 106.99 | Call | Bond Future | 546 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | 2038 On 06-February-14 | 107.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2038 On 06-February-14 | 107.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2038 On 06-February-14 | 106.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2050 On 06-February-14 | | | Bond Future | 111.56 | 111.5532 | 111.5615 | 111.5532 | 472.00 |
| 06/12/2013 | 2050 On 06-February-14 | 110.00 | Call | Bond Future | 1561 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | 2050 On 06-February-14 | 110.01 | Call | Bond Future | 1551 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | 2050 On 06-February-14 | 109.99 | Call | Bond Future | 1571 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | 2050 On 06-February-14 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2050 On 06-February-14 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 2050 On 06-February-14 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | AL37 On 06-February-14 | | | Index Future | 410.82 | 409.8220 | 410.8220 | 409.8220 | 0.00 |
| 06/12/2013 | AL37 On 08-May-14 | | | Index Future | 416.22 | 415.2080 | 416.2160 | 415.2080 | 0.00 |
| 06/12/2013 | AL7T On 06-February-14 | | | Index Future | 482.12 | 480.1280 | 482.1150 | 480.1280 | 1.00 |
| 06/12/2013 | AL7T On 08-May-14 | | | Index Future | 488.45 | 486.4380 | 488.4470 | 486.4380 | 0.00 |
| 06/12/2013 | ALBI On 06-February-14 | | | Index Future | 434.66 | 432.6730 | 434.6620 | 432.6730 | 790.00 |
| 06/12/2013 | ALBI On 08-May-14 | | | Index Future | 440.37 | 438.3590 | 440.3700 | 438.3590 | 35.00 |
| 06/12/2013 | ALBI On 07-August-14 | | | Index Future | 446.42 | 444.3810 | 446.4160 | 444.3810 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 06/12/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 06/12/2013 | EL28 On 06-February-14 | | | Bond Future | 113.16 | 113.1490 | 113.1577 | 113.1490 | 0.00 |
| 06/12/2013 | EL28 On 06-February-14 | 110.99 | Call | Bond Future | 2168 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | EL28 On 06-February-14 | 111.01 | Call | Bond Future | 2148 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | EL28 On 06-February-14 | 111.00 | Call | Bond Future | 2158 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | EL28 On 06-February-14 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | EL28 On 06-February-14 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | EL28 On 06-February-14 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | ES33 On 06-February-14 | | | Bond Future | 9.84 | 82.2778 | 82.9142 | 82.2778 | 6,292.00 |
| 06/12/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 2146 | 3 | 2 | 3 | 0.00 |
| 06/12/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 2071 | 3 | 2 | 3 | 0.00 |
| 06/12/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 2222 | 3 | 2 | 3 | 0.00 |
| 06/12/2013 | ES33 On 08-May-14 | | | Bond Future | 9.96 | 79.5770 | 80.2210 | 79.5770 | 0.00 |
| 06/12/2013 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 3030 | 4 | 3 | 4 | 0.00 |
| 06/12/2013 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 2955 | 4 | 3 | 4 | 0.00 |
| 06/12/2013 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 3105 | 4 | 3 | 4 | 0.00 |
| 06/12/2013 | GOVI On 06-February-14 | | | GOVI | 434.20 | 432.3360 | 434.2000 | 432.3360 | 465.00 |
| 06/12/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 57900 | 8 | 6 | 8 | 0.00 |
| 06/12/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 58100 | 8 | 6 | 8 | 0.00 |
| 06/12/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 58000 | 8 | 6 | 8 | 0.00 |
| 06/12/2013 | GOVI On 08-May-14 | | | GOVI | 439.90 | 438.0180 | 439.9020 | 438.0180 | 0.00 |
| 06/12/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 20980 | 4 | 2 | 4 | 0.00 |
| 06/12/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 21080 | 4 | 2 | 4 | 0.00 |
| 06/12/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 20880 | 4 | 2 | 4 | 0.00 |
| 06/12/2013 | GOVI On 07-August-14 | | | GOVI | 445.94 | 444.0340 | 445.9420 | 444.0340 | 0.00 |
| 06/12/2013 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 140480 | 16 | 14 | 16 | 0.00 |
| 06/12/2013 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 140680 | 16 | 14 | 16 | 0.00 |
| 06/12/2013 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 140580 | 16 | 14 | 16 | 0.00 |
| 06/12/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 06/12/2013 | IGOV On 06-February-14 | | | Index Future | 199.97 | 199.9590 | 199.9710 | 199.9590 | 1,330.00 |
| 06/12/2013 | IGOV On 08-May-14 | | | Index Future | 202.62 | 202.6120 | 202.6220 | 202.6120 | 7.00 |
| 06/12/2013 | ILBI On 06-February-14 | | | Index Future | 541.72 | 543.4810 | 541.7150 | 543.4810 | 190.00 |
| 06/12/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 06/12/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 06/12/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 06/12/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 06/12/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |

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|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | J207 On | 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 06/12/2013 | JBAF On | 18-December-13 | | | Jibar Tradeable Future | 5.22 | 94.7800 | 94.7800 | 94.7800 | 1,500.00 |
| 06/12/2013 | JBAF On | 15-January-14 | | | Jibar Tradeable Future | 5.26 | 94.7400 | 94.7400 | 94.7400 | 1,000.00 |
| 06/12/2013 | JBAF On | 19-February-14 | | | Jibar Tradeable Future | 5.36 | 94.6400 | 94.6400 | 94.6400 | 0.00 |
| 06/12/2013 | JBAF On | 19-March-14 | | | Jibar Tradeable Future | 5.43 | 94.5600 | 94.5700 | 94.5600 | 0.00 |
| 06/12/2013 | JBAF On | 16-April-14 | | | Jibar Tradeable Future | 5.52 | 94.4500 | 94.4800 | 94.4500 | 0.00 |
| 06/12/2013 | JBAF On | 21-May-14 | | | Jibar Tradeable Future | 5.66 | 94.3100 | 94.3400 | 94.3100 | 0.00 |
| 06/12/2013 | JBAF On | 18-June-14 | | | Jibar Tradeable Future | 5.78 | 94.1900 | 94.2200 | 94.1900 | 6,000.00 |
| 06/12/2013 | JBAF On | 17-September-14 | | | Jibar Tradeable Future | 6.11 | 93.8500 | 93.8900 | 93.8500 | 1,000.00 |
| 06/12/2013 | JBAF On | 17-December-14 | | | Jibar Tradeable Future | 6.52 | 93.4600 | 93.4800 | 93.4600 | 0.00 |
| 06/12/2013 | JBAF On | 18-March-15 | | | Jibar Tradeable Future | 6.86 | 93.1300 | 93.1400 | 93.1300 | 150.00 |
| 06/12/2013 | JBAF On | 17-June-15 | | | Jibar Tradeable Future | 7.18 | 92.8000 | 92.8200 | 92.8000 | 3,200.00 |
| 06/12/2013 | JBAF On | 16-September-15 | | | Jibar Tradeable Future | 7.48 | 92.5100 | 92.5200 | 92.5100 | 0.00 |
| 06/12/2013 | R023 On | 06-February-14 | | | Bond Future | 8.17 | 100.3569 | 100.8416 | 100.3569 | 11,257.00 |
| 06/12/2013 | R023 On | 06-February-14 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R023 On | 06-February-14 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R023 On | 06-February-14 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R023 On | 06-February-14 | 7.85 | Put | Bond Future | 2024 | 3 | 2 | 3 | 0.00 |
| 06/12/2013 | R023 On | 06-February-14 | 7.86 | Put | Bond Future | 1960 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R023 On | 06-February-14 | 7.84 | Put | Bond Future | 2088 | 3 | 2 | 3 | 0.00 |
| 06/12/2013 | R023 On | 08-May-14 | | | Bond Future | 8.28 | 97.7593 | 98.2494 | 97.7593 | 0.00 |
| 06/12/2013 | R023 On | 08-May-14 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R023 On | 08-May-14 | 7.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R023 On | 08-May-14 | 7.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R023 On | 08-May-14 | 7.61 | Put | Bond Future | 4178 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R023 On | 08-May-14 | 7.60 | Put | Bond Future | 4242 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R023 On | 08-May-14 | 7.59 | Put | Bond Future | 4305 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R157 On | 06-February-14 | | | Bond Future | 6.41 | 116.0007 | 116.0936 | 116.0007 | 32,002.00 |
| 06/12/2013 | R157 On | 06-February-14 | 5.64 | Call | Bond Future | 63 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R157 On | 06-February-14 | 5.66 | Call | Bond Future | 68 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R157 On | 06-February-14 | 5.65 | Call | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R157 On | 06-February-14 | 5.65 | Put | Bond Future | 1282 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 1297 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 1268 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 08-May-14 | | | Bond Future | 6.63 | 110.7175 | 110.8105 | 110.7175 | 0.00 |
| 06/12/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 76 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 75 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 74 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2018 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2006 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2031 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R157 On 07-August-14 | | | Bond Future | 6.89 | 112.2394 | 112.3329 | 112.2394 | 0.00 |
| 06/12/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 616 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 621 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 626 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 775 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 770 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 764 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 06-November-14 | | | Bond Future | 7.30 | 106.9854 | 107.0819 | 106.9854 | 0.00 |
| 06/12/2013 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 310 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 308 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 312 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 1229 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 1242 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R186 On 06-February-14 | | | Bond Future | 8.45 | 116.6957 | 117.3687 | 116.6957 | 60,693.00 |
| 06/12/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 637 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R186 On 06-February-14 | 8.75 | Call | Bond Future | 4121 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 621 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 653 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 6883 | 7 | 7 | 7 | 0.00 |
| 06/12/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 6806 | 7 | 7 | 7 | 0.00 |
| 06/12/2013 | R186 On 06-February-14 | 8.75 | Put | Bond Future | 1579 | 2 | 2 | 2 | 250.00 |
| 06/12/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 6959 | 8 | 7 | 8 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | | | Bond Future | 8.56 | 118.2293 | 118.9100 | 118.2293 | 740.00 |
| 06/12/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 651 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 4108 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 662 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | 9.25 | Call | Bond Future | 7715 | 7 | 8 | 7 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | 8.25 | Call | Bond Future | 3170 | 3 | 3 | 3 | 8,000.00 |
| 06/12/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 641 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 1207 | 1 | 1 | 1 | 1,933.00 |
| 06/12/2013 | R186 On 08-May-14 | 9.00 | Call | Bond Future | 6399 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 13867 | 14 | 14 | 14 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 4595 | 5 | 5 | 5 | 1,933.00 |
| 06/12/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 13780 | 14 | 14 | 14 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | 9.00 | Put | Bond Future | 2768 | 3 | 3 | 3 | 400.00 |
| 06/12/2013 | R186 On 08-May-14 | 9.25 | Put | Bond Future | 2101 | 2 | 2 | 2 | 8,000.00 |
| 06/12/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 13954 | 15 | 14 | 15 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 10596 | 11 | 11 | 11 | 0.00 |
| 06/12/2013 | R186 On 08-May-14 | 8.25 | Put | Bond Future | 5797 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R186 On 07-August-14 | | | Bond Future | 8.66 | 114.5629 | 115.2520 | 114.5629 | 0.00 |
| 06/12/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 3745 | 3 | 4 | 3 | 0.00 |
| 06/12/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 3813 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 3779 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 6243 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 6750 | 7 | 7 | 7 | 0.00 |
| 06/12/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 6852 | 7 | 7 | 7 | 0.00 |
| 06/12/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 6801 | 7 | 7 | 7 | 0.00 |
| 06/12/2013 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 4148 | 4 | 4 | 4 | 840.00 |
| 06/12/2013 | R186 On 06-November-14 | | | Bond Future | 8.77 | 116.1494 | 116.8498 | 116.1494 | 0.00 |
| 06/12/2013 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 7589 | 7 | 8 | 7 | 0.00 |
| 06/12/2013 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 3661 | 3 | 4 | 3 | 0.00 |
| 06/12/2013 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 3723 | 3 | 4 | 3 | 0.00 |
| 06/12/2013 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 3692 | 3 | 4 | 3 | 0.00 |
| 06/12/2013 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 8801 | 9 | 9 | 9 | 0.00 |
| 06/12/2013 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 8856 | 9 | 9 | 9 | 0.00 |
| 06/12/2013 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 8747 | 9 | 9 | 9 | 0.00 |
| 06/12/2013 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 4428 | 5 | 4 | 5 | 2,010.00 |
| 06/12/2013 | R197 On 06-February-14 | | | Bond Future | 275.79 | 275.7758 | 275.7920 | 275.7758 | 2,049.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R197 On 06-February-14 | 280.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R197 On 06-February-14 | 279.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R197 On 06-February-14 | 280.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R197 On 06-February-14 | 280.00 | Put | Bond Future | 4208 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R197 On 06-February-14 | 280.01 | Put | Bond Future | 4218 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R197 On 06-February-14 | 279.99 | Put | Bond Future | 4198 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R201 On 06-February-14 | | | Bond Future | 4.87 | 104.5079 | 104.4550 | 104.5079 | 0.00 |
| 06/12/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 395 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 401 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 408 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 81 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 79 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 83 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 08-May-14 | | | Bond Future | 4.70 | 105.8813 | 105.8267 | 105.8813 | 0.00 |
| 06/12/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 273 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 267 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 236 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 242 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 07-August-14 | | | Bond Future | 4.07 | 102.9271 | 102.8709 | 102.9271 | 0.00 |
| 06/12/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 501 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 506 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 503 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 60 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R202 On 06-February-14 | | | Bond Future | 209.20 | 209.1812 | 209.1961 | 209.1812 | 44,679.00 |
| 06/12/2013 | R202 On 06-February-14 | 208.99 | Call | Bond Future | 206 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R202 On 06-February-14 | 209.01 | Call | Bond Future | 186 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R202 On 06-February-14 | 209.00 | Call | Bond Future | 196 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R202 On 06-February-14 | 209.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R202 On 06-February-14 | 209.01 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R202 On 06-February-14 | 208.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R203 On 06-February-14 | | | Bond Future | 7.19 | 106.4845 | 106.6913 | 106.4845 | 8,612.00 |
| 06/12/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 20 | 0 | 0 | 0 | 16.00 |
| 06/12/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R203 On 06-February-14 | 6.84 | Call | Bond Future | 387 | 0 | 0 | 0 | 13.00 |
| 06/12/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 44 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 4050 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 3442 | 4 | 3 | 4 | 0.00 |
| 06/12/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 3379 | 4 | 3 | 4 | 0.00 |
| 06/12/2013 | R203 On 06-February-14 | 6.84 | Put | Bond Future | 1501 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 3410 | 4 | 3 | 4 | 0.00 |
| 06/12/2013 | R203 On 08-May-14 | | | Bond Future | 7.35 | 103.7237 | 103.9321 | 103.7237 | 0.00 |
| 06/12/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 98 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 679 | 1 | 1 | 1 | 13.00 |
| 06/12/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 94 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 96 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 1387 | 1 | 1 | 1 | 16.00 |
| 06/12/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 5002 | 5 | 5 | 5 | 0.00 |
| 06/12/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 1236 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 4973 | 5 | 5 | 5 | 0.00 |
| 06/12/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 4944 | 5 | 5 | 5 | 0.00 |
| 06/12/2013 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 2201 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R203 On 07-August-14 | | | Bond Future | 7.51 | 105.1491 | 105.3596 | 105.1491 | 0.00 |
| 06/12/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 1282 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 1270 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 1257 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 778 | 1 | 1 | 1 | 30.00 |
| 06/12/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 1850 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 1834 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 1865 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 2641 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R203 On 06-November-14 | | | Bond Future | 7.70 | 102.4444 | 102.6595 | 102.4444 | 0.00 |
| 06/12/2013 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 809 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 825 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 817 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 3021 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 2985 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 3003 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R204 On 06-February-14 | | | Bond Future | 7.44 | 103.0823 | 103.3661 | 103.0823 | 28,343.00 |
| 06/12/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 85 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 88 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 91 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 4442 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 4402 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 4482 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R204 On 08-May-14 | | | Bond Future | 7.58 | 104.4369 | 104.7235 | 104.4369 | 0.00 |
| 06/12/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 184 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 181 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 188 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 6333 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 6371 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 6295 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R204 On 07-August-14 | | | Bond Future | 7.72 | 101.8408 | 102.1304 | 101.8408 | 0.00 |
| 06/12/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 1779 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 2361 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 1762 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 2152 | 2 | 2 | 2 | 530.00 |
| 06/12/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 2806 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 2764 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 2785 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R204 On 06-November-14 | | | Bond Future | 7.87 | 103.2509 | 103.5462 | 103.2509 | 0.00 |
| 06/12/2013 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 1356 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 1368 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 2850 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 4442 | 5 | 4 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 2450 | 3 | 2 | 3 | 1,270.00 |
| 06/12/2013 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 4418 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 4466 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R207 On 06-February-14 | | | Bond Future | 7.73 | 98.0179 | 98.2873 | 98.0179 | 20,161.00 |
| 06/12/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 114 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 118 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 5259 | 6 | 5 | 6 | 0.00 |
| 06/12/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 5305 | 6 | 5 | 6 | 0.00 |
| 06/12/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 5214 | 5 | 5 | 5 | 0.00 |
| 06/12/2013 | R207 On 08-May-14 | | | Bond Future | 7.86 | 99.3060 | 99.5779 | 99.3060 | 0.00 |
| 06/12/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 196 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 7931 | 8 | 8 | 8 | 0.00 |
| 06/12/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 7976 | 8 | 8 | 8 | 0.00 |
| 06/12/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 7886 | 8 | 8 | 8 | 0.00 |
| 06/12/2013 | R207 On 07-August-14 | | | Bond Future | 8.00 | 97.0303 | 97.3051 | 97.0303 | 0.00 |
| 06/12/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 2064 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 2100 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 2082 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 3355 | 4 | 3 | 4 | 0.00 |
| 06/12/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 3380 | 4 | 3 | 4 | 0.00 |
| 06/12/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 3330 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R207 On 06-November-14 | | | Bond Future | 8.13 | 98.3739 | 98.6542 | 98.3739 | 0.00 |
| 06/12/2013 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 1795 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 1766 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 1780 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 5059 | 5 | 5 | 5 | 0.00 |
| 06/12/2013 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 5031 | 5 | 5 | 5 | 0.00 |
| 06/12/2013 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 5003 | 5 | 5 | 5 | 0.00 |
| 06/12/2013 | R208 On 06-February-14 | | | Bond Future | 7.91 | 95.8938 | 96.2461 | 95.8938 | 11,034.00 |
| 06/12/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 84 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 6314 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 6261 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 6367 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R208 On 08-May-14 | | | Bond Future | 8.03 | 93.7580 | 94.1140 | 93.7580 | 0.00 |
| 06/12/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 185 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 182 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 9386 | 10 | 9 | 10 | 0.00 |
| 06/12/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 9281 | 10 | 9 | 10 | 0.00 |
| 06/12/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 9333 | 10 | 9 | 10 | 0.00 |
| 06/12/2013 | R208 On 07-August-14 | | | Bond Future | 8.15 | 95.0465 | 95.4067 | 95.0465 | 0.00 |
| 06/12/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 2109 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 3215 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 2088 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 2129 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 2575 | 3 | 3 | 3 | 630.00 |
| 06/12/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 3802 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 3773 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 3831 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R208 On 06-November-14 | | | Bond Future | 8.27 | 92.9660 | 93.3327 | 92.9660 | 0.00 |
| 06/12/2013 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 1718 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 1750 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 1734 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 3908 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 5663 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 2854 | 3 | 3 | 3 | 1,520.00 |
| 06/12/2013 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 5696 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 5630 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R209 On 06-February-14 | | | Bond Future | 9.16 | 74.2235 | 74.8641 | 74.2235 | 23,356.00 |
| 06/12/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 783 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 800 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 5605 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 5478 | 6 | 5 | 6 | 0.00 |
| 06/12/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 5541 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | | | Bond Future | 9.26 | 72.0545 | 72.7028 | 72.0545 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 660 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 650 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | 9.75 | Call | Bond Future | 5742 | 5 | 6 | 5 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | 9.85 | Call | Bond Future | 6169 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 639 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 12068 | 13 | 12 | 13 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 12148 | 13 | 12 | 13 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 11988 | 13 | 12 | 13 | 0.00 |
| 06/12/2013 | R209 On 08-May-14 | 9.75 | Put | Bond Future | 2333 | 3 | 2 | 3 | 7,262.00 |
| 06/12/2013 | R209 On 08-May-14 | 9.85 | Put | Bond Future | 2096 | 2 | 2 | 2 | 10,000.00 |
| 06/12/2013 | R209 On 07-August-14 | | | Bond Future | 9.35 | 73.0448 | 73.7015 | 73.0448 | 0.00 |
| 06/12/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 3789 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 3820 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 3759 | 3 | 4 | 3 | 0.00 |
| 06/12/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 5939 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 6027 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 5983 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R209 On 06-November-14 | | | Bond Future | 9.45 | 70.9114 | 71.5783 | 70.9114 | 0.00 |
| 06/12/2013 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 4053 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 4111 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 4082 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 7354 | 8 | 7 | 8 | 0.00 |
| 06/12/2013 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 7262 | 8 | 7 | 8 | 0.00 |
| 06/12/2013 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 7308 | 8 | 7 | 8 | 0.00 |
| 06/12/2013 | R210 On 06-February-14 | | | Bond Future | 160.12 | 160.1091 | 160.1199 | 160.1091 | 1,319.00 |
| 06/12/2013 | R210 On 06-February-14 | 161.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R210 On 06-February-14 | 161.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R210 On 06-February-14 | 161.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R210 On 06-February-14 | 161.49 | Put | Bond Future | 1370 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R210 On 06-February-14 | 161.50 | Put | Bond Future | 1380 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R210 On 06-February-14 | 161.51 | Put | Bond Future | 1390 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R211 On 06-February-14 | | | Bond Future | 129.04 | 129.0353 | 129.0376 | 129.0353 | 2,022.00 |
| 06/12/2013 | R211 On 06-February-14 | 129.01 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R211 On 06-February-14 | 129.00 | Call | Bond Future | 38 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R211 On 06-February-14 | 128.99 | Call | Bond Future | 48 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R211 On 06-February-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R211 On 06-February-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R211 On 06-February-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R212 On 06-February-14 | | | Bond Future | 130.89 | 130.9280 | 130.8870 | 130.9280 | 21,791.00 |
| 06/12/2013 | R212 On 06-February-14 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R212 On 06-February-14 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R212 On 06-February-14 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R212 On 06-February-14 | 132.99 | Put | Bond Future | 2103 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R212 On 06-February-14 | 133.01 | Put | Bond Future | 2123 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R212 On 06-February-14 | 133.00 | Put | Bond Future | 2113 | 2 | 2 | 2 | 0.00 |
| 06/12/2013 | R213 On 06-February-14 | | | Bond Future | 9.00 | 85.2028 | 85.8609 | 85.2028 | 21,203.00 |
| 06/12/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 694 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 678 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 6235 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 6169 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 6303 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R213 On 08-May-14 | | | Bond Future | 9.10 | 82.7851 | 83.4510 | 82.7851 | 0.00 |
| 06/12/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 668 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 679 | 1 | 1 | 1 | 0.00 |
| 06/12/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 12520 | 13 | 13 | 13 | 0.00 |
| 06/12/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 12599 | 13 | 13 | 13 | 0.00 |
| 06/12/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 12441 | 13 | 12 | 13 | 0.00 |
| 06/12/2013 | R213 On 07-August-14 | | | Bond Future | 9.20 | 83.9228 | 84.5972 | 83.9228 | 0.00 |
| 06/12/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 3760 | 3 | 4 | 3 | 0.00 |
| 06/12/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 3821 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 3790 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 6406 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 6361 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 6452 | 7 | 6 | 7 | 0.00 |
| 06/12/2013 | R213 On 06-November-14 | | | Bond Future | 9.30 | 81.5466 | 82.2317 | 81.5466 | 0.00 |
| 06/12/2013 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 4175 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 4234 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 4204 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 7538 | 8 | 8 | 8 | 0.00 |
| 06/12/2013 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 7584 | 8 | 8 | 8 | 0.00 |
| 06/12/2013 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 7492 | 8 | 7 | 8 | 0.00 |
| 06/12/2013 | R214 On 06-February-14 | | | Bond Future | 9.29 | 74.8551 | 75.4759 | 74.8551 | 5,155.00 |
| 06/12/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 1710 | 1 | 2 | 1 | 0.00 |
| 06/12/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 1682 | 1 | 2 | 1 | 0.00 |
| 06/12/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 1653 | 1 | 2 | 1 | 0.00 |
| 06/12/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 3935 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 3986 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 3884 | 4 | 4 | 4 | 0.00 |
| 06/12/2013 | R214 On 08-May-14 | | | Bond Future | 9.38 | 72.5540 | 73.1822 | 72.5540 | 0.00 |
| 06/12/2013 | R214 On 08-May-14 | 9.00 | Call | Bond Future | 2852 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R214 On 08-May-14 | 9.01 | Call | Bond Future | 2881 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R214 On 08-May-14 | 8.99 | Call | Bond Future | 2822 | 3 | 3 | 3 | 0.00 |
| 06/12/2013 | R214 On 08-May-14 | 9.01 | Put | Bond Future | 5757 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R214 On 08-May-14 | 9.00 | Put | Bond Future | 5806 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R214 On 08-May-14 | 8.99 | Put | Bond Future | 5856 | 6 | 6 | 6 | 0.00 |
| 06/12/2013 | R248 On 06-February-14 | | | Bond Future | 9.34 | 97.0040 | 97.8972 | 97.0040 | 11,637.00 |
| 06/12/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 2500 | 3 | 2 | 3 | 0.00 |
| 06/12/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 2398 | 3 | 2 | 3 | 0.00 |
| 06/12/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 2297 | 3 | 2 | 3 | 0.00 |
| 06/12/2013 | R248 On 08-May-14 | | | Bond Future | 9.44 | 93.8568 | 94.7609 | 93.8568 | 1,844.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 06/12/2013 | R248 On 08-May-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R248 On 08-May-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 06/12/2013 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 3827 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 3725 | 5 | 4 | 5 | 0.00 |
| 06/12/2013 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 3929 | 5 | 4 | 5 | 0.00 |