



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 24/12/2013 To: 24/12/2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 2025 On 06-February-14 | | | Bond Future | 110.35 | 110.3416 | 110.3484 | 110.3416 | 0.00 |
| 24/12/2013 | 2025 On 06-February-14 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2025 On 06-February-14 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2025 On 06-February-14 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2025 On 06-February-14 | 111.00 | Put | Bond Future | 652 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | 2025 On 06-February-14 | 110.99 | Put | Bond Future | 642 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | 2025 On 06-February-14 | 111.01 | Put | Bond Future | 662 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | 2037 On 06-February-14 | | | Bond Future | 9.07 | 94.7862 | 94.7494 | 94.7862 | 2,022.00 |
| 24/12/2013 | 2037 On 06-February-14 | 9.39 | Call | Bond Future | 2823 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | 2037 On 06-February-14 | 9.38 | Call | Bond Future | 2736 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | 2037 On 06-February-14 | 9.37 | Call | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | 2037 On 06-February-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2037 On 06-February-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2037 On 06-February-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2037 On 08-May-14 | | | Bond Future | 9.17 | 96.0318 | 95.9945 | 96.0318 | 0.00 |
| 24/12/2013 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 1923 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 1749 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 1836 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2037 On 07-August-14 | | | Bond Future | 9.27 | 93.0801 | 93.0422 | 93.0801 | 0.00 |
| 24/12/2013 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 2075 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 1984 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 1892 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | 2038 On 06-February-14 | | | Bond Future | 107.69 | 107.6846 | 107.6925 | 107.6846 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | 2038 On 06-February-14 | 107.01 | Call | Bond Future | 683 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | 2038 On 06-February-14 | 107.00 | Call | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | 2038 On 06-February-14 | 106.99 | Call | Bond Future | 703 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | 2038 On 06-February-14 | 107.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2038 On 06-February-14 | 107.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2038 On 06-February-14 | 106.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2050 On 06-February-14 | | | Bond Future | 113.37 | 113.3620 | 113.3702 | 113.3620 | 472.00 |
| 24/12/2013 | 2050 On 06-February-14 | 110.00 | Call | Bond Future | 3370 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | 2050 On 06-February-14 | 110.01 | Call | Bond Future | 3360 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | 2050 On 06-February-14 | 109.99 | Call | Bond Future | 3380 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | 2050 On 06-February-14 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2050 On 06-February-14 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 2050 On 06-February-14 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | AL37 On 06-February-14 | | | Index Future | 415.63 | 415.6130 | 415.6330 | 415.6130 | 0.00 |
| 24/12/2013 | AL37 On 08-May-14 | | | Index Future | 421.09 | 421.0750 | 421.0940 | 421.0750 | 0.00 |
| 24/12/2013 | AL7T On 06-February-14 | | | Index Future | 490.97 | 491.0840 | 490.9740 | 491.0840 | 1.00 |
| 24/12/2013 | AL7T On 08-May-14 | | | Index Future | 497.43 | 497.5370 | 497.4260 | 497.5370 | 0.00 |
| 24/12/2013 | ALBI On 06-February-14 | | | Index Future | 441.35 | 441.3790 | 441.3450 | 441.3790 | 802.00 |
| 24/12/2013 | ALBI On 08-May-14 | | | Index Future | 447.15 | 447.1790 | 447.1450 | 447.1790 | 35.00 |
| 24/12/2013 | ALBI On 07-August-14 | | | Index Future | 453.23 | 453.2600 | 453.2250 | 453.2600 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/12/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/12/2013 | EL28 On 06-February-14 | | | Bond Future | 114.14 | 114.1345 | 114.1432 | 114.1345 | 0.00 |
| 24/12/2013 | EL28 On 06-February-14 | 110.99 | Call | Bond Future | 3153 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | EL28 On 06-February-14 | 111.01 | Call | Bond Future | 3133 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | EL28 On 06-February-14 | 111.00 | Call | Bond Future | 3143 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | EL28 On 06-February-14 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | EL28 On 06-February-14 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | EL28 On 06-February-14 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | ES33 On 06-February-14 | | | Bond Future | 9.65 | 84.3367 | 84.3088 | 84.3367 | 6,292.00 |
| 24/12/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 752 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 676 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 827 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | ES33 On 08-May-14 | | | Bond Future | 9.77 | 81.6630 | 81.6348 | 81.6630 | 0.00 |
| 24/12/2013 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 1616 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 1541 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 1691 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | GOVI On 06-February-14 | | | GOVI | 440.68 | 440.7030 | 440.6790 | 440.7030 | 482.00 |
| 24/12/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 6890 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 6690 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 6790 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | GOVI On 08-May-14 | | | GOVI | 446.47 | 446.4950 | 446.4700 | 446.4950 | 0.00 |
| 24/12/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 44600 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 44700 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 44800 | 5 | 4 | 5 | 0.00 |
| 24/12/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | GOVI On 07-August-14 | | | GOVI | 452.54 | 452.5670 | 452.5410 | 452.5670 | 0.00 |
| 24/12/2013 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 74490 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 74690 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 74590 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/12/2013 | IGOV On 06-February-14 | | | Index Future | 201.86 | 201.8500 | 201.8610 | 201.8500 | 1,331.00 |
| 24/12/2013 | IGOV On 08-May-14 | | | Index Future | 204.54 | 204.5270 | 204.5390 | 204.5270 | 7.00 |
| 24/12/2013 | ILBI On 06-February-14 | | | Index Future | 546.38 | 546.0110 | 546.3790 | 546.0110 | 190.00 |
| 24/12/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 24/12/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 24/12/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 24/12/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 24/12/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |

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|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | J207 On | 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 24/12/2013 | JBAF On | 15-January-14 | | | Jibar Tradeable Future | 5.20 | 94.8000 | 94.8000 | 94.8000 | 1,000.00 |
| 24/12/2013 | JBAF On | 19-February-14 | | | Jibar Tradeable Future | 5.26 | 94.7400 | 94.7400 | 94.7400 | 0.00 |
| 24/12/2013 | JBAF On | 19-March-14 | | | Jibar Tradeable Future | 5.29 | 94.7100 | 94.7100 | 94.7100 | 0.00 |
| 24/12/2013 | JBAF On | 16-April-14 | | | Jibar Tradeable Future | 5.35 | 94.6500 | 94.6500 | 94.6500 | 0.00 |
| 24/12/2013 | JBAF On | 21-May-14 | | | Jibar Tradeable Future | 5.45 | 94.5500 | 94.5500 | 94.5500 | 0.00 |
| 24/12/2013 | JBAF On | 18-June-14 | | | Jibar Tradeable Future | 5.57 | 94.4100 | 94.4300 | 94.4100 | 1,000.00 |
| 24/12/2013 | JBAF On | 17-September-14 | | | Jibar Tradeable Future | 5.92 | 94.0600 | 94.0800 | 94.0600 | 1,000.00 |
| 24/12/2013 | JBAF On | 17-December-14 | | | Jibar Tradeable Future | 6.26 | 93.7200 | 93.7400 | 93.7200 | 0.00 |
| 24/12/2013 | JBAF On | 18-March-15 | | | Jibar Tradeable Future | 6.58 | 93.4100 | 93.4200 | 93.4100 | 150.00 |
| 24/12/2013 | JBAF On | 17-June-15 | | | Jibar Tradeable Future | 6.88 | 93.1100 | 93.1200 | 93.1100 | 3,200.00 |
| 24/12/2013 | JBAF On | 16-September-15 | | | Jibar Tradeable Future | 7.16 | 92.8300 | 92.8400 | 92.8300 | 0.00 |
| 24/12/2013 | JBAF On | 15-December-15 | | | Jibar Tradeable Future | 7.43 | 92.5500 | 92.5700 | 92.5500 | 0.00 |
| 24/12/2013 | R023 On | 06-February-14 | | | Bond Future | 7.84 | 102.9765 | 102.9511 | 102.9765 | 11,257.00 |
| 24/12/2013 | R023 On | 06-February-14 | 7.84 | Call | Bond Future | 22 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R023 On | 06-February-14 | 7.85 | Call | Bond Future | 86 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R023 On | 06-February-14 | 7.86 | Call | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R023 On | 06-February-14 | 7.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R023 On | 06-February-14 | 7.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R023 On | 06-February-14 | 7.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R023 On | 08-May-14 | | | Bond Future | 7.93 | 100.4133 | 100.3876 | 100.4133 | 0.00 |
| 24/12/2013 | R023 On | 08-May-14 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R023 On | 08-May-14 | 7.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R023 On | 08-May-14 | 7.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R023 On | 08-May-14 | 7.61 | Put | Bond Future | 2040 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R023 On | 08-May-14 | 7.60 | Put | Bond Future | 2103 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R023 On | 08-May-14 | 7.59 | Put | Bond Future | 2167 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R157 On | 06-February-14 | | | Bond Future | 6.11 | 116.5712 | 116.5652 | 116.5712 | 32,191.00 |
| 24/12/2013 | R157 On | 06-February-14 | 5.64 | Call | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R157 On | 06-February-14 | 5.66 | Call | Bond Future | 100 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R157 On | 06-February-14 | 5.65 | Call | Bond Future | 97 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R157 On | 06-February-14 | 5.65 | Put | Bond Future | 842 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 855 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 08-May-14 | | | Bond Future | 6.27 | 111.2956 | 111.2894 | 111.2956 | 0.00 |
| 24/12/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 111 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 109 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 107 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 1574 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 1562 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 1585 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R157 On 07-August-14 | | | Bond Future | 6.46 | 112.8095 | 112.8031 | 112.8095 | 0.00 |
| 24/12/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 825 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 831 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 838 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 513 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 505 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 06-November-14 | | | Bond Future | 6.72 | 107.5732 | 107.5666 | 107.5732 | 0.00 |
| 24/12/2013 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 444 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 441 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 447 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 880 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 885 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R186 On 06-February-14 | | | Bond Future | 8.18 | 119.6819 | 119.6912 | 119.6819 | 61,496.00 |
| 24/12/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 836 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R186 On 06-February-14 | 8.75 | Call | Bond Future | 5489 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 814 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 859 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 4759 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 4690 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 06-February-14 | 8.75 | Put | Bond Future | 625 | 1 | 1 | 1 | 250.00 |
| 24/12/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 4830 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | | | Bond Future | 8.28 | 121.2547 | 121.2641 | 121.2547 | 740.00 |
| 24/12/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 863 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 5193 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | 9.25 | Call | Bond Future | 9332 | 9 | 9 | 9 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | 8.25 | Call | Bond Future | 4058 | 4 | 4 | 4 | 8,000.00 |
| 24/12/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 848 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 1609 | 2 | 2 | 2 | 1,933.00 |
| 24/12/2013 | R186 On 08-May-14 | 9.00 | Call | Bond Future | 7853 | 8 | 8 | 8 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 11724 | 12 | 12 | 12 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 3327 | 3 | 3 | 3 | 1,933.00 |
| 24/12/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 11641 | 12 | 12 | 12 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | 9.00 | Put | Bond Future | 1867 | 2 | 2 | 2 | 400.00 |
| 24/12/2013 | R186 On 08-May-14 | 9.25 | Put | Bond Future | 1365 | 1 | 1 | 1 | 8,000.00 |
| 24/12/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 11808 | 12 | 12 | 12 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 8643 | 9 | 9 | 9 | 0.00 |
| 24/12/2013 | R186 On 08-May-14 | 8.25 | Put | Bond Future | 4331 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R186 On 07-August-14 | | | Bond Future | 8.38 | 117.6130 | 117.6224 | 117.6130 | 0.00 |
| 24/12/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 4647 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 4728 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 4688 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 7549 | 8 | 8 | 8 | 0.00 |
| 24/12/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 5294 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 5384 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 5339 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 3083 | 3 | 3 | 3 | 840.00 |
| 24/12/2013 | R186 On 06-November-14 | | | Bond Future | 8.47 | 119.2520 | 119.2614 | 119.2520 | 0.00 |
| 24/12/2013 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 8961 | 9 | 9 | 9 | 0.00 |
| 24/12/2013 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 4458 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 4530 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 4494 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 7192 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 7241 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 7143 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 3388 | 3 | 3 | 3 | 2,010.00 |
| 24/12/2013 | R197 On 06-February-14 | | | Bond Future | 277.11 | 277.0935 | 277.1093 | 277.0935 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R197 On 06-February-14 | 280.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R197 On 06-February-14 | 279.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R197 On 06-February-14 | 280.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R197 On 06-February-14 | 280.00 | Put | Bond Future | 2891 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R197 On 06-February-14 | 280.01 | Put | Bond Future | 2901 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R197 On 06-February-14 | 279.99 | Put | Bond Future | 2881 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R201 On 06-February-14 | | | Bond Future | 4.85 | 104.4800 | 104.4742 | 104.4800 | 0.00 |
| 24/12/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 387 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 393 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 400 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 54 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 52 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 08-May-14 | | | Bond Future | 4.66 | 105.8530 | 105.8472 | 105.8530 | 0.00 |
| 24/12/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 271 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 274 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 268 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 07-August-14 | | | Bond Future | 4.06 | 102.8837 | 102.8776 | 102.8837 | 0.00 |
| 24/12/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 509 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 515 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 512 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R202 On 06-February-14 | | | Bond Future | 214.08 | 214.0679 | 214.0822 | 214.0679 | 44,679.00 |
| 24/12/2013 | R202 On 06-February-14 | 208.99 | Call | Bond Future | 5092 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R202 On 06-February-14 | 209.01 | Call | Bond Future | 5072 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R202 On 06-February-14 | 209.00 | Call | Bond Future | 5082 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R202 On 06-February-14 | 209.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R202 On 06-February-14 | 208.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R203 On 06-February-14 | | | Bond Future | 6.89 | 107.6551 | 107.6598 | 107.6551 | 10,389.00 |
| 24/12/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 25 | 0 | 0 | 0 | 16.00 |
| 24/12/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R203 On 06-February-14 | 6.84 | Call | Bond Future | 616 | 1 | 1 | 1 | 13.00 |
| 24/12/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 62 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 3086 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 2490 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 2429 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R203 On 06-February-14 | 6.84 | Put | Bond Future | 763 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 2460 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R203 On 08-May-14 | | | Bond Future | 7.02 | 104.9097 | 104.9144 | 104.9097 | 0.00 |
| 24/12/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 138 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 949 | 1 | 1 | 1 | 29.00 |
| 24/12/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 132 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 1862 | 2 | 2 | 2 | 16.00 |
| 24/12/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 4058 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 729 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 4030 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 4002 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 1489 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R203 On 07-August-14 | | | Bond Future | 7.16 | 106.3365 | 106.3412 | 106.3365 | 0.00 |
| 24/12/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 1668 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 1652 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 1047 | 1 | 1 | 1 | 46.00 |
| 24/12/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 1266 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 1254 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 1278 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 1929 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R203 On 06-November-14 | | | Bond Future | 7.31 | 103.6574 | 103.6620 | 103.6574 | 0.00 |
| 24/12/2013 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 1076 | 1 | 1 | 1 | 45.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 1097 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 1086 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 2285 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 2254 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 2270 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 06-February-14 | | | Bond Future | 7.13 | 104.6356 | 104.6408 | 104.6356 | 29,549.00 |
| 24/12/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 113 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 117 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 3192 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 3153 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 3231 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R204 On 08-May-14 | | | Bond Future | 7.25 | 106.0107 | 106.0159 | 106.0107 | 0.00 |
| 24/12/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 246 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 250 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 5102 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 5139 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 5065 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R204 On 07-August-14 | | | Bond Future | 7.37 | 103.4214 | 103.4266 | 103.4214 | 0.00 |
| 24/12/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 2262 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 2963 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 2281 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 2242 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 1458 | 1 | 1 | 1 | 530.00 |
| 24/12/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 1990 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 1955 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 1972 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 06-November-14 | | | Bond Future | 7.50 | 104.8625 | 104.8676 | 104.8625 | 0.00 |
| 24/12/2013 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 1694 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 1708 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 3466 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 1679 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 3458 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 1745 | 2 | 2 | 2 | 1,270.00 |
| 24/12/2013 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 3437 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 3480 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R207 On 06-February-14 | | | Bond Future | 7.43 | 99.6958 | 99.7014 | 99.6958 | 22,098.00 |
| 24/12/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 144 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 139 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 149 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 3875 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 3919 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 3831 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R207 On 08-May-14 | | | Bond Future | 7.54 | 101.0059 | 101.0116 | 101.0059 | 0.00 |
| 24/12/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 265 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 270 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 260 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 6562 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 6606 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 6519 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | R207 On 07-August-14 | | | Bond Future | 7.66 | 98.7393 | 98.7450 | 98.7393 | 0.00 |
| 24/12/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 2604 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 2648 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 2626 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 2459 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 2480 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 2438 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R207 On 06-November-14 | | | Bond Future | 7.78 | 100.1152 | 100.1210 | 100.1152 | 0.00 |
| 24/12/2013 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 2244 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 2209 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 2226 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 4035 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 4010 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 3985 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R208 On 06-February-14 | | | Bond Future | 7.60 | 97.8919 | 97.8710 | 97.8919 | 11,157.00 |
| 24/12/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 100 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 108 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 104 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 4707 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 4655 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 4759 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R208 On 08-May-14 | | | Bond Future | 7.70 | 95.7824 | 95.7612 | 95.7824 | 0.00 |
| 24/12/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 234 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 244 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 7795 | 8 | 8 | 8 | 0.00 |
| 24/12/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 7692 | 8 | 8 | 8 | 0.00 |
| 24/12/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 7744 | 8 | 8 | 8 | 0.00 |
| 24/12/2013 | R208 On 07-August-14 | | | Bond Future | 7.81 | 97.0851 | 97.0635 | 97.0851 | 0.00 |
| 24/12/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 2729 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 4060 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 2704 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 2754 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 1763 | 2 | 2 | 2 | 630.00 |
| 24/12/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 2765 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 2741 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 2790 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R208 On 06-November-14 | | | Bond Future | 7.91 | 95.0412 | 95.0192 | 95.0412 | 0.00 |
| 24/12/2013 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 2149 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 2188 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 2169 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 4744 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 4412 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 2003 | 2 | 2 | 2 | 1,520.00 |
| 24/12/2013 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 4441 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 4382 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R209 On 06-February-14 | | | Bond Future | 8.98 | 76.2579 | 76.2271 | 76.2579 | 23,535.00 |
| 24/12/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 810 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 852 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 831 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 4269 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 4149 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 4209 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | | | Bond Future | 9.07 | 74.1157 | 74.0844 | 74.1157 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.63 | Call | Bond Future | 5911 | 6 | 6 | 6 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 717 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.50 | Call | Bond Future | 5334 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 705 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.75 | Call | Bond Future | 6461 | 6 | 6 | 6 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 8.50 | Call | Bond Future | 1870 | 2 | 2 | 2 | 640.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.00 | Call | Bond Future | 3363 | 3 | 3 | 3 | 640.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.85 | Call | Bond Future | 6931 | 7 | 7 | 7 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 693 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 10742 | 11 | 11 | 11 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.50 | Put | Bond Future | 2249 | 2 | 2 | 2 | 640.00 |
| 24/12/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 10821 | 11 | 11 | 11 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.63 | Put | Bond Future | 1931 | 2 | 2 | 2 | 883.00 |
| 24/12/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 10663 | 11 | 11 | 11 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.00 | Put | Bond Future | 3896 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.75 | Put | Bond Future | 1671 | 2 | 2 | 2 | 7,262.00 |
| 24/12/2013 | R209 On 08-May-14 | 9.85 | Put | Bond Future | 1477 | 1 | 1 | 1 | 10,000.00 |
| 24/12/2013 | R209 On 08-May-14 | 8.50 | Put | Bond Future | 6319 | 6 | 6 | 6 | 0.00 |
| 24/12/2013 | R209 On 07-August-14 | | | Bond Future | 9.16 | 75.1237 | 75.0919 | 75.1237 | 0.00 |
| 24/12/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 4287 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 4321 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 4253 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 5049 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 5130 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 5090 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R209 On 06-November-14 | | | Bond Future | 9.25 | 73.0255 | 72.9933 | 73.0255 | 0.00 |
| 24/12/2013 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 4556 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 4620 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 4588 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 6442 | 6 | 6 | 6 | 0.00 |

| Date | Contract Details | | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------|--------------|---------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R209 On | 06-November-14 | 9.01 | Put | Bond Future | 6356 | 6 | 6 | 6 | 0.00 | |
| 24/12/2013 | R209 On | 06-November-14 | 9.00 | Put | Bond Future | 6399 | 6 | 6 | 6 | 0.00 | |
| 24/12/2013 | R210 On | 06-February-14 | | | Bond Future | 161.48 | 161.4699 | 161.4806 | 161.4699 | 1,319.00 | |
| 24/12/2013 | R210 On | 06-February-14 | 161.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R210 On | 06-February-14 | 161.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R210 On | 06-February-14 | 161.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R210 On | 06-February-14 | 161.49 | Put | Bond Future | 9 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R210 On | 06-February-14 | 161.50 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R210 On | 06-February-14 | 161.51 | Put | Bond Future | 29 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R211 On | 06-February-14 | | | Bond Future | 129.08 | 129.0778 | 129.0800 | 129.0778 | 2,022.00 | |
| 24/12/2013 | R211 On | 06-February-14 | 129.01 | Call | Bond Future | 70 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R211 On | 06-February-14 | 129.00 | Call | Bond Future | 80 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R211 On | 06-February-14 | 128.99 | Call | Bond Future | 90 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R211 On | 06-February-14 | 129.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R211 On | 06-February-14 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R211 On | 06-February-14 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R212 On | 06-February-14 | | | Bond Future | 131.27 | 131.2590 | 131.2660 | 131.2590 | 21,791.00 | |
| 24/12/2013 | R212 On | 06-February-14 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R212 On | 06-February-14 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R212 On | 06-February-14 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 | |
| 24/12/2013 | R212 On | 06-February-14 | 132.99 | Put | Bond Future | 1724 | 2 | 2 | 2 | 0.00 | |
| 24/12/2013 | R212 On | 06-February-14 | 133.01 | Put | Bond Future | 1744 | 2 | 2 | 2 | 0.00 | |
| 24/12/2013 | R212 On | 06-February-14 | 133.00 | Put | Bond Future | 1734 | 2 | 2 | 2 | 0.00 | |
| 24/12/2013 | R213 On | 06-February-14 | | | Bond Future | 8.79 | 87.4945 | 87.5028 | 87.4945 | 21,284.00 | |
| 24/12/2013 | R213 On | 06-February-14 | 8.31 | Call | Bond Future | 766 | 1 | 1 | 1 | 0.00 | |
| 24/12/2013 | R213 On | 06-February-14 | 8.30 | Call | Bond Future | 747 | 1 | 1 | 1 | 0.00 | |
| 24/12/2013 | R213 On | 06-February-14 | 8.29 | Call | Bond Future | 728 | 1 | 1 | 1 | 0.00 | |
| 24/12/2013 | R213 On | 06-February-14 | 8.30 | Put | Bond Future | 4662 | 5 | 5 | 5 | 0.00 | |
| 24/12/2013 | R213 On | 06-February-14 | 8.31 | Put | Bond Future | 4599 | 5 | 5 | 5 | 0.00 | |
| 24/12/2013 | R213 On | 06-February-14 | 8.29 | Put | Bond Future | 4726 | 5 | 5 | 5 | 0.00 | |
| 24/12/2013 | R213 On | 08-May-14 | | | Bond Future | 8.88 | 85.1069 | 85.1153 | 85.1069 | 0.00 | |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 761 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 748 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 773 | 1 | 1 | 1 | 0.00 |
| 24/12/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 10948 | 11 | 11 | 11 | 0.00 |
| 24/12/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 11025 | 11 | 11 | 11 | 0.00 |
| 24/12/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 10871 | 11 | 11 | 11 | 0.00 |
| 24/12/2013 | R213 On 07-August-14 | | | Bond Future | 8.97 | 86.2643 | 86.2728 | 86.2643 | 0.00 |
| 24/12/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 4362 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 4396 | 4 | 4 | 4 | 0.00 |
| 24/12/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 5337 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 5296 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 5379 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R213 On 06-November-14 | | | Bond Future | 9.07 | 83.9281 | 83.9365 | 83.9281 | 0.00 |
| 24/12/2013 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 4762 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 4828 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 4795 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 6424 | 6 | 6 | 6 | 0.00 |
| 24/12/2013 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 6467 | 6 | 6 | 6 | 0.00 |
| 24/12/2013 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 6382 | 6 | 6 | 6 | 0.00 |
| 24/12/2013 | R214 On 06-February-14 | | | Bond Future | 9.08 | 77.1138 | 77.0820 | 77.1138 | 5,455.00 |
| 24/12/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 1981 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 1945 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 1910 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 2593 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 2637 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 2549 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R214 On 08-May-14 | | | Bond Future | 9.17 | 74.8424 | 74.8102 | 74.8424 | 0.00 |
| 24/12/2013 | R214 On 08-May-14 | 9.00 | Call | Bond Future | 3328 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R214 On 08-May-14 | 9.01 | Call | Bond Future | 3362 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R214 On 08-May-14 | 8.99 | Call | Bond Future | 3294 | 3 | 3 | 3 | 0.00 |
| 24/12/2013 | R214 On 08-May-14 | 9.01 | Put | Bond Future | 4610 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R214 On 08-May-14 | 9.00 | Put | Bond Future | 4655 | 5 | 5 | 5 | 0.00 |
| 24/12/2013 | R214 On 08-May-14 | 8.99 | Put | Bond Future | 4700 | 5 | 5 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/12/2013 | R248 On 06-February-14 | | | Bond Future | 9.14 | 99.9525 | 99.9119 | 99.9525 | 12,135.00 |
| 24/12/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 485 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 384 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 283 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R248 On 08-May-14 | | | Bond Future | 9.23 | 96.8442 | 96.8030 | 96.8442 | 1,375.00 |
| 24/12/2013 | R248 On 08-May-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R248 On 08-May-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/12/2013 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 1785 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 24/12/2013 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 1887 | 2 | 2 | 2 | 0.00 |