



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For July 2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 2025 On 01-August-13 | | | Bond Future | 109.84 | 109.9269 | 109.8423 | 109.9269 | 0.00 |
| 31/07/2013 | 2025 On 01-August-13 | 117.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2025 On 01-August-13 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2025 On 01-August-13 | 118.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2025 On 01-August-13 | 117.99 | Put | Bond Future | 8148 | 8 | 8148 | 8 | 0.00 |
| 31/07/2013 | 2025 On 01-August-13 | 118.00 | Put | Bond Future | 8158 | 8 | 8158 | 8 | 0.00 |
| 31/07/2013 | 2025 On 01-August-13 | 118.01 | Put | Bond Future | 8168 | 8 | 8168 | 8 | 0.00 |
| 31/07/2013 | 2025 On 07-November-13 | | | Bond Future | 111.41 | 111.4920 | 111.4061 | 111.4920 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | 2025 On 07-November-13 | 111.01 | Call | Bond Future | 396 | 0 | 396 | 0 | 0.00 |
| 31/07/2013 | 2025 On 07-November-13 | 111.00 | Call | Bond Future | 406 | 0 | 406 | 0 | 0.00 |
| 31/07/2013 | 2025 On 07-November-13 | 110.99 | Call | Bond Future | 416 | 1 | 416 | 1 | 0.00 |
| 31/07/2013 | 2025 On 07-November-13 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2025 On 07-November-13 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2025 On 07-November-13 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2038 On 01-August-13 | | | Bond Future | 107.31 | 108.4011 | 107.3087 | 108.4011 | 0.00 |
| 31/07/2013 | 2038 On 01-August-13 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2038 On 01-August-13 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2038 On 01-August-13 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2038 On 01-August-13 | 114.99 | Put | Bond Future | 7681 | 7 | 7681 | 7 | 0.00 |
| 31/07/2013 | 2038 On 01-August-13 | 115.00 | Put | Bond Future | 7691 | 7 | 7691 | 7 | 0.00 |
| 31/07/2013 | 2038 On 01-August-13 | 115.01 | Put | Bond Future | 7701 | 7 | 7701 | 7 | 0.00 |
| 31/07/2013 | 2038 On 07-November-13 | | | Bond Future | 108.84 | 109.9443 | 108.8363 | 109.9443 | 0.00 |
| 31/07/2013 | 2038 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2038 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2038 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2038 On 07-November-13 | 109.99 | Put | Bond Future | 1154 | 0 | 1154 | 0 | 0.00 |
| 31/07/2013 | 2038 On 07-November-13 | 110.00 | Put | Bond Future | 1164 | 0 | 1164 | 0 | 0.00 |
| 31/07/2013 | 2038 On 07-November-13 | 110.01 | Put | Bond Future | 1174 | 0 | 1174 | 0 | 0.00 |
| 31/07/2013 | 2050 On 01-August-13 | | | Bond Future | 109.85 | 109.9250 | 109.8464 | 109.9250 | 0.00 |
| 31/07/2013 | 2050 On 01-August-13 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2050 On 01-August-13 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2050 On 01-August-13 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2050 On 01-August-13 | 119.00 | Put | Bond Future | 9154 | 9 | 9154 | 9 | 0.00 |
| 31/07/2013 | 2050 On 01-August-13 | 118.99 | Put | Bond Future | 9144 | 9 | 9144 | 9 | 0.00 |
| 31/07/2013 | 2050 On 01-August-13 | 119.01 | Put | Bond Future | 9164 | 9 | 9164 | 9 | 0.00 |
| 31/07/2013 | 2050 On 07-November-13 | | | Bond Future | 111.41 | 111.4900 | 111.4103 | 111.4900 | 122.00 |
| 31/07/2013 | 2050 On 07-November-13 | 109.99 | Call | Bond Future | 1420 | 2 | 1420 | 2 | 0.00 |
| 31/07/2013 | 2050 On 07-November-13 | 110.01 | Call | Bond Future | 1400 | 1 | 1400 | 1 | 0.00 |
| 31/07/2013 | 2050 On 07-November-13 | 110.00 | Call | Bond Future | 1410 | 1 | 1410 | 1 | 0.00 |
| 31/07/2013 | 2050 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2050 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | 2050 On 07-November-13 | 110.01 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | AL37 On 01-August-13 | | | Index Future | 401.87 | 400.2930 | 401.8680 | 400.2930 | 0.00 |
| 31/07/2013 | AL37 On 07-November-13 | | | Index Future | 407.54 | 405.9390 | 407.5350 | 405.9390 | 0.00 |
| 31/07/2013 | AL37 On 06-February-14 | | | Index Future | 413.00 | 411.3830 | 413.0010 | 411.3830 | 0.00 |
| 31/07/2013 | AL7T On 01-August-13 | | | Index Future | 473.29 | 471.3600 | 473.2850 | 471.3600 | 0.00 |
| 31/07/2013 | AL7T On 07-November-13 | | | Index Future | 479.96 | 478.0070 | 479.9600 | 478.0070 | 1.00 |
| 31/07/2013 | AL7T On 06-February-14 | | | Index Future | 486.40 | 484.4180 | 486.3970 | 484.4180 | 0.00 |
| 31/07/2013 | ALBI On 01-August-13 | | | Index Future | 425.33 | 424.3430 | 425.3280 | 424.3430 | 6.00 |
| 31/07/2013 | ALBI On 07-November-13 | | | Index Future | 431.33 | 430.3280 | 431.3270 | 430.3280 | 763.00 |
| 31/07/2013 | ALBI On 06-February-14 | | | Index Future | 437.11 | 436.1000 | 437.1110 | 436.1000 | 73.00 |
| 31/07/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 31/07/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C212 On 31-January-22 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 31/07/2013 | EL28 On 01-August-13 | | | Bond Future | 111.18 | 111.2562 | 111.1768 | 111.2562 | 0.00 |
| 31/07/2013 | EL28 On 01-August-13 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | EL28 On 01-August-13 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | EL28 On 01-August-13 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | EL28 On 01-August-13 | 114.99 | Put | Bond Future | 3813 | 4 | 3813 | 4 | 0.00 |
| 31/07/2013 | EL28 On 01-August-13 | 115.00 | Put | Bond Future | 3823 | 4 | 3823 | 4 | 0.00 |
| 31/07/2013 | EL28 On 01-August-13 | 115.01 | Put | Bond Future | 3833 | 4 | 3833 | 4 | 0.00 |
| 31/07/2013 | EL28 On 07-November-13 | | | Bond Future | 111.37 | 111.4456 | 111.3740 | 111.4456 | 0.00 |
| 31/07/2013 | EL28 On 07-November-13 | 110.00 | Call | Bond Future | 1374 | 1 | 1374 | 1 | 0.00 |
| 31/07/2013 | EL28 On 07-November-13 | 109.99 | Call | Bond Future | 1384 | 1 | 1384 | 1 | 0.00 |
| 31/07/2013 | EL28 On 07-November-13 | 110.01 | Call | Bond Future | 1364 | 1 | 1364 | 1 | 0.00 |
| 31/07/2013 | EL28 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | EL28 On 07-November-13 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | EL28 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | ES33 On 01-August-13 | | | Bond Future | 9.50 | 85.1246 | 9.4962 | 85.1246 | 0.00 |
| 31/07/2013 | ES33 On 01-August-13 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | ES33 On 01-August-13 | 91.02 | Call | Bond Future | 74101 | 74 | 74101 | 74 | 0.00 |
| 31/07/2013 | ES33 On 01-August-13 | 9.00 | Put | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 31/07/2013 | ES33 On 01-August-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | ES33 On 07-November-13 | | | Bond Future | 9.62 | 82.5438 | 9.6186 | 82.5438 | 6,292.00 |
| 31/07/2013 | ES33 On 07-November-13 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | ES33 On 07-November-13 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | ES33 On 07-November-13 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | ES33 On 07-November-13 | 8.49 | Put | Bond Future | 9192 | 9 | 9192 | 9 | 0.00 |
| 31/07/2013 | ES33 On 07-November-13 | 8.50 | Put | Bond Future | 9104 | 9 | 9104 | 9 | 0.00 |
| 31/07/2013 | ES33 On 07-November-13 | 8.51 | Put | Bond Future | 9015 | 9 | 9015 | 9 | 0.00 |
| 31/07/2013 | ES33 On 06-February-14 | | | Bond Future | 9.74 | 83.6511 | 9.7354 | 83.6511 | 0.00 |
| 31/07/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 1381 | 1 | 1381 | 1 | 0.00 |
| 31/07/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 1305 | 1 | 1305 | 1 | 0.00 |
| 31/07/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 1456 | 1 | 1456 | 1 | 0.00 |
| 31/07/2013 | GOVI On 01-August-13 | | | GOVI | 424.87 | 423.8500 | 424.8680 | 423.8500 | 245.00 |
| 31/07/2013 | GOVI On 01-August-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | GOVI On 01-August-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | GOVI On 01-August-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | GOVI On 01-August-13 | 445.99 | Put | GOVI | 211220 | 22 | 211220 | 22 | 0.00 |
| 31/07/2013 | GOVI On 01-August-13 | 446.01 | Put | GOVI | 211420 | 22 | 211420 | 22 | 0.00 |
| 31/07/2013 | GOVI On 01-August-13 | 446.00 | Put | GOVI | 211320 | 22 | 211320 | 22 | 0.00 |
| 31/07/2013 | GOVI On 07-November-13 | | | GOVI | 430.86 | 429.8280 | 430.8600 | 429.8280 | 61.00 |
| 31/07/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 151400 | 16 | 151400 | 16 | 0.00 |
| 31/07/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 151500 | 16 | 151500 | 16 | 0.00 |
| 31/07/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 151300 | 16 | 151300 | 16 | 0.00 |
| 31/07/2013 | GOVI On 06-February-14 | | | GOVI | 436.64 | 435.5930 | 436.6390 | 435.5930 | 268.00 |
| 31/07/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 33510 | 4 | 33510 | 4 | 0.00 |
| 31/07/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 33710 | 4 | 33710 | 4 | 0.00 |
| 31/07/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 33610 | 4 | 33610 | 4 | 0.00 |
| 31/07/2013 | GOVI On 08-May-14 | | | GOVI | 442.55 | 441.4900 | 442.5500 | 441.4900 | 0.00 |
| 31/07/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 5400 | 0 | 5400 | 0 | 0.00 |
| 31/07/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 5500 | 0 | 5500 | 0 | 0.00 |
| 31/07/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 5600 | 0 | 5600 | 0 | 0.00 |
| 31/07/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 31/07/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 31/07/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 0 | 1 | 0 | 1 | 0.00 |
| 31/07/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | IGOV On 01-August-13 | | | Index Future | 196.85 | 197.4420 | 196.8450 | 197.4420 | 308.00 |
| 31/07/2013 | IGOV On 07-November-13 | | | Index Future | 199.65 | 200.2530 | 199.6480 | 200.2530 | 1,078.00 |
| 31/07/2013 | IGOV On 06-February-14 | | | Index Future | 202.35 | 202.9630 | 202.3500 | 202.9630 | 164.00 |
| 31/07/2013 | ILBI On 01-August-13 | | | Index Future | 534.15 | 534.4630 | 534.1510 | 534.4630 | 0.00 |
| 31/07/2013 | ILBI On 07-November-13 | | | Index Future | 541.82 | 542.1390 | 541.8240 | 542.1390 | 0.00 |
| 31/07/2013 | ILBI On 06-February-14 | | | Index Future | 549.23 | 549.5460 | 549.2250 | 549.5460 | 186.00 |
| 31/07/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 31/07/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 31/07/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 31/07/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 31/07/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 31/07/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 31/07/2013 | JBAF On 21-August-13 | | | Jibar Tradeable Future | 5.16 | 94.8400 | 5.1600 | 94.8400 | 0.00 |
| 31/07/2013 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.20 | 94.7900 | 5.2000 | 94.7900 | 700.00 |
| 31/07/2013 | JBAF On 16-October-13 | | | Jibar Tradeable Future | 5.24 | 94.7300 | 5.2400 | 94.7300 | 0.00 |
| 31/07/2013 | JBAF On 20-November-13 | | | Jibar Tradeable Future | 5.33 | 94.6100 | 5.3300 | 94.6100 | 0.00 |
| 31/07/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.40 | 94.5300 | 5.4000 | 94.5300 | 1,500.00 |
| 31/07/2013 | JBAF On 15-January-14 | | | Jibar Tradeable Future | 5.50 | 94.4300 | 5.5000 | 94.4300 | 1,000.00 |
| 31/07/2013 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 5.5500 | 94.4500 | 0.00 |
| 31/07/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.73 | 94.2100 | 5.7300 | 94.2100 | 400.00 |
| 31/07/2013 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 6.06 | 93.8900 | 6.0600 | 93.8900 | 1,000.00 |
| 31/07/2013 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.42 | 93.5400 | 6.4200 | 93.5400 | 0.00 |
| 31/07/2013 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.73 | 93.2100 | 6.7300 | 93.2100 | 0.00 |
| 31/07/2013 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 7.01 | 92.9400 | 7.0100 | 92.9400 | 250.00 |
| 31/07/2013 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 7.25 | 92.7000 | 7.2500 | 92.7000 | 0.00 |
| 31/07/2013 | R023 On 01-August-13 | | | Bond Future | 7.83 | 102.3834 | 7.8260 | 102.3834 | 887.00 |
| 31/07/2013 | R023 On 01-August-13 | 7.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R023 On 01-August-13 | 7.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R023 On 01-August-13 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R023 On 01-August-13 | 7.30 | Put | Bond Future | 3566 | 4 | 3566 | 4 | 0.00 |
| 31/07/2013 | R023 On 01-August-13 | 7.31 | Put | Bond Future | 3497 | 4 | 3497 | 4 | 0.00 |
| 31/07/2013 | R023 On 01-August-13 | 7.29 | Put | Bond Future | 3636 | 4 | 3636 | 4 | 0.00 |
| 31/07/2013 | R023 On 07-November-13 | | | Bond Future | 7.93 | 99.9117 | 7.9312 | 99.9117 | 11,644.00 |
| 31/07/2013 | R023 On 07-November-13 | 6.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R023 On 07-November-13 | 6.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R023 On 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R023 On 07-November-13 | 6.50 | Put | Bond Future | 9801 | 10 | 9801 | 10 | 0.00 |
| 31/07/2013 | R023 On 07-November-13 | 6.49 | Put | Bond Future | 9873 | 10 | 9873 | 10 | 0.00 |
| 31/07/2013 | R023 On 07-November-13 | 6.51 | Put | Bond Future | 9728 | 10 | 9728 | 10 | 0.00 |
| 31/07/2013 | R023 On 06-February-14 | | | Bond Future | 8.03 | 101.2520 | 8.0321 | 101.2520 | 0.00 |
| 31/07/2013 | R023 On 06-February-14 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R023 On 06-February-14 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R023 On 06-February-14 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R023 On 06-February-14 | 7.85 | Put | Bond Future | 1151 | 2 | 1151 | 2 | 0.00 |
| 31/07/2013 | R023 On 06-February-14 | 7.86 | Put | Bond Future | 1087 | 2 | 1087 | 2 | 0.00 |
| 31/07/2013 | R023 On 06-February-14 | 7.84 | Put | Bond Future | 1214 | 2 | 1214 | 2 | 0.00 |
| 31/07/2013 | R157 On 01-August-13 | | | Bond Future | 6.14 | 119.4778 | 6.1363 | 119.4778 | 8,952.00 |
| 31/07/2013 | R157 On 01-August-13 | 116.11 | Call | Bond Future | 90170 | 90 | 90170 | 90 | 0.00 |
| 31/07/2013 | R157 On 01-August-13 | 116.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R157 On 07-November-13 | | | Bond Future | 6.28 | 114.3565 | 6.2783 | 114.3565 | 21,698.00 |
| 31/07/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 31/07/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 259 | 0 | 259 | 0 | 0.00 |
| 31/07/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 250 | 0 | 250 | 0 | 0.00 |
| 31/07/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 1522 | 2 | 1522 | 2 | 0.00 |
| 31/07/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 1536 | 2 | 1536 | 2 | 0.00 |
| 31/07/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 1508 | 2 | 1508 | 2 | 0.00 |
| 31/07/2013 | R157 On 06-February-14 | | | Bond Future | 6.44 | 115.8907 | 6.4395 | 115.8907 | 0.00 |
| 31/07/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 31/07/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 379 | 0 | 379 | 0 | 0.00 |
| 31/07/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 375 | 0 | 375 | 0 | 0.00 |
| 31/07/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 1643 | 2 | 1643 | 2 | 0.00 |
| 31/07/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 31/07/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 1655 | 2 | 1655 | 2 | 0.00 |
| 31/07/2013 | R157 On 08-May-14 | | | Bond Future | 6.64 | 110.6505 | 6.6351 | 110.6505 | 0.00 |
| 31/07/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 261 | 0 | 261 | 0 | 0.00 |
| 31/07/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 31/07/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 31/07/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2208 | 2 | 2208 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|----------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2219 | 2 | 2219 | 2 | 0.00 |
| 31/07/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2197 | 2 | 2197 | 2 | 0.00 |
| 31/07/2013 | R157 On 07-August-14 | | | Bond Future | 6.89 | 112.1683 | 6.8943 | 112.1683 | 0.00 |
| 31/07/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 31/07/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 31/07/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | | | Bond Future | 8.16 | 120.0089 | 8.1560 | 120.0089 | 14,633.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,315.00 |
| 31/07/2013 | R186 On 01-August-13 | 128.26 | Call | Bond Future | 110901 | 111 | 110901 | 111 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,800.00 |
| 31/07/2013 | R186 On 01-August-13 | 8.80 | Call | Bond Future | 5663 | 5 | 5663 | 5 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 9.00 | Call | Bond Future | 7343 | 7 | 7343 | 7 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,800.00 |
| 31/07/2013 | R186 On 01-August-13 | 6.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 8.00 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.80 | Put | Bond Future | 3303 | 3 | 3303 | 3 | 20.00 |
| 31/07/2013 | R186 On 01-August-13 | 6.50 | Put | Bond Future | 16511 | 17 | 16511 | 17 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.25 | Put | Bond Future | 8663 | 9 | 8663 | 9 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 128.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 6,800.00 |
| 31/07/2013 | R186 On 01-August-13 | 8.00 | Put | Bond Future | 1455 | 2 | 1455 | 2 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 6.80 | Put | Bond Future | 13294 | 13 | 13294 | 13 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.20 | Put | Bond Future | 9166 | 9 | 9166 | 9 | 2,807.00 |
| 31/07/2013 | R186 On 01-August-13 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.50 | Put | Bond Future | 6187 | 6 | 6187 | 6 | 0.00 |
| 31/07/2013 | R186 On 01-August-13 | 7.00 | Put | Bond Future | 11207 | 11 | 11207 | 11 | 4,100.00 |
| 31/07/2013 | R186 On 01-August-13 | 6.75 | Put | Bond Future | 13823 | 14 | 13823 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R186 On 07-November-13 | | | Bond Future | 8.26 | 121.7015 | 8.2574 | 121.7015 | 56,254.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 3192 | 3 | 3192 | 3 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.50 | Call | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 6204 | 6 | 6204 | 6 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 6.75 | Call | Bond Future | 270 | 0 | 270 | 0 | 1,000.00 |
| 31/07/2013 | R186 On 07-November-13 | 9.00 | Call | Bond Future | 7698 | 8 | 7698 | 8 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.25 | Call | Bond Future | 3654 | 4 | 3654 | 4 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 6.50 | Call | Bond Future | 147 | 0 | 147 | 0 | 5,290.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 3273 | 3 | 3273 | 3 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.00 | Call | Bond Future | 2656 | 3 | 2656 | 3 | 1,000.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 3232 | 3 | 3232 | 3 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.00 | Put | Bond Future | 4974 | 5 | 4974 | 5 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 1939 | 2 | 1939 | 2 | 1,030.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 4241 | 4 | 4241 | 4 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.50 | Put | Bond Future | 2719 | 3 | 2719 | 3 | 4,000.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.25 | Put | Bond Future | 3720 | 4 | 3720 | 4 | 250.00 |
| 31/07/2013 | R186 On 07-November-13 | 6.75 | Put | Bond Future | 14801 | 15 | 14801 | 15 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 6.50 | Put | Bond Future | 17324 | 17 | 17324 | 17 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 4192 | 4 | 4192 | 4 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 4143 | 4 | 4143 | 4 | 0.00 |
| 31/07/2013 | R186 On 07-November-13 | 9.00 | Put | Bond Future | 1351 | 1 | 1351 | 1 | 1,200.00 |
| 31/07/2013 | R186 On 06-February-14 | | | Bond Future | 8.35 | 118.0440 | 8.3523 | 118.0440 | 0.00 |
| 31/07/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 2815 | 3 | 2815 | 3 | 0.00 |
| 31/07/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 2785 | 3 | 2785 | 3 | 0.00 |
| 31/07/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 2845 | 3 | 2845 | 3 | 0.00 |
| 31/07/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 8154 | 8 | 8154 | 8 | 0.00 |
| 31/07/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 8217 | 8 | 8217 | 8 | 0.00 |
| 31/07/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 8279 | 8 | 8279 | 8 | 0.00 |
| 31/07/2013 | R186 On 08-May-14 | | | Bond Future | 8.45 | 119.6423 | 8.4510 | 119.6423 | 0.00 |
| 31/07/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 1955 | 2 | 1955 | 2 | 0.00 |
| 31/07/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 1935 | 2 | 1935 | 2 | 0.00 |
| 31/07/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 1974 | 2 | 1974 | 2 | 0.00 |
| 31/07/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 14189 | 14 | 14189 | 14 | 0.00 |
| 31/07/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 14268 | 14 | 14268 | 14 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 14346 | 14 | 14346 | 14 | 0.00 |
| 31/07/2013 | R186 On 07-August-14 | | | Bond Future | 8.55 | 115.9922 | 8.5508 | 115.9922 | 0.00 |
| 31/07/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 2109 | 2 | 2109 | 2 | 0.00 |
| 31/07/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 31/07/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 2023 | 2 | 2023 | 2 | 0.00 |
| 31/07/2013 | R197 On 01-August-13 | | | Bond Future | 277.95 | 278.3954 | 277.9470 | 278.3954 | 449.00 |
| 31/07/2013 | R197 On 01-August-13 | 294.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R197 On 01-August-13 | 295.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R197 On 01-August-13 | 295.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R197 On 01-August-13 | 295.00 | Put | Bond Future | 17053 | 17 | 17053 | 17 | 0.00 |
| 31/07/2013 | R197 On 01-August-13 | 295.01 | Put | Bond Future | 17063 | 17 | 17063 | 17 | 0.00 |
| 31/07/2013 | R197 On 01-August-13 | 294.99 | Put | Bond Future | 17043 | 17 | 17043 | 17 | 0.00 |
| 31/07/2013 | R197 On 07-November-13 | | | Bond Future | 281.90 | 282.3591 | 281.9040 | 282.3591 | 2,097.00 |
| 31/07/2013 | R197 On 07-November-13 | 280.01 | Call | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 31/07/2013 | R197 On 07-November-13 | 280.00 | Call | Bond Future | 1904 | 2 | 1904 | 2 | 0.00 |
| 31/07/2013 | R197 On 07-November-13 | 279.99 | Call | Bond Future | 1914 | 2 | 1914 | 2 | 0.00 |
| 31/07/2013 | R197 On 07-November-13 | 279.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R197 On 07-November-13 | 280.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R197 On 07-November-13 | 280.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R201 On 01-August-13 | | | Bond Future | 5.31 | 105.5085 | 5.3051 | 105.5085 | 0.00 |
| 31/07/2013 | R201 On 01-August-13 | 107.45 | Call | Bond Future | 68352 | 68 | 68352 | 68 | 0.00 |
| 31/07/2013 | R201 On 01-August-13 | 107.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R201 On 07-November-13 | | | Bond Future | 5.31 | 106.9965 | 5.3066 | 106.9965 | 0.00 |
| 31/07/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 31/07/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 31/07/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 161 | 0 | 161 | 0 | 0.00 |
| 31/07/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 713 | 1 | 713 | 1 | 0.00 |
| 31/07/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 705 | 1 | 705 | 1 | 0.00 |
| 31/07/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 721 | 1 | 721 | 1 | 0.00 |
| 31/07/2013 | R201 On 06-February-14 | | | Bond Future | 5.27 | 104.0234 | 5.2740 | 104.0234 | 0.00 |
| 31/07/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 393 | 0 | 393 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 402 | 0 | 402 | 0 | 0.00 |
| 31/07/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 31/07/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 418 | 0 | 418 | 0 | 0.00 |
| 31/07/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 414 | 0 | 414 | 0 | 0.00 |
| 31/07/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 31/07/2013 | R201 On 08-May-14 | | | Bond Future | 5.20 | 105.4318 | 5.1980 | 105.4318 | 0.00 |
| 31/07/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 257 | 0 | 257 | 0 | 0.00 |
| 31/07/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 31/07/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 255 | 0 | 255 | 0 | 0.00 |
| 31/07/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 524 | 1 | 524 | 1 | 0.00 |
| 31/07/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 31/07/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 532 | 1 | 532 | 1 | 0.00 |
| 31/07/2013 | R201 On 07-August-14 | | | Bond Future | 4.92 | 102.4688 | 4.9242 | 102.4688 | 0.00 |
| 31/07/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 132 | 0 | 132 | 0 | 0.00 |
| 31/07/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 139 | 0 | 139 | 0 | 0.00 |
| 31/07/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 136 | 0 | 136 | 0 | 0.00 |
| 31/07/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R202 On 01-August-13 | | | Bond Future | 208.68 | 210.1076 | 208.6816 | 210.1076 | 890.00 |
| 31/07/2013 | R202 On 01-August-13 | 222.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R202 On 01-August-13 | 223.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R202 On 01-August-13 | 223.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R202 On 01-August-13 | 223.00 | Put | Bond Future | 14318 | 13 | 14318 | 13 | 0.00 |
| 31/07/2013 | R202 On 01-August-13 | 223.01 | Put | Bond Future | 14328 | 13 | 14328 | 13 | 0.00 |
| 31/07/2013 | R202 On 01-August-13 | 222.99 | Put | Bond Future | 14308 | 13 | 14308 | 13 | 0.00 |
| 31/07/2013 | R202 On 07-November-13 | | | Bond Future | 211.65 | 213.0992 | 211.6525 | 213.0992 | 42,966.00 |
| 31/07/2013 | R202 On 07-November-13 | 208.99 | Call | Bond Future | 2662 | 4 | 2662 | 4 | 0.00 |
| 31/07/2013 | R202 On 07-November-13 | 209.01 | Call | Bond Future | 2642 | 4 | 2642 | 4 | 0.00 |
| 31/07/2013 | R202 On 07-November-13 | 209.00 | Call | Bond Future | 2652 | 4 | 2652 | 4 | 0.00 |
| 31/07/2013 | R202 On 07-November-13 | 209.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R202 On 07-November-13 | 209.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R202 On 07-November-13 | 208.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R203 On 01-August-13 | | | Bond Future | 6.84 | 107.8298 | 6.8362 | 107.8298 | 186.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R203 On 01-August-13 | 109.11 | Call | Bond Future | 94994 | 95 | 94994 | 95 | 0.00 |
| 31/07/2013 | R203 On 01-August-13 | 109.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R203 On 07-November-13 | | | Bond Future | 6.96 | 105.1911 | 6.9643 | 105.1911 | 7,179.00 |
| 31/07/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 31/07/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 31/07/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 31/07/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 103344 | 103 | 103344 | 103 | 0.00 |
| 31/07/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 114 | 0 | 114 | 0 | 15.00 |
| 31/07/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 3574 | 4 | 3574 | 4 | 0.00 |
| 31/07/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 3543 | 4 | 3543 | 4 | 0.00 |
| 31/07/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 3604 | 4 | 3604 | 4 | 0.00 |
| 31/07/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 4497 | 5 | 4497 | 5 | 0.00 |
| 31/07/2013 | R203 On 06-February-14 | | | Bond Future | 7.09 | 106.6023 | 7.0945 | 106.6023 | 0.00 |
| 31/07/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 517 | 0 | 517 | 0 | 0.00 |
| 31/07/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 531 | 0 | 531 | 0 | 0.00 |
| 31/07/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 394 | 0 | 394 | 0 | 16.00 |
| 31/07/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 524 | 0 | 524 | 0 | 0.00 |
| 31/07/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 4125 | 4 | 4125 | 4 | 0.00 |
| 31/07/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 3617 | 4 | 3617 | 4 | 0.00 |
| 31/07/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 3591 | 4 | 3591 | 4 | 0.00 |
| 31/07/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 3565 | 4 | 3565 | 4 | 0.00 |
| 31/07/2013 | R203 On 08-May-14 | | | Bond Future | 7.23 | 103.8844 | 7.2329 | 103.8844 | 0.00 |
| 31/07/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 31/07/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 31/07/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 31/07/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 2160 | 2 | 2160 | 2 | 16.00 |
| 31/07/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 4999 | 5 | 4999 | 5 | 0.00 |
| 31/07/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 1664 | 2 | 1664 | 2 | 0.00 |
| 31/07/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 4946 | 5 | 4946 | 5 | 0.00 |
| 31/07/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 4972 | 5 | 4972 | 5 | 0.00 |
| 31/07/2013 | R203 On 07-August-14 | | | Bond Future | 7.38 | 105.3094 | 7.3839 | 105.3094 | 0.00 |
| 31/07/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 232 | 1 | 232 | 1 | 0.00 |
| 31/07/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 204 | 1 | 204 | 1 | 0.00 |
| 31/07/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 260 | 1 | 260 | 1 | 0.00 |
| 31/07/2013 | R204 On 01-August-13 | | | Bond Future | 7.04 | 104.7322 | 7.0411 | 104.7322 | 10,678.00 |
| 31/07/2013 | R204 On 01-August-13 | 110.75 | Call | Bond Future | 96339 | 96 | 96339 | 96 | 0.00 |
| 31/07/2013 | R204 On 01-August-13 | 110.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R204 On 07-November-13 | | | Bond Future | 7.15 | 106.2092 | 7.1531 | 106.2092 | 25,774.00 |
| 31/07/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 407 | 0 | 407 | 0 | 0.00 |
| 31/07/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 415 | 0 | 415 | 0 | 0.00 |
| 31/07/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 31/07/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 1338 | 1 | 1338 | 1 | 0.00 |
| 31/07/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 4163 | 5 | 4163 | 5 | 0.00 |
| 31/07/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 2000 | 2 | 2000 | 2 | 1,270.00 |
| 31/07/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 4127 | 5 | 4127 | 5 | 0.00 |
| 31/07/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 4200 | 5 | 4200 | 5 | 0.00 |
| 31/07/2013 | R204 On 06-February-14 | | | Bond Future | 7.26 | 103.6034 | 7.2614 | 103.6034 | 0.00 |
| 31/07/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 881 | 1 | 881 | 1 | 0.00 |
| 31/07/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 31/07/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 903 | 1 | 903 | 1 | 0.00 |
| 31/07/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 4537 | 5 | 4537 | 5 | 0.00 |
| 31/07/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 4505 | 5 | 4505 | 5 | 0.00 |
| 31/07/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 4473 | 5 | 4473 | 5 | 0.00 |
| 31/07/2013 | R204 On 08-May-14 | | | Bond Future | 7.38 | 105.0061 | 7.3798 | 105.0061 | 0.00 |
| 31/07/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 825 | 1 | 825 | 1 | 0.00 |
| 31/07/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 817 | 1 | 817 | 1 | 0.00 |
| 31/07/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 834 | 1 | 834 | 1 | 0.00 |
| 31/07/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 6215 | 7 | 6215 | 7 | 0.00 |
| 31/07/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 6149 | 7 | 6149 | 7 | 0.00 |
| 31/07/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 6182 | 7 | 6182 | 7 | 0.00 |
| 31/07/2013 | R204 On 07-August-14 | | | Bond Future | 7.51 | 102.4152 | 7.5052 | 102.4152 | 0.00 |
| 31/07/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 242 | 1 | 242 | 1 | 0.00 |
| 31/07/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 168 | 1 | 168 | 1 | 0.00 |
| 31/07/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 205 | 1 | 205 | 1 | 0.00 |
| 31/07/2013 | R206 On 01-August-13 | | | Bond Future | 5.38 | 101.3182 | 5.3755 | 101.3182 | 0.00 |
| 31/07/2013 | R206 On 01-August-13 | 103.94 | Call | Bond Future | 30334 | 30 | 30334 | 30 | 0.00 |
| 31/07/2013 | R206 On 01-August-13 | 103.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R206 On 07-November-13 | | | Bond Future | 5.49 | 102.7472 | 5.4863 | 102.7472 | 0.00 |
| 31/07/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 31/07/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 31/07/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 14 | 0 | 14 | 0 | 0.00 |
| 31/07/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 31/07/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 31/07/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 31/07/2013 | R207 On 01-August-13 | | | Bond Future | 7.39 | 99.3451 | 7.3861 | 99.3451 | 16,038.00 |
| 31/07/2013 | R207 On 01-August-13 | 106.18 | Call | Bond Future | 92168 | 92 | 92168 | 92 | 0.00 |
| 31/07/2013 | R207 On 01-August-13 | 106.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R207 On 07-November-13 | | | Bond Future | 7.50 | 100.7462 | 7.4971 | 100.7462 | 27,380.00 |
| 31/07/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 593 | 0 | 593 | 0 | 0.00 |
| 31/07/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 582 | 0 | 582 | 0 | 0.00 |
| 31/07/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 571 | 0 | 571 | 0 | 0.00 |
| 31/07/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 4531 | 5 | 4531 | 5 | 0.00 |
| 31/07/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 4491 | 5 | 4491 | 5 | 0.00 |
| 31/07/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 4571 | 5 | 4571 | 5 | 0.00 |
| 31/07/2013 | R207 On 06-February-14 | | | Bond Future | 7.61 | 98.4582 | 7.6052 | 98.4582 | 0.00 |
| 31/07/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 958 | 1 | 958 | 1 | 0.00 |
| 31/07/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 970 | 1 | 970 | 1 | 0.00 |
| 31/07/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 947 | 1 | 947 | 1 | 0.00 |
| 31/07/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 5528 | 6 | 5528 | 6 | 0.00 |
| 31/07/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 5566 | 6 | 5566 | 6 | 0.00 |
| 31/07/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 5490 | 6 | 5490 | 6 | 0.00 |
| 31/07/2013 | R207 On 08-May-14 | | | Bond Future | 7.72 | 99.7913 | 7.7244 | 99.7913 | 0.00 |
| 31/07/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 31/07/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 898 | 1 | 898 | 1 | 0.00 |
| 31/07/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 880 | 1 | 880 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 7997 | 8 | 7997 | 8 | 0.00 |
| 31/07/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 7958 | 8 | 7958 | 8 | 0.00 |
| 31/07/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 8037 | 8 | 8037 | 8 | 0.00 |
| 31/07/2013 | R207 On 07-August-14 | | | Bond Future | 7.85 | 97.5198 | 7.8495 | 97.5198 | 0.00 |
| 31/07/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 643 | 1 | 643 | 1 | 0.00 |
| 31/07/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 31/07/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 599 | 1 | 599 | 1 | 0.00 |
| 31/07/2013 | R208 On 01-August-13 | | | Bond Future | 7.54 | 97.4043 | 7.5411 | 97.4043 | 4,026.00 |
| 31/07/2013 | R208 On 01-August-13 | 101.40 | Call | Bond Future | 88767 | 88 | 88767 | 88 | 0.00 |
| 31/07/2013 | R208 On 01-August-13 | 101.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R208 On 07-November-13 | | | Bond Future | 7.65 | 95.3821 | 7.6473 | 95.3821 | 14,453.00 |
| 31/07/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 1755 | 2 | 1755 | 2 | 0.00 |
| 31/07/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 562 | 0 | 562 | 0 | 0.00 |
| 31/07/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 552 | 0 | 552 | 0 | 0.00 |
| 31/07/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 573 | 0 | 573 | 0 | 0.00 |
| 31/07/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 2553 | 3 | 2553 | 3 | 1,520.00 |
| 31/07/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 5314 | 6 | 5314 | 6 | 0.00 |
| 31/07/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 5268 | 6 | 5268 | 6 | 0.00 |
| 31/07/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 5221 | 6 | 5221 | 6 | 0.00 |
| 31/07/2013 | R208 On 06-February-14 | | | Bond Future | 7.75 | 96.6617 | 7.7483 | 96.6617 | 0.00 |
| 31/07/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 952 | 1 | 952 | 1 | 0.00 |
| 31/07/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 964 | 1 | 964 | 1 | 0.00 |
| 31/07/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 977 | 1 | 977 | 1 | 0.00 |
| 31/07/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 6358 | 7 | 6358 | 7 | 0.00 |
| 31/07/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 6315 | 7 | 6315 | 7 | 0.00 |
| 31/07/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 6402 | 7 | 6402 | 7 | 0.00 |
| 31/07/2013 | R208 On 08-May-14 | | | Bond Future | 7.85 | 94.5739 | 7.8538 | 94.5739 | 0.00 |
| 31/07/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 827 | 1 | 827 | 1 | 0.00 |
| 31/07/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 845 | 1 | 845 | 1 | 0.00 |
| 31/07/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 31/07/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 9150 | 9 | 9150 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 9057 | 9 | 9057 | 9 | 0.00 |
| 31/07/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 9103 | 9 | 9103 | 9 | 0.00 |
| 31/07/2013 | R208 On 07-August-14 | | | Bond Future | 7.96 | 95.8711 | 7.9627 | 95.8711 | 0.00 |
| 31/07/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 799 | 1 | 799 | 1 | 0.00 |
| 31/07/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 750 | 1 | 750 | 1 | 0.00 |
| 31/07/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 848 | 1 | 848 | 1 | 0.00 |
| 31/07/2013 | R209 On 01-August-13 | | | Bond Future | 8.91 | 76.4710 | 8.9060 | 76.4710 | 5,239.00 |
| 31/07/2013 | R209 On 01-August-13 | 79.36 | Call | Bond Future | 66544 | 67 | 66544 | 67 | 0.00 |
| 31/07/2013 | R209 On 01-August-13 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R209 On 01-August-13 | 8.00 | Put | Bond Future | 7506 | 8 | 7506 | 8 | 2,000.00 |
| 31/07/2013 | R209 On 01-August-13 | 79.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | | | Bond Future | 9.00 | 74.4052 | 9.0003 | 74.4052 | 18,944.00 |
| 31/07/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 2756 | 3 | 2756 | 3 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 9.25 | Call | Bond Future | 4431 | 4 | 4431 | 4 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 2789 | 3 | 2789 | 3 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 8.65 | Call | Bond Future | 2295 | 2 | 2295 | 2 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 2724 | 3 | 2724 | 3 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 9.40 | Call | Bond Future | 5076 | 5 | 5076 | 5 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 5525 | 6 | 5525 | 6 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 9.70 | Call | Bond Future | 6464 | 6 | 6464 | 6 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 4340 | 4 | 4340 | 4 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 9.40 | Put | Bond Future | 2151 | 2 | 2151 | 2 | 5,000.00 |
| 31/07/2013 | R209 On 07-November-13 | 8.65 | Put | Bond Future | 5018 | 5 | 5018 | 5 | 4,700.00 |
| 31/07/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 4249 | 4 | 4249 | 4 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 9.25 | Put | Bond Future | 2583 | 3 | 2583 | 3 | 1,000.00 |
| 31/07/2013 | R209 On 07-November-13 | 9.70 | Put | Bond Future | 1463 | 1 | 1463 | 1 | 1,520.00 |
| 31/07/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 4294 | 4 | 4294 | 4 | 0.00 |
| 31/07/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 1897 | 2 | 1897 | 2 | 980.00 |
| 31/07/2013 | R209 On 06-February-14 | | | Bond Future | 9.09 | 75.4034 | 9.0882 | 75.4034 | 0.00 |
| 31/07/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 2961 | 3 | 2961 | 3 | 0.00 |
| 31/07/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 3016 | 3 | 3016 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 2988 | 3 | 2988 | 3 | 0.00 |
| 31/07/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 7221 | 7 | 7221 | 7 | 0.00 |
| 31/07/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 7167 | 7 | 7167 | 7 | 0.00 |
| 31/07/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 7114 | 7 | 7114 | 7 | 0.00 |
| 31/07/2013 | R209 On 08-May-14 | | | Bond Future | 9.18 | 73.2793 | 9.1773 | 73.2793 | 0.00 |
| 31/07/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 2106 | 2 | 2106 | 2 | 0.00 |
| 31/07/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 31/07/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 31/07/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 12906 | 13 | 12906 | 13 | 0.00 |
| 31/07/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 12978 | 13 | 12978 | 13 | 0.00 |
| 31/07/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 12834 | 13 | 12834 | 13 | 0.00 |
| 31/07/2013 | R209 On 07-August-14 | | | Bond Future | 9.27 | 74.2845 | 9.2666 | 74.2845 | 0.00 |
| 31/07/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 1513 | 2 | 1513 | 2 | 0.00 |
| 31/07/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 1662 | 2 | 1662 | 2 | 0.00 |
| 31/07/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 1587 | 2 | 1587 | 2 | 0.00 |
| 31/07/2013 | R210 On 01-August-13 | | | Bond Future | 158.01 | 159.1912 | 158.0121 | 159.1912 | 0.00 |
| 31/07/2013 | R210 On 01-August-13 | 173.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R210 On 01-August-13 | 172.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R210 On 01-August-13 | 173.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R210 On 01-August-13 | 173.00 | Put | Bond Future | 14988 | 14 | 14988 | 14 | 0.00 |
| 31/07/2013 | R210 On 01-August-13 | 173.01 | Put | Bond Future | 14998 | 14 | 14998 | 14 | 0.00 |
| 31/07/2013 | R210 On 01-August-13 | 172.99 | Put | Bond Future | 14978 | 14 | 14978 | 14 | 0.00 |
| 31/07/2013 | R210 On 07-November-13 | | | Bond Future | 158.35 | 159.5350 | 158.3515 | 159.5350 | 1,237.00 |
| 31/07/2013 | R210 On 07-November-13 | 159.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R210 On 07-November-13 | 160.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R210 On 07-November-13 | 160.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R210 On 07-November-13 | 160.01 | Put | Bond Future | 1659 | 0 | 1659 | 0 | 0.00 |
| 31/07/2013 | R210 On 07-November-13 | 160.00 | Put | Bond Future | 1649 | 0 | 1649 | 0 | 0.00 |
| 31/07/2013 | R210 On 07-November-13 | 159.99 | Put | Bond Future | 1639 | 0 | 1639 | 0 | 0.00 |
| 31/07/2013 | R211 On 01-August-13 | | | Bond Future | 128.26 | 128.3790 | 128.2629 | 128.3790 | 522.00 |
| 31/07/2013 | R211 On 01-August-13 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R211 On 01-August-13 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R211 On 01-August-13 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R211 On 01-August-13 | 130.00 | Put | Bond Future | 1737 | 2 | 1737 | 2 | 0.00 |
| 31/07/2013 | R211 On 01-August-13 | 130.01 | Put | Bond Future | 1747 | 2 | 1747 | 2 | 0.00 |
| 31/07/2013 | R211 On 01-August-13 | 129.99 | Put | Bond Future | 1727 | 2 | 1727 | 2 | 0.00 |
| 31/07/2013 | R211 On 07-November-13 | | | Bond Future | 130.09 | 130.2068 | 130.0890 | 130.2068 | 522.00 |
| 31/07/2013 | R211 On 07-November-13 | 130.00 | Call | Bond Future | 89 | 0 | 89 | 0 | 0.00 |
| 31/07/2013 | R211 On 07-November-13 | 129.99 | Call | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 31/07/2013 | R211 On 07-November-13 | 130.01 | Call | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 31/07/2013 | R211 On 07-November-13 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R211 On 07-November-13 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R211 On 07-November-13 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R212 On 01-August-13 | | | Bond Future | 130.49 | 130.5935 | 130.4899 | 130.5935 | 2,050.00 |
| 31/07/2013 | R212 On 01-August-13 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R212 On 01-August-13 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R212 On 01-August-13 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R212 On 01-August-13 | 138.01 | Put | Bond Future | 7520 | 7 | 7520 | 7 | 0.00 |
| 31/07/2013 | R212 On 01-August-13 | 138.00 | Put | Bond Future | 7510 | 7 | 7510 | 7 | 0.00 |
| 31/07/2013 | R212 On 01-August-13 | 137.99 | Put | Bond Future | 7500 | 7 | 7500 | 7 | 0.00 |
| 31/07/2013 | R212 On 07-November-13 | | | Bond Future | 132.35 | 132.4528 | 132.3478 | 132.4528 | 21,791.00 |
| 31/07/2013 | R212 On 07-November-13 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R212 On 07-November-13 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R212 On 07-November-13 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R212 On 07-November-13 | 133.00 | Put | Bond Future | 652 | 1 | 652 | 1 | 0.00 |
| 31/07/2013 | R212 On 07-November-13 | 133.01 | Put | Bond Future | 662 | 1 | 662 | 1 | 0.00 |
| 31/07/2013 | R212 On 07-November-13 | 132.99 | Put | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 31/07/2013 | R213 On 01-August-13 | | | Bond Future | 8.71 | 87.7022 | 8.7110 | 87.7022 | 7,531.00 |
| 31/07/2013 | R213 On 01-August-13 | 91.25 | Call | Bond Future | 77150 | 77 | 77150 | 77 | 0.00 |
| 31/07/2013 | R213 On 01-August-13 | 91.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R213 On 07-November-13 | | | Bond Future | 8.81 | 85.4024 | 8.8108 | 85.4024 | 9,112.00 |
| 31/07/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 2801 | 3 | 2801 | 3 | 0.00 |
| 31/07/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 2768 | 3 | 2768 | 3 | 0.00 |
| 31/07/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 2735 | 3 | 2735 | 3 | 0.00 |
| 31/07/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 4426 | 4 | 4426 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 4379 | 4 | 4379 | 4 | 0.00 |
| 31/07/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 4473 | 5 | 4473 | 5 | 0.00 |
| 31/07/2013 | R213 On 06-February-14 | | | Bond Future | 8.91 | 86.5480 | 8.9055 | 86.5480 | 0.00 |
| 31/07/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 2862 | 3 | 2862 | 3 | 0.00 |
| 31/07/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 31/07/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 2917 | 3 | 2917 | 3 | 0.00 |
| 31/07/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 7695 | 8 | 7695 | 8 | 0.00 |
| 31/07/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 7640 | 8 | 7640 | 8 | 0.00 |
| 31/07/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 7750 | 8 | 7750 | 8 | 0.00 |
| 31/07/2013 | R213 On 08-May-14 | | | Bond Future | 9.00 | 84.1813 | 8.9979 | 84.1813 | 0.00 |
| 31/07/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 31/07/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 2070 | 2 | 2070 | 2 | 0.00 |
| 31/07/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 2089 | 2 | 2089 | 2 | 0.00 |
| 31/07/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 13144 | 13 | 13144 | 13 | 0.00 |
| 31/07/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 13215 | 13 | 13215 | 13 | 0.00 |
| 31/07/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 13074 | 13 | 13074 | 13 | 0.00 |
| 31/07/2013 | R213 On 07-August-14 | | | Bond Future | 9.09 | 85.3361 | 9.0922 | 85.3361 | 0.00 |
| 31/07/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 1735 | 2 | 1735 | 2 | 0.00 |
| 31/07/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 31/07/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 1887 | 2 | 1887 | 2 | 0.00 |
| 31/07/2013 | R214 On 01-August-13 | | | Bond Future | 9.09 | 76.7336 | 9.0910 | 76.7336 | 92.00 |
| 31/07/2013 | R214 On 01-August-13 | 84.31 | Call | Bond Future | 66309 | 66 | 66309 | 66 | 0.00 |
| 31/07/2013 | R214 On 01-August-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R214 On 07-November-13 | | | Bond Future | 9.19 | 74.5316 | 9.1882 | 74.5316 | 577.00 |
| 31/07/2013 | R214 On 07-November-13 | 7.81 | Call | Bond Future | 482 | 0 | 482 | 0 | 0.00 |
| 31/07/2013 | R214 On 07-November-13 | 7.80 | Call | Bond Future | 473 | 0 | 473 | 0 | 0.00 |
| 31/07/2013 | R214 On 07-November-13 | 7.79 | Call | Bond Future | 464 | 0 | 464 | 0 | 0.00 |
| 31/07/2013 | R214 On 07-November-13 | 7.81 | Put | Bond Future | 12521 | 13 | 12521 | 13 | 0.00 |
| 31/07/2013 | R214 On 07-November-13 | 7.80 | Put | Bond Future | 12611 | 13 | 12611 | 13 | 0.00 |
| 31/07/2013 | R214 On 07-November-13 | 7.79 | Put | Bond Future | 12701 | 13 | 12701 | 13 | 0.00 |
| 31/07/2013 | R214 On 06-February-14 | | | Bond Future | 9.28 | 75.5314 | 9.2804 | 75.5314 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 31/07/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 4061 | 4 | 4061 | 4 | 0.00 |
| 31/07/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 4029 | 4 | 4029 | 4 | 0.00 |
| 31/07/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 3996 | 4 | 3996 | 4 | 0.00 |
| 31/07/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 6203 | 6 | 6203 | 6 | 0.00 |
| 31/07/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 6250 | 6 | 6250 | 6 | 0.00 |
| 31/07/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 6156 | 6 | 6156 | 6 | 0.00 |
| 31/07/2013 | R248 On 01-August-13 | | | Bond Future | 9.17 | 99.4048 | 9.1710 | 99.4048 | 0.00 |
| 31/07/2013 | R248 On 01-August-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R248 On 01-August-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R248 On 01-August-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R248 On 01-August-13 | 7.85 | Put | Bond Future | 15050 | 15 | 15050 | 15 | 0.00 |
| 31/07/2013 | R248 On 01-August-13 | 7.86 | Put | Bond Future | 14921 | 15 | 14921 | 15 | 0.00 |
| 31/07/2013 | R248 On 01-August-13 | 7.84 | Put | Bond Future | 15179 | 15 | 15179 | 15 | 0.00 |
| 31/07/2013 | R248 On 07-November-13 | | | Bond Future | 9.27 | 96.3858 | 9.2716 | 96.3858 | 780.00 |
| 31/07/2013 | R248 On 07-November-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R248 On 07-November-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R248 On 07-November-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R248 On 07-November-13 | 7.84 | Put | Bond Future | 16155 | 16 | 16155 | 16 | 0.00 |
| 31/07/2013 | R248 On 07-November-13 | 7.85 | Put | Bond Future | 16026 | 16 | 16026 | 16 | 0.00 |
| 31/07/2013 | R248 On 07-November-13 | 7.86 | Put | Bond Future | 15897 | 16 | 15897 | 16 | 0.00 |
| 31/07/2013 | R248 On 06-February-14 | | | Bond Future | 9.37 | 97.6789 | 9.3672 | 97.6789 | 0.00 |
| 31/07/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 31/07/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 31/07/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 2637 | 3 | 2637 | 3 | 0.00 |
| 31/07/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 2536 | 3 | 2536 | 3 | 0.00 |