



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 2025 On 07-November-13 | | | Bond Future | 107.05 | 107.0502 | 107.0508 | 107.0502 | 0.00 |
| 02/09/2013 | 2025 On 07-November-13 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2025 On 07-November-13 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2025 On 07-November-13 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2025 On 07-November-13 | 111.01 | Put | Bond Future | 3959 | 4 | 3959 | 4 | 0.00 |
| 02/09/2013 | 2025 On 07-November-13 | 111.00 | Put | Bond Future | 3949 | 4 | 3949 | 4 | 0.00 |
| 02/09/2013 | 2025 On 07-November-13 | 110.99 | Put | Bond Future | 3939 | 4 | 3939 | 4 | 0.00 |
| 02/09/2013 | 2037 On 07-November-13 | | | Bond Future | 9.39 | 94.3503 | 9.3878 | 94.3503 | 1,650.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | 2037 On 07-November-13 | 9.41 | Call | Bond Future | 194 | 0 | 194 | 0 | 0.00 |
| 02/09/2013 | 2037 On 07-November-13 | 9.43 | Call | Bond Future | 368 | 1 | 368 | 1 | 0.00 |
| 02/09/2013 | 2037 On 07-November-13 | 9.42 | Call | Bond Future | 281 | 1 | 281 | 1 | 0.00 |
| 02/09/2013 | 2037 On 07-November-13 | 9.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2037 On 07-November-13 | 9.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2037 On 07-November-13 | 9.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2037 On 06-February-14 | | | Bond Future | 9.50 | 91.3264 | 9.4951 | 91.3264 | 0.00 |
| 02/09/2013 | 2037 On 06-February-14 | 9.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2037 On 06-February-14 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2037 On 06-February-14 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2037 On 06-February-14 | 9.38 | Put | Bond Future | 997 | 1 | 997 | 1 | 0.00 |
| 02/09/2013 | 2037 On 06-February-14 | 9.39 | Put | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 02/09/2013 | 2037 On 06-February-14 | 9.37 | Put | Bond Future | 1084 | 1 | 1084 | 1 | 0.00 |
| 02/09/2013 | 2037 On 08-May-14 | | | Bond Future | 9.61 | 92.5377 | 9.6057 | 92.5377 | 0.00 |
| 02/09/2013 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 02/09/2013 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 1846 | 2 | 1846 | 2 | 0.00 |
| 02/09/2013 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 2021 | 2 | 2021 | 2 | 0.00 |
| 02/09/2013 | 2038 On 07-November-13 | | | Bond Future | 102.43 | 101.8586 | 102.4267 | 101.8586 | 0.00 |
| 02/09/2013 | 2038 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2038 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2038 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2038 On 07-November-13 | 109.99 | Put | Bond Future | 7563 | 8 | 7563 | 8 | 0.00 |
| 02/09/2013 | 2038 On 07-November-13 | 110.00 | Put | Bond Future | 7573 | 8 | 7573 | 8 | 0.00 |
| 02/09/2013 | 2038 On 07-November-13 | 110.01 | Put | Bond Future | 7583 | 8 | 7583 | 8 | 0.00 |
| 02/09/2013 | 2050 On 07-November-13 | | | Bond Future | 105.15 | 105.1492 | 105.1517 | 105.1492 | 122.00 |
| 02/09/2013 | 2050 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2050 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2050 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | 2050 On 07-November-13 | 110.00 | Put | Bond Future | 4848 | 5 | 4848 | 5 | 0.00 |
| 02/09/2013 | 2050 On 07-November-13 | 110.01 | Put | Bond Future | 4858 | 5 | 4858 | 5 | 0.00 |
| 02/09/2013 | 2050 On 07-November-13 | 109.99 | Put | Bond Future | 4838 | 5 | 4838 | 5 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | AL37 On 07-November-13 | | | Index Future | 400.72 | 400.0350 | 400.7200 | 400.0350 | 0.00 |
| 02/09/2013 | AL37 On 06-February-14 | | | Index Future | 405.95 | 405.2620 | 405.9530 | 405.2620 | 0.00 |
| 02/09/2013 | AL7T On 07-November-13 | | | Index Future | 471.10 | 470.3250 | 471.1030 | 470.3250 | 1.00 |
| 02/09/2013 | AL7T On 06-February-14 | | | Index Future | 477.26 | 476.4710 | 477.2550 | 476.4710 | 0.00 |
| 02/09/2013 | ALBI On 07-November-13 | | | Index Future | 424.12 | 423.7340 | 424.1170 | 423.7340 | 770.00 |
| 02/09/2013 | ALBI On 06-February-14 | | | Index Future | 429.66 | 429.2710 | 429.6550 | 429.2710 | 73.00 |
| 02/09/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 02/09/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 02/09/2013 | EL28 On 07-November-13 | | | Bond Future | 107.89 | 107.8896 | 107.8920 | 107.8896 | 0.00 |
| 02/09/2013 | EL28 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | EL28 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | EL28 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | EL28 On 07-November-13 | 110.01 | Put | Bond Future | 2118 | 2 | 2118 | 2 | 0.00 |
| 02/09/2013 | EL28 On 07-November-13 | 110.00 | Put | Bond Future | 2108 | 2 | 2108 | 2 | 0.00 |
| 02/09/2013 | EL28 On 07-November-13 | 109.99 | Put | Bond Future | 2098 | 2 | 2098 | 2 | 0.00 |
| 02/09/2013 | ES33 On 07-November-13 | | | Bond Future | 9.88 | 80.7236 | 9.8779 | 80.7236 | 6,292.00 |
| 02/09/2013 | ES33 On 07-November-13 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | ES33 On 07-November-13 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | ES33 On 07-November-13 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | ES33 On 07-November-13 | 8.49 | Put | Bond Future | 11101 | 11 | 11101 | 11 | 0.00 |
| 02/09/2013 | ES33 On 07-November-13 | 8.50 | Put | Bond Future | 11012 | 11 | 11012 | 11 | 0.00 |
| 02/09/2013 | ES33 On 07-November-13 | 8.51 | Put | Bond Future | 10924 | 11 | 10924 | 11 | 0.00 |
| 02/09/2013 | ES33 On 06-February-14 | | | Bond Future | 10.01 | 81.7783 | 10.0075 | 81.7783 | 0.00 |
| 02/09/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 3343 | 3 | 3343 | 3 | 0.00 |
| 02/09/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 3268 | 3 | 3268 | 3 | 0.00 |
| 02/09/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 3419 | 3 | 3419 | 3 | 0.00 |
| 02/09/2013 | GOVI On 07-November-13 | | | GOVI | 423.61 | 423.1440 | 423.6070 | 423.1440 | 116.00 |
| 02/09/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 224030 | 23 | 224030 | 23 | 0.00 |
| 02/09/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 223930 | 23 | 223930 | 23 | 0.00 |
| 02/09/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 223830 | 23 | 223830 | 23 | 0.00 |
| 02/09/2013 | GOVI On 06-February-14 | | | GOVI | 429.14 | 428.6720 | 429.1390 | 428.6720 | 269.00 |
| 02/09/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 108610 | 11 | 108610 | 11 | 0.00 |
| 02/09/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 108510 | 11 | 108510 | 11 | 0.00 |
| 02/09/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 108710 | 11 | 108710 | 11 | 0.00 |
| 02/09/2013 | GOVI On 08-May-14 | | | GOVI | 434.84 | 434.3580 | 434.8350 | 434.3580 | 0.00 |
| 02/09/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 71650 | 8 | 71650 | 8 | 0.00 |
| 02/09/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 71750 | 8 | 71750 | 8 | 0.00 |
| 02/09/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 71550 | 8 | 71550 | 8 | 0.00 |
| 02/09/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 02/09/2013 | IGOV On 07-November-13 | | | Index Future | 191.78 | 191.8010 | 191.7750 | 191.8010 | 1,078.00 |
| 02/09/2013 | IGOV On 06-February-14 | | | Index Future | 194.30 | 194.3300 | 194.3030 | 194.3300 | 173.00 |
| 02/09/2013 | ILBI On 07-November-13 | | | Index Future | 520.03 | 520.0250 | 520.0250 | 520.0250 | 0.00 |
| 02/09/2013 | ILBI On 06-February-14 | | | Index Future | 527.06 | 527.0560 | 527.0560 | 527.0560 | 186.00 |
| 02/09/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 02/09/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 02/09/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 02/09/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 02/09/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 02/09/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 02/09/2013 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.18 | 94.8000 | 5.1800 | 94.8000 | 700.00 |
| 02/09/2013 | JBAF On 16-October-13 | | | Jibar Tradeable Future | 5.25 | 94.7300 | 5.2500 | 94.7300 | 0.00 |
| 02/09/2013 | JBAF On 20-November-13 | | | Jibar Tradeable Future | 5.35 | 94.6000 | 5.3500 | 94.6000 | 3,000.00 |
| 02/09/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.44 | 94.5200 | 5.4400 | 94.5200 | 1,500.00 |
| 02/09/2013 | JBAF On 15-January-14 | | | Jibar Tradeable Future | 5.55 | 94.3900 | 5.5500 | 94.3900 | 1,000.00 |
| 02/09/2013 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.73 | 94.1900 | 5.7300 | 94.1900 | 0.00 |
| 02/09/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.89 | 94.0200 | 5.8900 | 94.0200 | 400.00 |
| 02/09/2013 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 6.32 | 93.6300 | 6.3200 | 93.6300 | 1,000.00 |
| 02/09/2013 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.67 | 93.2900 | 6.6700 | 93.2900 | 0.00 |
| 02/09/2013 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 7.00 | 92.9500 | 7.0000 | 92.9500 | 0.00 |
| 02/09/2013 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 7.32 | 92.6200 | 7.3200 | 92.6200 | 250.00 |
| 02/09/2013 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 7.60 | 92.3400 | 7.6000 | 92.3400 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R023 On 07-November-13 | | | Bond Future | 8.22 | 98.2974 | 8.2249 | 98.2974 | 11,802.00 |
| 02/09/2013 | R023 On 07-November-13 | 6.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R023 On 07-November-13 | 6.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R023 On 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R023 On 07-November-13 | 6.50 | Put | Bond Future | 11670 | 12 | 11670 | 12 | 0.00 |
| 02/09/2013 | R023 On 07-November-13 | 6.51 | Put | Bond Future | 11598 | 12 | 11598 | 12 | 0.00 |
| 02/09/2013 | R023 On 07-November-13 | 6.49 | Put | Bond Future | 11743 | 12 | 11743 | 12 | 0.00 |
| 02/09/2013 | R023 On 06-February-14 | | | Bond Future | 8.34 | 99.5817 | 8.3437 | 99.5817 | 0.00 |
| 02/09/2013 | R023 On 06-February-14 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R023 On 06-February-14 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R023 On 06-February-14 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R023 On 06-February-14 | 7.85 | Put | Bond Future | 3080 | 3 | 3080 | 3 | 0.00 |
| 02/09/2013 | R023 On 06-February-14 | 7.84 | Put | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |
| 02/09/2013 | R023 On 06-February-14 | 7.86 | Put | Bond Future | 3017 | 3 | 3017 | 3 | 0.00 |
| 02/09/2013 | R157 On 07-November-13 | | | Bond Future | 6.57 | 113.8753 | 6.5665 | 113.8753 | 30,991.00 |
| 02/09/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 77 | 0 | 77 | 0 | 0.00 |
| 02/09/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 02/09/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 79 | 0 | 79 | 0 | 0.00 |
| 02/09/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 1876 | 2 | 1876 | 2 | 0.00 |
| 02/09/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 1860 | 2 | 1860 | 2 | 0.00 |
| 02/09/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 1893 | 2 | 1893 | 2 | 0.00 |
| 02/09/2013 | R157 On 06-February-14 | | | Bond Future | 6.80 | 115.3632 | 6.8046 | 115.3632 | 100.00 |
| 02/09/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 02/09/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 02/09/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 234 | 0 | 234 | 0 | 0.00 |
| 02/09/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 02/09/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 2093 | 2 | 2093 | 2 | 0.00 |
| 02/09/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 2067 | 2 | 2067 | 2 | 0.00 |
| 02/09/2013 | R157 On 08-May-14 | | | Bond Future | 7.10 | 110.0853 | 7.0970 | 110.0853 | 0.00 |
| 02/09/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 02/09/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 158 | 0 | 158 | 0 | 0.00 |
| 02/09/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 02/09/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2726 | 3 | 2726 | 3 | 0.00 |
| 02/09/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2738 | 3 | 2738 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2714 | 3 | 2714 | 3 | 0.00 |
| 02/09/2013 | R157 On 07-August-14 | | | Bond Future | 7.51 | 111.5558 | 7.5076 | 111.5558 | 0.00 |
| 02/09/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 02/09/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 02/09/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 597 | 1 | 597 | 1 | 0.00 |
| 02/09/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 02/09/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 02/09/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 1409 | 1 | 1409 | 1 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | | | Bond Future | 8.51 | 119.4671 | 8.5098 | 119.4671 | 58,223.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 1858 | 2 | 1858 | 2 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.50 | Call | Bond Future | 3167 | 3 | 3167 | 3 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 4327 | 4 | 4327 | 4 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 6.75 | Call | Bond Future | 76 | 0 | 76 | 0 | 1,000.00 |
| 02/09/2013 | R186 On 07-November-13 | 9.00 | Call | Bond Future | 5676 | 6 | 5676 | 6 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.25 | Call | Bond Future | 2213 | 2 | 2213 | 2 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 6.50 | Call | Bond Future | 34 | 0 | 34 | 0 | 5,290.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.00 | Call | Bond Future | 1464 | 1 | 1464 | 1 | 1,000.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 1888 | 2 | 1888 | 2 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.00 | Put | Bond Future | 5996 | 6 | 5996 | 6 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 2275 | 2 | 2275 | 2 | 1,030.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 5121 | 5 | 5121 | 5 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.50 | Put | Bond Future | 3252 | 3 | 3252 | 3 | 4,000.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.25 | Put | Bond Future | 4491 | 5 | 4491 | 5 | 250.00 |
| 02/09/2013 | R186 On 07-November-13 | 6.75 | Put | Bond Future | 16821 | 17 | 16821 | 17 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 6.50 | Put | Bond Future | 19426 | 20 | 19426 | 20 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 5061 | 5 | 5061 | 5 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 5002 | 5 | 5002 | 5 | 0.00 |
| 02/09/2013 | R186 On 07-November-13 | 9.00 | Put | Bond Future | 1543 | 2 | 1543 | 2 | 1,200.00 |
| 02/09/2013 | R186 On 06-February-14 | | | Bond Future | 8.62 | 115.7389 | 8.6188 | 115.7389 | 101.00 |
| 02/09/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 2033 | 2 | 2033 | 2 | 0.00 |
| 02/09/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 2010 | 2 | 2010 | 2 | 0.00 |
| 02/09/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 2057 | 2 | 2057 | 2 | 0.00 |
| 02/09/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 9651 | 10 | 9651 | 10 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 9719 | 10 | 9719 | 10 | 0.00 |
| 02/09/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 9789 | 10 | 9789 | 10 | 0.00 |
| 02/09/2013 | R186 On 08-May-14 | | | Bond Future | 8.73 | 117.2740 | 8.7312 | 117.2740 | 0.00 |
| 02/09/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 1453 | 1 | 1453 | 1 | 0.00 |
| 02/09/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 1437 | 1 | 1437 | 1 | 0.00 |
| 02/09/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 1468 | 1 | 1468 | 1 | 0.00 |
| 02/09/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 16030 | 16 | 16030 | 16 | 0.00 |
| 02/09/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 16112 | 16 | 16112 | 16 | 0.00 |
| 02/09/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 16194 | 16 | 16194 | 16 | 0.00 |
| 02/09/2013 | R186 On 07-August-14 | | | Bond Future | 8.85 | 113.5505 | 8.8466 | 113.5505 | 0.00 |
| 02/09/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 4781 | 5 | 4781 | 5 | 0.00 |
| 02/09/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 4846 | 5 | 4846 | 5 | 0.00 |
| 02/09/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 4813 | 5 | 4813 | 5 | 0.00 |
| 02/09/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 9341 | 9 | 9341 | 9 | 0.00 |
| 02/09/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 9394 | 10 | 9394 | 10 | 0.00 |
| 02/09/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 9288 | 9 | 9288 | 9 | 0.00 |
| 02/09/2013 | R197 On 07-November-13 | | | Bond Future | 274.22 | 274.2236 | 274.2238 | 274.2236 | 2,100.00 |
| 02/09/2013 | R197 On 07-November-13 | 279.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R197 On 07-November-13 | 280.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R197 On 07-November-13 | 280.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R197 On 07-November-13 | 280.00 | Put | Bond Future | 5776 | 6 | 5776 | 6 | 0.00 |
| 02/09/2013 | R197 On 07-November-13 | 280.01 | Put | Bond Future | 5786 | 6 | 5786 | 6 | 0.00 |
| 02/09/2013 | R197 On 07-November-13 | 279.99 | Put | Bond Future | 5766 | 6 | 5766 | 6 | 0.00 |
| 02/09/2013 | R201 On 07-November-13 | | | Bond Future | 5.52 | 106.8588 | 5.5155 | 106.8588 | 0.00 |
| 02/09/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 02/09/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 02/09/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 02/09/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 852 | 1 | 852 | 1 | 0.00 |
| 02/09/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 02/09/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 861 | 1 | 861 | 1 | 0.00 |
| 02/09/2013 | R201 On 06-February-14 | | | Bond Future | 5.59 | 103.8474 | 5.5900 | 103.8474 | 0.00 |
| 02/09/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 274 | 0 | 274 | 0 | 0.00 |
| 02/09/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 02/09/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 278 | 0 | 278 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 566 | 1 | 566 | 1 | 0.00 |
| 02/09/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 02/09/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 571 | 1 | 571 | 1 | 0.00 |
| 02/09/2013 | R201 On 08-May-14 | | | Bond Future | 5.69 | 105.2248 | 5.6944 | 105.2248 | 0.00 |
| 02/09/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 02/09/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 02/09/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 02/09/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 740 | 1 | 740 | 1 | 0.00 |
| 02/09/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 744 | 1 | 744 | 1 | 0.00 |
| 02/09/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 748 | 1 | 748 | 1 | 0.00 |
| 02/09/2013 | R201 On 07-August-14 | | | Bond Future | 5.87 | 102.2220 | 5.8663 | 102.2220 | 0.00 |
| 02/09/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 02/09/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 02/09/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 02/09/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 425 | 0 | 425 | 0 | 0.00 |
| 02/09/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 02/09/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 421 | 0 | 421 | 0 | 0.00 |
| 02/09/2013 | R202 On 07-November-13 | | | Bond Future | 199.83 | 199.8229 | 199.8265 | 199.8229 | 43,251.00 |
| 02/09/2013 | R202 On 07-November-13 | 208.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R202 On 07-November-13 | 209.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R202 On 07-November-13 | 209.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R202 On 07-November-13 | 209.00 | Put | Bond Future | 9174 | 9 | 9174 | 9 | 0.00 |
| 02/09/2013 | R202 On 07-November-13 | 209.01 | Put | Bond Future | 9184 | 9 | 9184 | 9 | 0.00 |
| 02/09/2013 | R202 On 07-November-13 | 208.99 | Put | Bond Future | 9164 | 9 | 9164 | 9 | 0.00 |
| 02/09/2013 | R203 On 07-November-13 | | | Bond Future | 7.39 | 103.9554 | 7.3940 | 103.9554 | 19,568.00 |
| 02/09/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 02/09/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 02/09/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 02/09/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 101893 | 102 | 101893 | 102 | 0.00 |
| 02/09/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 15 | 0 | 15 | 0 | 15.00 |
| 02/09/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 4842 | 5 | 4842 | 5 | 0.00 |
| 02/09/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 4808 | 5 | 4808 | 5 | 0.00 |
| 02/09/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 4876 | 5 | 4876 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 5850 | 6 | 5850 | 6 | 0.00 |
| 02/09/2013 | R203 On 06-February-14 | | | Bond Future | 7.57 | 105.3137 | 7.5715 | 105.3137 | 0.00 |
| 02/09/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 02/09/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 227 | 0 | 227 | 0 | 0.00 |
| 02/09/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 157 | 0 | 157 | 0 | 16.00 |
| 02/09/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 02/09/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 4827 | 5 | 4827 | 5 | 0.00 |
| 02/09/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 5396 | 6 | 5396 | 6 | 0.00 |
| 02/09/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 4798 | 5 | 4798 | 5 | 0.00 |
| 02/09/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 4769 | 5 | 4769 | 5 | 0.00 |
| 02/09/2013 | R203 On 08-May-14 | | | Bond Future | 7.76 | 102.5501 | 7.7605 | 102.5501 | 0.00 |
| 02/09/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 02/09/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 229 | 0 | 229 | 0 | 0.00 |
| 02/09/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 226 | 0 | 226 | 0 | 0.00 |
| 02/09/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 1388 | 1 | 1388 | 1 | 16.00 |
| 02/09/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 6342 | 7 | 6342 | 7 | 0.00 |
| 02/09/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 2447 | 3 | 2447 | 3 | 0.00 |
| 02/09/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 6285 | 6 | 6285 | 6 | 0.00 |
| 02/09/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 6314 | 6 | 6314 | 6 | 0.00 |
| 02/09/2013 | R203 On 07-August-14 | | | Bond Future | 7.97 | 103.9200 | 7.9739 | 103.9200 | 0.00 |
| 02/09/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 1298 | 1 | 1298 | 1 | 0.00 |
| 02/09/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 1288 | 1 | 1288 | 1 | 0.00 |
| 02/09/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 1278 | 1 | 1278 | 1 | 0.00 |
| 02/09/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 3133 | 3 | 3133 | 3 | 0.00 |
| 02/09/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 02/09/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 3151 | 3 | 3151 | 3 | 0.00 |
| 02/09/2013 | R204 On 07-November-13 | | | Bond Future | 7.60 | 104.6101 | 7.5972 | 104.6101 | 29,092.00 |
| 02/09/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 86 | 0 | 86 | 0 | 0.00 |
| 02/09/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 02/09/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 02/09/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 91 | 0 | 91 | 0 | 0.00 |
| 02/09/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 5737 | 6 | 5737 | 6 | 0.00 |
| 02/09/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 3045 | 3 | 3045 | 3 | 1,270.00 |
| 02/09/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 5694 | 6 | 5694 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 5779 | 6 | 5779 | 6 | 0.00 |
| 02/09/2013 | R204 On 06-February-14 | | | Bond Future | 7.74 | 101.9471 | 7.7426 | 101.9471 | 0.00 |
| 02/09/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 386 | 0 | 386 | 0 | 0.00 |
| 02/09/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 398 | 0 | 398 | 0 | 0.00 |
| 02/09/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 392 | 0 | 392 | 0 | 0.00 |
| 02/09/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 5996 | 6 | 5996 | 6 | 0.00 |
| 02/09/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 5959 | 6 | 5959 | 6 | 0.00 |
| 02/09/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 5923 | 6 | 5923 | 6 | 0.00 |
| 02/09/2013 | R204 On 08-May-14 | | | Bond Future | 7.90 | 103.2993 | 7.9001 | 103.2993 | 0.00 |
| 02/09/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 442 | 0 | 442 | 0 | 0.00 |
| 02/09/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 02/09/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 447 | 0 | 447 | 0 | 0.00 |
| 02/09/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 7842 | 8 | 7842 | 8 | 0.00 |
| 02/09/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 7769 | 8 | 7769 | 8 | 0.00 |
| 02/09/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 7805 | 8 | 7805 | 8 | 0.00 |
| 02/09/2013 | R204 On 07-August-14 | | | Bond Future | 8.07 | 100.6487 | 8.0717 | 100.6487 | 0.00 |
| 02/09/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 1991 | 2 | 1991 | 2 | 0.00 |
| 02/09/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 1963 | 2 | 1963 | 2 | 0.00 |
| 02/09/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 1977 | 2 | 1977 | 2 | 0.00 |
| 02/09/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 4276 | 4 | 4276 | 4 | 0.00 |
| 02/09/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 4229 | 4 | 4229 | 4 | 0.00 |
| 02/09/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 4252 | 4 | 4252 | 4 | 0.00 |
| 02/09/2013 | R206 On 07-November-13 | | | Bond Future | 5.88 | 102.6909 | 5.8796 | 102.6909 | 0.00 |
| 02/09/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 02/09/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 02/09/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 7 | 0 | 7 | 0 | 0.00 |
| 02/09/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 291 | 0 | 291 | 0 | 0.00 |
| 02/09/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 02/09/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 287 | 0 | 287 | 0 | 0.00 |
| 02/09/2013 | R207 On 07-November-13 | | | Bond Future | 7.91 | 99.0360 | 7.9117 | 99.0360 | 27,295.00 |
| 02/09/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 157 | 0 | 157 | 0 | 0.00 |
| 02/09/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 153 | 0 | 153 | 0 | 0.00 |
| 02/09/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 149 | 0 | 149 | 0 | 0.00 |
| 02/09/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 6083 | 6 | 6083 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 6036 | 6 | 6036 | 6 | 0.00 |
| 02/09/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 6130 | 6 | 6130 | 6 | 0.00 |
| 02/09/2013 | R207 On 06-February-14 | | | Bond Future | 8.05 | 96.6910 | 8.0497 | 96.6910 | 0.00 |
| 02/09/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 473 | 0 | 473 | 0 | 0.00 |
| 02/09/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 480 | 0 | 480 | 0 | 0.00 |
| 02/09/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 466 | 0 | 466 | 0 | 0.00 |
| 02/09/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 7085 | 7 | 7085 | 7 | 0.00 |
| 02/09/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 7127 | 7 | 7127 | 7 | 0.00 |
| 02/09/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 7042 | 7 | 7042 | 7 | 0.00 |
| 02/09/2013 | R207 On 08-May-14 | | | Bond Future | 8.20 | 97.9735 | 8.1996 | 97.9735 | 0.00 |
| 02/09/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 490 | 0 | 490 | 0 | 0.00 |
| 02/09/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 495 | 0 | 495 | 0 | 0.00 |
| 02/09/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 484 | 0 | 484 | 0 | 0.00 |
| 02/09/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 9693 | 10 | 9693 | 10 | 0.00 |
| 02/09/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 9736 | 10 | 9736 | 10 | 0.00 |
| 02/09/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 9650 | 10 | 9650 | 10 | 0.00 |
| 02/09/2013 | R207 On 07-August-14 | | | Bond Future | 8.36 | 95.6423 | 8.3607 | 95.6423 | 0.00 |
| 02/09/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 2328 | 2 | 2328 | 2 | 0.00 |
| 02/09/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 02/09/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 2344 | 2 | 2344 | 2 | 0.00 |
| 02/09/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 5145 | 5 | 5145 | 5 | 0.00 |
| 02/09/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 5172 | 5 | 5172 | 5 | 0.00 |
| 02/09/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 5118 | 5 | 5118 | 5 | 0.00 |
| 02/09/2013 | R208 On 07-November-13 | | | Bond Future | 8.00 | 93.7821 | 8.0038 | 93.7821 | 14,367.00 |
| 02/09/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 02/09/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 802 | 1 | 802 | 1 | 0.00 |
| 02/09/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 02/09/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 02/09/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 3498 | 4 | 3498 | 4 | 1,520.00 |
| 02/09/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 6826 | 7 | 6826 | 7 | 0.00 |
| 02/09/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 6721 | 7 | 6721 | 7 | 0.00 |
| 02/09/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 6773 | 7 | 6773 | 7 | 0.00 |
| 02/09/2013 | R208 On 06-February-14 | | | Bond Future | 8.13 | 95.0075 | 8.1279 | 95.0075 | 0.00 |
| 02/09/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 531 | 1 | 531 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 539 | 1 | 539 | 1 | 0.00 |
| 02/09/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 02/09/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 7841 | 8 | 7841 | 8 | 0.00 |
| 02/09/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 7889 | 8 | 7889 | 8 | 0.00 |
| 02/09/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 7937 | 8 | 7937 | 8 | 0.00 |
| 02/09/2013 | R208 On 08-May-14 | | | Bond Future | 8.26 | 92.8715 | 8.2565 | 92.8715 | 0.00 |
| 02/09/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 516 | 1 | 516 | 1 | 0.00 |
| 02/09/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 02/09/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 522 | 1 | 522 | 1 | 0.00 |
| 02/09/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 10847 | 11 | 10847 | 11 | 0.00 |
| 02/09/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 10748 | 11 | 10748 | 11 | 0.00 |
| 02/09/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 10797 | 11 | 10797 | 11 | 0.00 |
| 02/09/2013 | R208 On 07-August-14 | | | Bond Future | 8.39 | 94.1121 | 8.3921 | 94.1121 | 0.00 |
| 02/09/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 2555 | 3 | 2555 | 3 | 0.00 |
| 02/09/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 2537 | 3 | 2537 | 3 | 0.00 |
| 02/09/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 2574 | 3 | 2574 | 3 | 0.00 |
| 02/09/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 5423 | 6 | 5423 | 6 | 0.00 |
| 02/09/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 5392 | 5 | 5392 | 5 | 0.00 |
| 02/09/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 5454 | 6 | 5454 | 6 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | | | Bond Future | 9.24 | 72.7003 | 9.2425 | 72.7003 | 19,302.00 |
| 02/09/2013 | R209 On 07-November-13 | 8.65 | Call | Bond Future | 1233 | 1 | 1233 | 1 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 1548 | 2 | 1548 | 2 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 9.40 | Call | Bond Future | 3484 | 4 | 3484 | 4 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 1572 | 2 | 1572 | 2 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 9.25 | Call | Bond Future | 2926 | 3 | 2926 | 3 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 1597 | 2 | 1597 | 2 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 3884 | 4 | 3884 | 4 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 9.70 | Call | Bond Future | 4746 | 5 | 4746 | 5 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 4958 | 5 | 4958 | 5 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 9.40 | Put | Bond Future | 2354 | 2 | 2354 | 2 | 5,000.00 |
| 02/09/2013 | R209 On 07-November-13 | 8.65 | Put | Bond Future | 5749 | 6 | 5749 | 6 | 4,700.00 |
| 02/09/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 4851 | 5 | 4851 | 5 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 9.25 | Put | Bond Future | 2871 | 3 | 2871 | 3 | 1,000.00 |
| 02/09/2013 | R209 On 07-November-13 | 9.70 | Put | Bond Future | 1539 | 2 | 1539 | 2 | 1,520.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 4904 | 5 | 4904 | 5 | 0.00 |
| 02/09/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 2051 | 2 | 2051 | 2 | 980.00 |
| 02/09/2013 | R209 On 06-February-14 | | | Bond Future | 9.34 | 73.6502 | 9.3412 | 73.6502 | 300.00 |
| 02/09/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 2079 | 2 | 2079 | 2 | 0.00 |
| 02/09/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 2124 | 2 | 2124 | 2 | 0.00 |
| 02/09/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 2102 | 2 | 2102 | 2 | 0.00 |
| 02/09/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 8183 | 8 | 8183 | 8 | 0.00 |
| 02/09/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 8124 | 8 | 8124 | 8 | 0.00 |
| 02/09/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 8066 | 8 | 8066 | 8 | 0.00 |
| 02/09/2013 | R209 On 08-May-14 | | | Bond Future | 9.44 | 71.4825 | 9.4406 | 71.4825 | 0.00 |
| 02/09/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 1538 | 2 | 1538 | 2 | 0.00 |
| 02/09/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 1523 | 2 | 1523 | 2 | 0.00 |
| 02/09/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 1508 | 2 | 1508 | 2 | 0.00 |
| 02/09/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 14230 | 14 | 14230 | 14 | 0.00 |
| 02/09/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 14306 | 14 | 14306 | 14 | 0.00 |
| 02/09/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 14155 | 14 | 14155 | 14 | 0.00 |
| 02/09/2013 | R209 On 07-August-14 | | | Bond Future | 9.54 | 72.4373 | 9.5417 | 72.4373 | 0.00 |
| 02/09/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 4706 | 5 | 4706 | 5 | 0.00 |
| 02/09/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 4735 | 5 | 4735 | 5 | 0.00 |
| 02/09/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 4678 | 5 | 4678 | 5 | 0.00 |
| 02/09/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 8187 | 8 | 8187 | 8 | 0.00 |
| 02/09/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 8279 | 8 | 8279 | 8 | 0.00 |
| 02/09/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 8233 | 8 | 8233 | 8 | 0.00 |
| 02/09/2013 | R210 On 07-November-13 | | | Bond Future | 151.70 | 151.7002 | 151.7024 | 151.7002 | 1,237.00 |
| 02/09/2013 | R210 On 07-November-13 | 159.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R210 On 07-November-13 | 160.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R210 On 07-November-13 | 160.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R210 On 07-November-13 | 159.99 | Put | Bond Future | 8288 | 8 | 8288 | 8 | 0.00 |
| 02/09/2013 | R210 On 07-November-13 | 160.00 | Put | Bond Future | 8298 | 8 | 8298 | 8 | 0.00 |
| 02/09/2013 | R210 On 07-November-13 | 160.01 | Put | Bond Future | 8308 | 8 | 8308 | 8 | 0.00 |
| 02/09/2013 | R211 On 07-November-13 | | | Bond Future | 128.37 | 128.3732 | 128.3677 | 128.3732 | 522.00 |
| 02/09/2013 | R211 On 07-November-13 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R211 On 07-November-13 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R211 On 07-November-13 | 129.99 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R211 On 07-November-13 | 130.00 | Put | Bond Future | 1632 | 2 | 1632 | 2 | 0.00 |
| 02/09/2013 | R211 On 07-November-13 | 130.01 | Put | Bond Future | 1642 | 2 | 1642 | 2 | 0.00 |
| 02/09/2013 | R211 On 07-November-13 | 129.99 | Put | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 02/09/2013 | R212 On 07-November-13 | | | Bond Future | 128.09 | 128.0904 | 128.0903 | 128.0904 | 21,791.00 |
| 02/09/2013 | R212 On 07-November-13 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R212 On 07-November-13 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R212 On 07-November-13 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R212 On 07-November-13 | 133.00 | Put | Bond Future | 4910 | 5 | 4910 | 5 | 0.00 |
| 02/09/2013 | R212 On 07-November-13 | 133.01 | Put | Bond Future | 4920 | 5 | 4920 | 5 | 0.00 |
| 02/09/2013 | R212 On 07-November-13 | 132.99 | Put | Bond Future | 4900 | 5 | 4900 | 5 | 0.00 |
| 02/09/2013 | R213 On 07-November-13 | | | Bond Future | 9.07 | 83.4252 | 9.0674 | 83.4252 | 19,481.00 |
| 02/09/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 02/09/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 02/09/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 1399 | 1 | 1399 | 1 | 0.00 |
| 02/09/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 5038 | 5 | 5038 | 5 | 0.00 |
| 02/09/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 4982 | 5 | 4982 | 5 | 0.00 |
| 02/09/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 02/09/2013 | R213 On 06-February-14 | | | Bond Future | 9.17 | 84.5153 | 9.1743 | 84.5153 | 0.00 |
| 02/09/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 1958 | 2 | 1958 | 2 | 0.00 |
| 02/09/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 1980 | 2 | 1980 | 2 | 0.00 |
| 02/09/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 2002 | 2 | 2002 | 2 | 0.00 |
| 02/09/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 8797 | 9 | 8797 | 9 | 0.00 |
| 02/09/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 8737 | 9 | 8737 | 9 | 0.00 |
| 02/09/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 8858 | 9 | 8858 | 9 | 0.00 |
| 02/09/2013 | R213 On 08-May-14 | | | Bond Future | 9.28 | 82.0985 | 9.2781 | 82.0985 | 0.00 |
| 02/09/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 1474 | 1 | 1474 | 1 | 0.00 |
| 02/09/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 02/09/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 1489 | 1 | 1489 | 1 | 0.00 |
| 02/09/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 14605 | 15 | 14605 | 15 | 0.00 |
| 02/09/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 14680 | 15 | 14680 | 15 | 0.00 |
| 02/09/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 14530 | 15 | 14530 | 15 | 0.00 |
| 02/09/2013 | R213 On 07-August-14 | | | Bond Future | 9.39 | 83.1952 | 9.3855 | 83.1952 | 0.00 |
| 02/09/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 4654 | 5 | 4654 | 5 | 0.00 |
| 02/09/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 4712 | 5 | 4712 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 02/09/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 4683 | 5 | 4683 | 5 | 0.00 |
| 02/09/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 8565 | 9 | 8565 | 9 | 0.00 |
| 02/09/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 8612 | 9 | 8612 | 9 | 0.00 |
| 02/09/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 8660 | 9 | 8660 | 9 | 0.00 |
| 02/09/2013 | R214 On 07-November-13 | | | Bond Future | 9.39 | 73.3345 | 9.3889 | 73.3345 | 2,427.00 |
| 02/09/2013 | R214 On 07-November-13 | 7.81 | Call | Bond Future | 133 | 0 | 133 | 0 | 0.00 |
| 02/09/2013 | R214 On 07-November-13 | 7.80 | Call | Bond Future | 129 | 0 | 129 | 0 | 0.00 |
| 02/09/2013 | R214 On 07-November-13 | 7.79 | Call | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 02/09/2013 | R214 On 07-November-13 | 7.80 | Put | Bond Future | 13785 | 14 | 13785 | 14 | 0.00 |
| 02/09/2013 | R214 On 07-November-13 | 7.81 | Put | Bond Future | 13690 | 13 | 13690 | 13 | 0.00 |
| 02/09/2013 | R214 On 07-November-13 | 7.79 | Put | Bond Future | 13880 | 14 | 13880 | 14 | 0.00 |
| 02/09/2013 | R214 On 06-February-14 | | | Bond Future | 9.49 | 74.2927 | 9.4909 | 74.2927 | 0.00 |
| 02/09/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 3072 | 3 | 3072 | 3 | 0.00 |
| 02/09/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 3043 | 3 | 3043 | 3 | 0.00 |
| 02/09/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 3015 | 3 | 3015 | 3 | 0.00 |
| 02/09/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 6781 | 7 | 6781 | 7 | 0.00 |
| 02/09/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 6833 | 7 | 6833 | 7 | 0.00 |
| 02/09/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 6730 | 7 | 6730 | 7 | 0.00 |
| 02/09/2013 | R248 On 07-November-13 | | | Bond Future | 9.44 | 95.3097 | 9.4357 | 95.3097 | 10,260.00 |
| 02/09/2013 | R248 On 07-November-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R248 On 07-November-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R248 On 07-November-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R248 On 07-November-13 | 7.86 | Put | Bond Future | 17482 | 17 | 17482 | 17 | 0.00 |
| 02/09/2013 | R248 On 07-November-13 | 7.85 | Put | Bond Future | 17611 | 17 | 17611 | 17 | 0.00 |
| 02/09/2013 | R248 On 07-November-13 | 7.84 | Put | Bond Future | 17740 | 17 | 17740 | 17 | 0.00 |
| 02/09/2013 | R248 On 06-February-14 | | | Bond Future | 9.54 | 96.5551 | 9.5402 | 96.5551 | 0.00 |
| 02/09/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 02/09/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 4378 | 4 | 4378 | 4 | 0.00 |
| 02/09/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 4277 | 4 | 4277 | 4 | 0.00 |
| 02/09/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 4175 | 4 | 4175 | 4 | 0.00 |