



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For October 2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 2025 On 07-November-13 | | | Bond Future | 109.92 | 109.8914 | 109.9185 | 109.8914 | 0.00 |
| 24/10/2013 | 2025 On 07-November-13 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2025 On 07-November-13 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2025 On 07-November-13 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2025 On 07-November-13 | 111.01 | Put | Bond Future | 1091 | 1 | 1091 | 1 | 0.00 |
| 24/10/2013 | 2025 On 07-November-13 | 111.00 | Put | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 24/10/2013 | 2025 On 07-November-13 | 110.99 | Put | Bond Future | 1071 | 1 | 1071 | 1 | 0.00 |
| 24/10/2013 | 2037 On 07-November-13 | | | Bond Future | 8.74 | 100.2165 | 8.7380 | 100.2165 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | 2037 On 07-November-13 | 9.41 | Call | Bond Future | 6179 | 6 | 6179 | 6 | 0.00 |
| 24/10/2013 | 2037 On 07-November-13 | 9.43 | Call | Bond Future | 6353 | 7 | 6353 | 7 | 0.00 |
| 24/10/2013 | 2037 On 07-November-13 | 9.42 | Call | Bond Future | 6266 | 6 | 6266 | 6 | 0.00 |
| 24/10/2013 | 2037 On 07-November-13 | 9.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2037 On 07-November-13 | 9.42 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2037 On 07-November-13 | 9.43 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2037 On 06-February-14 | | | Bond Future | 8.82 | 97.2779 | 8.8237 | 97.2779 | 0.00 |
| 24/10/2013 | 2037 On 06-February-14 | 9.38 | Call | Bond Future | 5076 | 5 | 5076 | 5 | 0.00 |
| 24/10/2013 | 2037 On 06-February-14 | 9.39 | Call | Bond Future | 5163 | 5 | 5163 | 5 | 0.00 |
| 24/10/2013 | 2037 On 06-February-14 | 9.37 | Call | Bond Future | 4988 | 5 | 4988 | 5 | 0.00 |
| 24/10/2013 | 2037 On 06-February-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2037 On 06-February-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2037 On 06-February-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2037 On 08-May-14 | | | Bond Future | 8.91 | 98.5860 | 8.9113 | 98.5860 | 0.00 |
| 24/10/2013 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 4322 | 5 | 4322 | 5 | 0.00 |
| 24/10/2013 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 4148 | 4 | 4148 | 4 | 0.00 |
| 24/10/2013 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 4235 | 4 | 4235 | 4 | 0.00 |
| 24/10/2013 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2038 On 07-November-13 | | | Bond Future | 106.15 | 106.1243 | 106.1520 | 106.1243 | 18.00 |
| 24/10/2013 | 2038 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2038 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2038 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2038 On 07-November-13 | 109.99 | Put | Bond Future | 3838 | 4 | 3838 | 4 | 0.00 |
| 24/10/2013 | 2038 On 07-November-13 | 110.00 | Put | Bond Future | 3848 | 4 | 3848 | 4 | 0.00 |
| 24/10/2013 | 2038 On 07-November-13 | 110.01 | Put | Bond Future | 3858 | 4 | 3858 | 4 | 0.00 |
| 24/10/2013 | 2050 On 07-November-13 | | | Bond Future | 110.42 | 110.3943 | 110.4234 | 110.3943 | 122.00 |
| 24/10/2013 | 2050 On 07-November-13 | 109.99 | Call | Bond Future | 433 | 0 | 433 | 0 | 0.00 |
| 24/10/2013 | 2050 On 07-November-13 | 110.00 | Call | Bond Future | 423 | 0 | 423 | 0 | 0.00 |
| 24/10/2013 | 2050 On 07-November-13 | 110.01 | Call | Bond Future | 413 | 0 | 413 | 0 | 0.00 |
| 24/10/2013 | 2050 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2050 On 07-November-13 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | 2050 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | AL37 On 07-November-13 | | | Index Future | 417.17 | 417.1180 | 417.1730 | 417.1180 | 0.00 |
| 24/10/2013 | AL37 On 06-February-14 | | | Index Future | 422.66 | 422.6050 | 422.6610 | 422.6050 | 0.00 |
| 24/10/2013 | AL7T On 07-November-13 | | | Index Future | 496.37 | 496.1910 | 496.3680 | 496.1910 | 1.00 |
| 24/10/2013 | AL7T On 06-February-14 | | | Index Future | 502.90 | 502.7180 | 502.8970 | 502.7180 | 0.00 |
| 24/10/2013 | ALBI On 07-November-13 | | | Index Future | 444.48 | 445.0330 | 444.4750 | 445.0330 | 753.00 |
| 24/10/2013 | ALBI On 06-February-14 | | | Index Future | 450.32 | 450.8870 | 450.3210 | 450.8870 | 112.00 |
| 24/10/2013 | ALBI On 08-May-14 | | | Index Future | 456.37 | 456.9490 | 456.3700 | 456.9490 | 85.00 |
| 24/10/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 24/10/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 24/10/2013 | EL28 On 07-November-13 | | | Bond Future | 111.05 | 111.0192 | 111.0484 | 111.0192 | 0.00 |
| 24/10/2013 | EL28 On 07-November-13 | 110.00 | Call | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 24/10/2013 | EL28 On 07-November-13 | 109.99 | Call | Bond Future | 1058 | 1 | 1058 | 1 | 0.00 |
| 24/10/2013 | EL28 On 07-November-13 | 110.01 | Call | Bond Future | 1038 | 1 | 1038 | 1 | 0.00 |
| 24/10/2013 | EL28 On 07-November-13 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | EL28 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | EL28 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | ES33 On 07-November-13 | | | Bond Future | 9.26 | 85.5510 | 9.2562 | 85.5510 | 6,292.00 |
| 24/10/2013 | ES33 On 07-November-13 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | ES33 On 07-November-13 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | ES33 On 07-November-13 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | ES33 On 07-November-13 | 8.49 | Put | Bond Future | 6403 | 6 | 6403 | 6 | 0.00 |
| 24/10/2013 | ES33 On 07-November-13 | 8.50 | Put | Bond Future | 6315 | 6 | 6315 | 6 | 0.00 |
| 24/10/2013 | ES33 On 07-November-13 | 8.51 | Put | Bond Future | 6226 | 6 | 6226 | 6 | 0.00 |
| 24/10/2013 | ES33 On 06-February-14 | | | Bond Future | 9.36 | 86.6763 | 9.3639 | 86.6763 | 0.00 |
| 24/10/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 1348 | 2 | 1348 | 2 | 0.00 |
| 24/10/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 1499 | 2 | 1499 | 2 | 0.00 |
| 24/10/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 1424 | 2 | 1424 | 2 | 0.00 |
| 24/10/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GOVI On 07-November-13 | | | GOVI | 443.80 | 444.3850 | 443.8040 | 444.3850 | 139.00 |
| 24/10/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 22060 | 2 | 22060 | 2 | 0.00 |
| 24/10/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 21960 | 2 | 21960 | 2 | 0.00 |
| 24/10/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 21860 | 2 | 21860 | 2 | 0.00 |
| 24/10/2013 | GOVI On 06-February-14 | | | GOVI | 449.64 | 450.2300 | 449.6420 | 450.2300 | 268.00 |
| 24/10/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 96520 | 10 | 96520 | 10 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 96320 | 10 | 96320 | 10 | 0.00 |
| 24/10/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 96420 | 10 | 96420 | 10 | 0.00 |
| 24/10/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GOVI On 08-May-14 | | | GOVI | 455.68 | 456.2830 | 455.6810 | 456.2830 | 0.00 |
| 24/10/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 136710 | 14 | 136710 | 14 | 0.00 |
| 24/10/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 136810 | 14 | 136810 | 14 | 0.00 |
| 24/10/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 136910 | 14 | 136910 | 14 | 0.00 |
| 24/10/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 24/10/2013 | IGOV On 07-November-13 | | | Index Future | 197.68 | 197.5950 | 197.6800 | 197.5950 | 1,166.00 |
| 24/10/2013 | IGOV On 06-February-14 | | | Index Future | 200.31 | 200.2190 | 200.3050 | 200.2190 | 190.00 |
| 24/10/2013 | ILBI On 07-November-13 | | | Index Future | 535.82 | 535.0160 | 535.8210 | 535.0160 | 0.00 |
| 24/10/2013 | ILBI On 06-February-14 | | | Index Future | 543.04 | 542.2250 | 543.0410 | 542.2250 | 186.00 |
| 24/10/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 24/10/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 24/10/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 24/10/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 24/10/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 24/10/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 24/10/2013 | JBAF On 20-November-13 | | | Jibar Tradeable Future | 5.15 | 94.8400 | 5.1500 | 94.8400 | 100.00 |
| 24/10/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.16 | 94.8300 | 5.1600 | 94.8300 | 1,500.00 |
| 24/10/2013 | JBAF On 15-January-14 | | | Jibar Tradeable Future | 5.18 | 94.8200 | 5.1800 | 94.8200 | 1,000.00 |
| 24/10/2013 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.24 | 94.7800 | 5.2400 | 94.7800 | 0.00 |
| 24/10/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.29 | 94.7400 | 5.2900 | 94.7400 | 400.00 |
| 24/10/2013 | JBAF On 16-April-14 | | | Jibar Tradeable Future | 5.37 | 94.6700 | 5.3700 | 94.6700 | 0.00 |
| 24/10/2013 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.55 | 94.4900 | 5.5500 | 94.4900 | 1,000.00 |
| 24/10/2013 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 5.79 | 94.2800 | 5.7900 | 94.2800 | 1,000.00 |
| 24/10/2013 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 5.99 | 94.0700 | 5.9900 | 94.0700 | 1,000.00 |
| 24/10/2013 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.23 | 93.8300 | 6.2300 | 93.8300 | 150.00 |
| 24/10/2013 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 6.48 | 93.5800 | 6.4800 | 93.5800 | 2,000.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 6.73 | 93.3300 | 6.7300 | 93.3300 | 0.00 |
| 24/10/2013 | R023 On 07-November-13 | | | Bond Future | 7.35 | 104.1856 | 7.3472 | 104.1856 | 12,954.00 |
| 24/10/2013 | R023 On 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R023 On 07-November-13 | 6.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R023 On 07-November-13 | 6.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R023 On 07-November-13 | 6.50 | Put | Bond Future | 5944 | 6 | 5944 | 6 | 0.00 |
| 24/10/2013 | R023 On 07-November-13 | 6.49 | Put | Bond Future | 6017 | 6 | 6017 | 6 | 0.00 |
| 24/10/2013 | R023 On 07-November-13 | 6.51 | Put | Bond Future | 5871 | 6 | 5871 | 6 | 0.00 |
| 24/10/2013 | R023 On 06-February-14 | | | Bond Future | 7.43 | 105.5560 | 7.4284 | 105.5560 | 0.00 |
| 24/10/2013 | R023 On 06-February-14 | 7.85 | Call | Bond Future | 2731 | 3 | 2731 | 3 | 0.00 |
| 24/10/2013 | R023 On 06-February-14 | 7.86 | Call | Bond Future | 2795 | 3 | 2795 | 3 | 0.00 |
| 24/10/2013 | R023 On 06-February-14 | 7.84 | Call | Bond Future | 2667 | 3 | 2667 | 3 | 0.00 |
| 24/10/2013 | R023 On 06-February-14 | 7.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R023 On 06-February-14 | 7.86 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R023 On 06-February-14 | 7.84 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R157 On 07-November-13 | | | Bond Future | 5.72 | 115.5337 | 5.7214 | 115.5337 | 27,649.00 |
| 24/10/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 125 | 0 | 125 | 0 | 0.00 |
| 24/10/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 118 | 0 | 118 | 0 | 0.00 |
| 24/10/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 131 | 0 | 131 | 0 | 0.00 |
| 24/10/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 353 | 0 | 353 | 0 | 0.00 |
| 24/10/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 24/10/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 341 | 0 | 341 | 0 | 0.00 |
| 24/10/2013 | R157 On 06-February-14 | | | Bond Future | 5.80 | 117.0534 | 5.8020 | 117.0534 | 606.00 |
| 24/10/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 24/10/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 455 | 0 | 455 | 0 | 0.00 |
| 24/10/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 24/10/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 694 | 1 | 694 | 1 | 0.00 |
| 24/10/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 703 | 1 | 703 | 1 | 0.00 |
| 24/10/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 24/10/2013 | R157 On 08-May-14 | | | Bond Future | 5.88 | 111.8186 | 5.8764 | 111.8186 | 0.00 |
| 24/10/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 296 | 0 | 296 | 0 | 0.00 |
| 24/10/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 292 | 0 | 292 | 0 | 0.00 |
| 24/10/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 24/10/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 1217 | 1 | 1217 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 1227 | 1 | 1227 | 1 | 0.00 |
| 24/10/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 0.00 |
| 24/10/2013 | R157 On 07-August-14 | | | Bond Future | 5.91 | 113.3879 | 5.9147 | 113.3879 | 0.00 |
| 24/10/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 1308 | 1 | 1308 | 1 | 0.00 |
| 24/10/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 1316 | 1 | 1316 | 1 | 0.00 |
| 24/10/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 1323 | 1 | 1323 | 1 | 0.00 |
| 24/10/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 401 | 0 | 401 | 0 | 0.00 |
| 24/10/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 397 | 0 | 397 | 0 | 0.00 |
| 24/10/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 394 | 0 | 394 | 0 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | | | Bond Future | 7.76 | 126.8477 | 7.7624 | 126.8477 | 56,682.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.50 | Call | Bond Future | 6662 | 7 | 6662 | 7 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 3669 | 4 | 3669 | 4 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 8783 | 9 | 8783 | 9 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 6.75 | Call | Bond Future | 1 | 0 | 1 | 0 | 1,000.00 |
| 24/10/2013 | R186 On 07-November-13 | 9.00 | Call | Bond Future | 10863 | 11 | 10863 | 11 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.25 | Call | Bond Future | 4554 | 5 | 4554 | 5 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,290.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 3827 | 4 | 3827 | 4 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.00 | Call | Bond Future | 2630 | 3 | 2630 | 3 | 1,000.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 3748 | 4 | 3748 | 4 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 2 | 0 | 2 | 0 | 1,030.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.00 | Put | Bond Future | 432 | 0 | 432 | 0 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.50 | Put | Bond Future | 17 | 0 | 17 | 0 | 4,000.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 203 | 0 | 203 | 0 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.25 | Put | Bond Future | 104 | 0 | 104 | 0 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 6.75 | Put | Bond Future | 10016 | 10 | 10016 | 10 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 6.50 | Put | Bond Future | 12662 | 12 | 12662 | 12 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 191 | 0 | 191 | 0 | 0.00 |
| 24/10/2013 | R186 On 07-November-13 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,200.00 |
| 24/10/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 180 | 0 | 180 | 0 | 0.00 |
| 24/10/2013 | R186 On 06-February-14 | | | Bond Future | 7.84 | 123.2268 | 7.8431 | 123.2268 | 336.00 |
| 24/10/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 3101 | 3 | 3101 | 3 | 0.00 |
| 24/10/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 3059 | 3 | 3059 | 3 | 0.00 |
| 24/10/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 3144 | 3 | 3144 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R186 On 06-February-14 | 8.75 | Call | Bond Future | 8815 | 9 | 8815 | 9 | 0.00 |
| 24/10/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 3958 | 4 | 3958 | 4 | 0.00 |
| 24/10/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 3908 | 4 | 3908 | 4 | 0.00 |
| 24/10/2013 | R186 On 06-February-14 | 8.75 | Put | Bond Future | 885 | 1 | 885 | 1 | 250.00 |
| 24/10/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 4009 | 4 | 4009 | 4 | 0.00 |
| 24/10/2013 | R186 On 08-May-14 | | | Bond Future | 7.92 | 124.8837 | 7.9247 | 124.8837 | 540.00 |
| 24/10/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 24/10/2013 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 7807 | 8 | 7807 | 8 | 0.00 |
| 24/10/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 2040 | 2 | 2040 | 2 | 0.00 |
| 24/10/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 1989 | 2 | 1989 | 2 | 0.00 |
| 24/10/2013 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 3211 | 3 | 3211 | 3 | 1,933.00 |
| 24/10/2013 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 2799 | 3 | 2799 | 3 | 1,933.00 |
| 24/10/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 9663 | 9 | 9663 | 9 | 0.00 |
| 24/10/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 9735 | 9 | 9735 | 9 | 0.00 |
| 24/10/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 9807 | 9 | 9807 | 9 | 0.00 |
| 24/10/2013 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 7104 | 7 | 7104 | 7 | 0.00 |
| 24/10/2013 | R186 On 07-August-14 | | | Bond Future | 8.00 | 121.3441 | 8.0007 | 121.3441 | 0.00 |
| 24/10/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 7042 | 7 | 7042 | 7 | 0.00 |
| 24/10/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 7139 | 7 | 7139 | 7 | 0.00 |
| 24/10/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 7091 | 7 | 7091 | 7 | 0.00 |
| 24/10/2013 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 10367 | 11 | 10367 | 11 | 0.00 |
| 24/10/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 4467 | 4 | 4467 | 4 | 0.00 |
| 24/10/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 4540 | 4 | 4540 | 4 | 0.00 |
| 24/10/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 4504 | 4 | 4504 | 4 | 0.00 |
| 24/10/2013 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 2664 | 3 | 2664 | 3 | 840.00 |
| 24/10/2013 | R197 On 07-November-13 | | | Bond Future | 280.67 | 280.6017 | 280.6694 | 280.6017 | 2,049.00 |
| 24/10/2013 | R197 On 07-November-13 | 280.00 | Call | Bond Future | 669 | 1 | 669 | 1 | 0.00 |
| 24/10/2013 | R197 On 07-November-13 | 280.01 | Call | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 24/10/2013 | R197 On 07-November-13 | 279.99 | Call | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 24/10/2013 | R197 On 07-November-13 | 280.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R197 On 07-November-13 | 280.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R197 On 07-November-13 | 279.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R201 On 07-November-13 | | | Bond Future | 4.87 | 107.5367 | 4.8707 | 107.5367 | 0.00 |
| 24/10/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 80 | 0 | 80 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 84 | 0 | 84 | 0 | 0.00 |
| 24/10/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 24/10/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 24/10/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 155 | 0 | 155 | 0 | 0.00 |
| 24/10/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 168 | 0 | 168 | 0 | 0.00 |
| 24/10/2013 | R201 On 06-February-14 | | | Bond Future | 4.74 | 104.5433 | 4.7379 | 104.5433 | 0.00 |
| 24/10/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 543 | 1 | 543 | 1 | 0.00 |
| 24/10/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 556 | 1 | 556 | 1 | 0.00 |
| 24/10/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 24/10/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 114 | 0 | 114 | 0 | 0.00 |
| 24/10/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 24/10/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 116 | 0 | 116 | 0 | 0.00 |
| 24/10/2013 | R201 On 08-May-14 | | | Bond Future | 4.45 | 105.9490 | 4.4526 | 105.9490 | 0.00 |
| 24/10/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 408 | 0 | 408 | 0 | 0.00 |
| 24/10/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 412 | 0 | 412 | 0 | 0.00 |
| 24/10/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 405 | 0 | 405 | 0 | 0.00 |
| 24/10/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 24/10/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 228 | 0 | 228 | 0 | 0.00 |
| 24/10/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 230 | 0 | 230 | 0 | 0.00 |
| 24/10/2013 | R201 On 07-August-14 | | | Bond Future | 3.57 | 103.0257 | 3.5717 | 103.0257 | 0.00 |
| 24/10/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 679 | 1 | 679 | 1 | 0.00 |
| 24/10/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 685 | 1 | 685 | 1 | 0.00 |
| 24/10/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 24/10/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 24/10/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 55 | 0 | 55 | 0 | 0.00 |
| 24/10/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 54 | 0 | 54 | 0 | 0.00 |
| 24/10/2013 | R202 On 07-November-13 | | | Bond Future | 207.97 | 207.7574 | 207.9654 | 207.7574 | 43,395.00 |
| 24/10/2013 | R202 On 07-November-13 | 208.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R202 On 07-November-13 | 209.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R202 On 07-November-13 | 209.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R202 On 07-November-13 | 209.00 | Put | Bond Future | 1035 | 1 | 1035 | 1 | 0.00 |
| 24/10/2013 | R202 On 07-November-13 | 209.01 | Put | Bond Future | 1045 | 1 | 1045 | 1 | 0.00 |
| 24/10/2013 | R202 On 07-November-13 | 208.99 | Put | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 24/10/2013 | R203 On 07-November-13 | | | Bond Future | 6.37 | 107.5733 | 6.3732 | 107.5733 | 19,563.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 24/10/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 24/10/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 24/10/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 105382 | 105 | 105382 | 105 | 0.00 |
| 24/10/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 3 | 0 | 3 | 0 | 15.00 |
| 24/10/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 24/10/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 1323 | 1 | 1323 | 1 | 0.00 |
| 24/10/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 1387 | 1 | 1387 | 1 | 0.00 |
| 24/10/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 2348 | 2 | 2348 | 2 | 0.00 |
| 24/10/2013 | R203 On 06-February-14 | | | Bond Future | 6.46 | 108.9883 | 6.4634 | 108.9883 | 6.00 |
| 24/10/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 605 | 1 | 605 | 1 | 0.00 |
| 24/10/2013 | R203 On 06-February-14 | 6.84 | Call | Bond Future | 1785 | 2 | 1785 | 2 | 13.00 |
| 24/10/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 628 | 1 | 628 | 1 | 0.00 |
| 24/10/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 413 | 0 | 413 | 0 | 16.00 |
| 24/10/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 616 | 1 | 616 | 1 | 0.00 |
| 24/10/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 1668 | 2 | 1668 | 2 | 0.00 |
| 24/10/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 2107 | 2 | 2107 | 2 | 0.00 |
| 24/10/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 24/10/2013 | R203 On 06-February-14 | 6.84 | Put | Bond Future | 563 | 1 | 563 | 1 | 0.00 |
| 24/10/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 24/10/2013 | R203 On 08-May-14 | | | Bond Future | 6.55 | 106.2929 | 6.5511 | 106.2929 | 0.00 |
| 24/10/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 483 | 0 | 483 | 0 | 0.00 |
| 24/10/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 498 | 0 | 498 | 0 | 0.00 |
| 24/10/2013 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 1898 | 2 | 1898 | 2 | 13.00 |
| 24/10/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 491 | 0 | 491 | 0 | 0.00 |
| 24/10/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 3056 | 3 | 3056 | 3 | 16.00 |
| 24/10/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 2993 | 3 | 2993 | 3 | 0.00 |
| 24/10/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 507 | 1 | 507 | 1 | 0.00 |
| 24/10/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 2945 | 3 | 2945 | 3 | 0.00 |
| 24/10/2013 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 1022 | 1 | 1022 | 1 | 0.00 |
| 24/10/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 24/10/2013 | R203 On 07-August-14 | | | Bond Future | 6.63 | 107.7841 | 6.6271 | 107.7841 | 0.00 |
| 24/10/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 2771 | 3 | 2771 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 2752 | 3 | 2752 | 3 | 0.00 |
| 24/10/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 2733 | 3 | 2733 | 3 | 0.00 |
| 24/10/2013 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 1940 | 2 | 1940 | 2 | 30.00 |
| 24/10/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 867 | 1 | 867 | 1 | 0.00 |
| 24/10/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 859 | 1 | 859 | 1 | 0.00 |
| 24/10/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 876 | 1 | 876 | 1 | 0.00 |
| 24/10/2013 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 1339 | 1 | 1339 | 1 | 0.00 |
| 24/10/2013 | R204 On 07-November-13 | | | Bond Future | 6.59 | 109.1327 | 6.5919 | 109.1327 | 31,288.00 |
| 24/10/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 24/10/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 1842 | 2 | 1842 | 2 | 0.00 |
| 24/10/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 106 | 0 | 106 | 0 | 0.00 |
| 24/10/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 24/10/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 1410 | 1 | 1410 | 1 | 0.00 |
| 24/10/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 52 | 0 | 52 | 0 | 1,270.00 |
| 24/10/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 1372 | 1 | 1372 | 1 | 0.00 |
| 24/10/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 1448 | 1 | 1448 | 1 | 0.00 |
| 24/10/2013 | R204 On 06-February-14 | | | Bond Future | 6.67 | 106.5383 | 6.6715 | 106.5383 | 0.00 |
| 24/10/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 24/10/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 24/10/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 906 | 1 | 906 | 1 | 0.00 |
| 24/10/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 2088 | 2 | 2088 | 2 | 0.00 |
| 24/10/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 2061 | 2 | 2061 | 2 | 0.00 |
| 24/10/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 2034 | 2 | 2034 | 2 | 0.00 |
| 24/10/2013 | R204 On 08-May-14 | | | Bond Future | 6.75 | 107.9708 | 6.7538 | 107.9708 | 0.00 |
| 24/10/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 808 | 1 | 808 | 1 | 0.00 |
| 24/10/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 797 | 1 | 797 | 1 | 0.00 |
| 24/10/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 820 | 1 | 820 | 1 | 0.00 |
| 24/10/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 3715 | 4 | 3715 | 4 | 0.00 |
| 24/10/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 3655 | 4 | 3655 | 4 | 0.00 |
| 24/10/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 24/10/2013 | R204 On 07-August-14 | | | Bond Future | 6.83 | 105.4536 | 6.8271 | 105.4536 | 0.00 |
| 24/10/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 3675 | 4 | 3675 | 4 | 0.00 |
| 24/10/2013 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 4507 | 4 | 4507 | 4 | 0.00 |
| 24/10/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 3626 | 4 | 3626 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 3651 | 4 | 3651 | 4 | 0.00 |
| 24/10/2013 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 948 | 1 | 948 | 1 | 530.00 |
| 24/10/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 1319 | 1 | 1319 | 1 | 0.00 |
| 24/10/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 1294 | 1 | 1294 | 1 | 0.00 |
| 24/10/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 1307 | 1 | 1307 | 1 | 0.00 |
| 24/10/2013 | R206 On 07-November-13 | | | Bond Future | 5.10 | 102.8333 | 5.1045 | 102.8333 | 0.00 |
| 24/10/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 24/10/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 24/10/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 24/10/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 24/10/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 24/10/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 24/10/2013 | R207 On 07-November-13 | | | Bond Future | 6.92 | 103.9950 | 6.9223 | 103.9950 | 21,989.00 |
| 24/10/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 24/10/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 246 | 0 | 246 | 0 | 0.00 |
| 24/10/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 24/10/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 1366 | 1 | 1366 | 1 | 0.00 |
| 24/10/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 1328 | 1 | 1328 | 1 | 0.00 |
| 24/10/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 1404 | 1 | 1404 | 1 | 0.00 |
| 24/10/2013 | R207 On 06-February-14 | | | Bond Future | 7.01 | 101.7238 | 7.0054 | 101.7238 | 1,081.00 |
| 24/10/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 24/10/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 1068 | 1 | 1068 | 1 | 0.00 |
| 24/10/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 1034 | 1 | 1034 | 1 | 0.00 |
| 24/10/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 2781 | 3 | 2781 | 3 | 0.00 |
| 24/10/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 2813 | 3 | 2813 | 3 | 0.00 |
| 24/10/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 2749 | 3 | 2749 | 3 | 0.00 |
| 24/10/2013 | R207 On 08-May-14 | | | Bond Future | 7.09 | 103.0916 | 7.0937 | 103.0916 | 0.00 |
| 24/10/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 24/10/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 902 | 1 | 902 | 1 | 0.00 |
| 24/10/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 878 | 1 | 878 | 1 | 0.00 |
| 24/10/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 5131 | 5 | 5131 | 5 | 0.00 |
| 24/10/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 5167 | 5 | 5167 | 5 | 0.00 |
| 24/10/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 5094 | 5 | 5094 | 5 | 0.00 |
| 24/10/2013 | R207 On 07-August-14 | | | Bond Future | 7.18 | 100.8973 | 7.1751 | 100.8973 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 4180 | 4 | 4180 | 4 | 0.00 |
| 24/10/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 4234 | 4 | 4234 | 4 | 0.00 |
| 24/10/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 4207 | 4 | 4207 | 4 | 0.00 |
| 24/10/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 1910 | 2 | 1910 | 2 | 0.00 |
| 24/10/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 1925 | 2 | 1925 | 2 | 0.00 |
| 24/10/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 1894 | 2 | 1894 | 2 | 0.00 |
| 24/10/2013 | R208 On 07-November-13 | | | Bond Future | 7.08 | 98.8988 | 7.0770 | 98.8988 | 10,578.00 |
| 24/10/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 160 | 0 | 160 | 0 | 0.00 |
| 24/10/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 2404 | 2 | 2404 | 2 | 0.00 |
| 24/10/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 24/10/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 170 | 0 | 170 | 0 | 0.00 |
| 24/10/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 65 | 0 | 65 | 0 | 1,520.00 |
| 24/10/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 1776 | 2 | 1776 | 2 | 0.00 |
| 24/10/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 1682 | 2 | 1682 | 2 | 0.00 |
| 24/10/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 1729 | 2 | 1729 | 2 | 0.00 |
| 24/10/2013 | R208 On 06-February-14 | | | Bond Future | 7.16 | 100.1997 | 7.1565 | 100.1997 | 0.00 |
| 24/10/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 955 | 1 | 955 | 1 | 0.00 |
| 24/10/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 972 | 1 | 972 | 1 | 0.00 |
| 24/10/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 990 | 1 | 990 | 1 | 0.00 |
| 24/10/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 3175 | 3 | 3175 | 3 | 0.00 |
| 24/10/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 3213 | 3 | 3213 | 3 | 0.00 |
| 24/10/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 3251 | 3 | 3251 | 3 | 0.00 |
| 24/10/2013 | R208 On 08-May-14 | | | Bond Future | 7.24 | 98.1505 | 7.2361 | 98.1505 | 0.00 |
| 24/10/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 758 | 1 | 758 | 1 | 0.00 |
| 24/10/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 782 | 1 | 782 | 1 | 0.00 |
| 24/10/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 770 | 1 | 770 | 1 | 0.00 |
| 24/10/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 5897 | 6 | 5897 | 6 | 0.00 |
| 24/10/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 5808 | 6 | 5808 | 6 | 0.00 |
| 24/10/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 5853 | 6 | 5853 | 6 | 0.00 |
| 24/10/2013 | R208 On 07-August-14 | | | Bond Future | 7.31 | 99.5275 | 7.3090 | 99.5275 | 0.00 |
| 24/10/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 4483 | 4 | 4483 | 4 | 0.00 |
| 24/10/2013 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 6083 | 6 | 6083 | 6 | 0.00 |
| 24/10/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 4452 | 4 | 4452 | 4 | 0.00 |
| 24/10/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 4514 | 4 | 4514 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 1288 | 1 | 1288 | 1 | 630.00 |
| 24/10/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 2021 | 2 | 2021 | 2 | 0.00 |
| 24/10/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 2003 | 2 | 2003 | 2 | 0.00 |
| 24/10/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 2039 | 2 | 2039 | 2 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | | | Bond Future | 8.60 | 77.7315 | 8.6020 | 77.7315 | 19,784.00 |
| 24/10/2013 | R209 On 07-November-13 | 8.65 | Call | Bond Future | 1339 | 1 | 1339 | 1 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 2032 | 2 | 2032 | 2 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 9.40 | Call | Bond Future | 6049 | 6 | 6049 | 6 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 2087 | 2 | 2087 | 2 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 2142 | 2 | 2142 | 2 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 9.25 | Call | Bond Future | 5001 | 5 | 5001 | 5 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 6743 | 7 | 6743 | 7 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 9.70 | Call | Bond Future | 8110 | 8 | 8110 | 8 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 9.40 | Put | Bond Future | 16 | 0 | 16 | 0 | 5,000.00 |
| 24/10/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 540 | 1 | 540 | 1 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 8.65 | Put | Bond Future | 953 | 1 | 953 | 1 | 4,700.00 |
| 24/10/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 494 | 0 | 494 | 0 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 9.25 | Put | Bond Future | 45 | 0 | 45 | 0 | 1,000.00 |
| 24/10/2013 | R209 On 07-November-13 | 9.70 | Put | Bond Future | 1 | 0 | 1 | 0 | 1,520.00 |
| 24/10/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 517 | 0 | 517 | 0 | 0.00 |
| 24/10/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 8 | 0 | 8 | 0 | 980.00 |
| 24/10/2013 | R209 On 06-February-14 | | | Bond Future | 8.68 | 78.7540 | 8.6808 | 78.7540 | 0.00 |
| 24/10/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 24/10/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 2968 | 3 | 2968 | 3 | 0.00 |
| 24/10/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 24/10/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 4027 | 4 | 4027 | 4 | 0.00 |
| 24/10/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 3981 | 4 | 3981 | 4 | 0.00 |
| 24/10/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 3936 | 4 | 3936 | 4 | 0.00 |
| 24/10/2013 | R209 On 08-May-14 | | | Bond Future | 8.76 | 76.6680 | 8.7591 | 76.6680 | 0.00 |
| 24/10/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 1837 | 2 | 1837 | 2 | 0.00 |
| 24/10/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 1815 | 2 | 1815 | 2 | 0.00 |
| 24/10/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 1793 | 2 | 1793 | 2 | 0.00 |
| 24/10/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 9470 | 9 | 9470 | 9 | 0.00 |
| 24/10/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 9539 | 9 | 9539 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 9402 | 9 | 9402 | 9 | 0.00 |
| 24/10/2013 | R209 On 07-August-14 | | | Bond Future | 8.83 | 77.7438 | 8.8330 | 77.7438 | 0.00 |
| 24/10/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 6372 | 7 | 6372 | 7 | 0.00 |
| 24/10/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 6412 | 7 | 6412 | 7 | 0.00 |
| 24/10/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 6332 | 6 | 6332 | 6 | 0.00 |
| 24/10/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 4693 | 5 | 4693 | 5 | 0.00 |
| 24/10/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 4762 | 5 | 4762 | 5 | 0.00 |
| 24/10/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 4727 | 5 | 4727 | 5 | 0.00 |
| 24/10/2013 | R210 On 07-November-13 | | | Bond Future | 159.30 | 159.2578 | 159.2978 | 159.2578 | 1,449.00 |
| 24/10/2013 | R210 On 07-November-13 | 159.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R210 On 07-November-13 | 160.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R210 On 07-November-13 | 160.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R210 On 07-November-13 | 159.99 | Put | Bond Future | 692 | 1 | 692 | 1 | 0.00 |
| 24/10/2013 | R210 On 07-November-13 | 160.00 | Put | Bond Future | 702 | 1 | 702 | 1 | 0.00 |
| 24/10/2013 | R210 On 07-November-13 | 160.01 | Put | Bond Future | 712 | 1 | 712 | 1 | 0.00 |
| 24/10/2013 | R211 On 07-November-13 | | | Bond Future | 128.67 | 128.6387 | 128.6652 | 128.6387 | 522.00 |
| 24/10/2013 | R211 On 07-November-13 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R211 On 07-November-13 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R211 On 07-November-13 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R211 On 07-November-13 | 130.00 | Put | Bond Future | 1335 | 1 | 1335 | 1 | 0.00 |
| 24/10/2013 | R211 On 07-November-13 | 130.01 | Put | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 24/10/2013 | R211 On 07-November-13 | 129.99 | Put | Bond Future | 1325 | 1 | 1325 | 1 | 0.00 |
| 24/10/2013 | R212 On 07-November-13 | | | Bond Future | 132.08 | 132.0498 | 132.0811 | 132.0498 | 21,791.00 |
| 24/10/2013 | R212 On 07-November-13 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R212 On 07-November-13 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R212 On 07-November-13 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R212 On 07-November-13 | 133.00 | Put | Bond Future | 919 | 1 | 919 | 1 | 0.00 |
| 24/10/2013 | R212 On 07-November-13 | 133.01 | Put | Bond Future | 929 | 1 | 929 | 1 | 0.00 |
| 24/10/2013 | R212 On 07-November-13 | 132.99 | Put | Bond Future | 909 | 1 | 909 | 1 | 0.00 |
| 24/10/2013 | R213 On 07-November-13 | | | Bond Future | 8.41 | 89.0422 | 8.4129 | 89.0422 | 15,045.00 |
| 24/10/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 2136 | 2 | 2136 | 2 | 0.00 |
| 24/10/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 2080 | 2 | 2080 | 2 | 0.00 |
| 24/10/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 2025 | 2 | 2025 | 2 | 0.00 |
| 24/10/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 568 | 0 | 568 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 544 | 0 | 544 | 0 | 0.00 |
| 24/10/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 593 | 1 | 593 | 1 | 0.00 |
| 24/10/2013 | R213 On 06-February-14 | | | Bond Future | 8.50 | 90.2135 | 8.4981 | 90.2135 | 0.00 |
| 24/10/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 2799 | 3 | 2799 | 3 | 0.00 |
| 24/10/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 2834 | 3 | 2834 | 3 | 0.00 |
| 24/10/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 2868 | 3 | 2868 | 3 | 0.00 |
| 24/10/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 4449 | 4 | 4449 | 4 | 0.00 |
| 24/10/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 4401 | 4 | 4401 | 4 | 0.00 |
| 24/10/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 4497 | 4 | 4497 | 4 | 0.00 |
| 24/10/2013 | R213 On 08-May-14 | | | Bond Future | 8.58 | 87.8882 | 8.5792 | 87.8882 | 0.00 |
| 24/10/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 1864 | 2 | 1864 | 2 | 0.00 |
| 24/10/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 1908 | 2 | 1908 | 2 | 0.00 |
| 24/10/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 1886 | 2 | 1886 | 2 | 0.00 |
| 24/10/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 9717 | 9 | 9717 | 9 | 0.00 |
| 24/10/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 9785 | 9 | 9785 | 9 | 0.00 |
| 24/10/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 9649 | 9 | 9649 | 9 | 0.00 |
| 24/10/2013 | R213 On 07-August-14 | | | Bond Future | 8.66 | 89.1212 | 8.6569 | 89.1212 | 0.00 |
| 24/10/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 6409 | 7 | 6409 | 7 | 0.00 |
| 24/10/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 6490 | 7 | 6490 | 7 | 0.00 |
| 24/10/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 6449 | 7 | 6449 | 7 | 0.00 |
| 24/10/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 4928 | 5 | 4928 | 5 | 0.00 |
| 24/10/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 4963 | 5 | 4963 | 5 | 0.00 |
| 24/10/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 4999 | 5 | 4999 | 5 | 0.00 |
| 24/10/2013 | R214 On 07-November-13 | | | Bond Future | 8.76 | 78.2027 | 8.7574 | 78.2027 | 2,427.00 |
| 24/10/2013 | R214 On 07-November-13 | 7.81 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 24/10/2013 | R214 On 07-November-13 | 7.80 | Call | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 24/10/2013 | R214 On 07-November-13 | 7.79 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 24/10/2013 | R214 On 07-November-13 | 7.80 | Put | Bond Future | 8696 | 8 | 8696 | 8 | 0.00 |
| 24/10/2013 | R214 On 07-November-13 | 7.81 | Put | Bond Future | 8597 | 8 | 8597 | 8 | 0.00 |
| 24/10/2013 | R214 On 07-November-13 | 7.79 | Put | Bond Future | 8795 | 9 | 8795 | 9 | 0.00 |
| 24/10/2013 | R214 On 06-February-14 | | | Bond Future | 8.84 | 79.2314 | 8.8390 | 79.2314 | 0.00 |
| 24/10/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 4471 | 5 | 4471 | 5 | 0.00 |
| 24/10/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 4427 | 5 | 4427 | 5 | 0.00 |
| 24/10/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 4384 | 5 | 4384 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/10/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 3129 | 3 | 3129 | 3 | 0.00 |
| 24/10/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 3165 | 3 | 3165 | 3 | 0.00 |
| 24/10/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 3093 | 3 | 3093 | 3 | 0.00 |
| 24/10/2013 | R248 On 07-November-13 | | | Bond Future | 8.82 | 101.1120 | 8.8227 | 101.1120 | 10,220.00 |
| 24/10/2013 | R248 On 07-November-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R248 On 07-November-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R248 On 07-November-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R248 On 07-November-13 | 7.86 | Put | Bond Future | 11302 | 11 | 11302 | 11 | 0.00 |
| 24/10/2013 | R248 On 07-November-13 | 7.85 | Put | Bond Future | 11431 | 11 | 11431 | 11 | 0.00 |
| 24/10/2013 | R248 On 07-November-13 | 7.84 | Put | Bond Future | 11561 | 11 | 11561 | 11 | 0.00 |
| 24/10/2013 | R248 On 06-February-14 | | | Bond Future | 8.91 | 102.4421 | 8.9065 | 102.4421 | 0.00 |
| 24/10/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 2094 | 2 | 2094 | 2 | 0.00 |
| 24/10/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 1892 | 2 | 1892 | 2 | 0.00 |
| 24/10/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 1993 | 2 | 1993 | 2 | 0.00 |
| 24/10/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 24/10/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |