



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For November 2013

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 2025 On 06-February-14  |        |              | Bond Future        | 110.65    | 110.1476                      | 110.6469  | 110.1476                        | 0.00          |
| 15/11/2013 | 2025 On 06-February-14  | 110.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2025 On 06-February-14  | 111.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2025 On 06-February-14  | 111.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2025 On 06-February-14  | 111.00 | Put          | Bond Future        | 353       | 1                             | 353       | 1                               | 0.00          |
| 15/11/2013 | 2025 On 06-February-14  | 110.99 | Put          | Bond Future        | 343       | 1                             | 343       | 1                               | 0.00          |
| 15/11/2013 | 2025 On 06-February-14  | 111.01 | Put          | Bond Future        | 363       | 1                             | 363       | 1                               | 0.00          |
| 15/11/2013 | 2037 On 06-February-14  |        |              | Bond Future        | 9.08      | 93.6040                       | 9.0759    | 93.6040                         | 1,652.00      |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | 2037 On 06-February-14 | 9.39   | Call         | Bond Future | 2807      | 2                             | 2807      | 2                               | 0.00          |
| 15/11/2013 | 2037 On 06-February-14 | 9.38   | Call         | Bond Future | 2720      | 2                             | 2720      | 2                               | 0.00          |
| 15/11/2013 | 2037 On 06-February-14 | 9.37   | Call         | Bond Future | 2633      | 2                             | 2633      | 2                               | 0.00          |
| 15/11/2013 | 2037 On 06-February-14 | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2037 On 06-February-14 | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2037 On 06-February-14 | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2037 On 08-May-14      |        |              | Bond Future | 9.17      | 94.8371                       | 9.1742    | 94.8371                         | 0.00          |
| 15/11/2013 | 2037 On 08-May-14      | 9.39   | Call         | Bond Future | 1909      | 1                             | 1909      | 1                               | 0.00          |
| 15/11/2013 | 2037 On 08-May-14      | 9.37   | Call         | Bond Future | 1735      | 1                             | 1735      | 1                               | 0.00          |
| 15/11/2013 | 2037 On 08-May-14      | 9.38   | Call         | Bond Future | 1822      | 1                             | 1822      | 1                               | 0.00          |
| 15/11/2013 | 2037 On 08-May-14      | 9.38   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2037 On 08-May-14      | 9.39   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2037 On 08-May-14      | 9.37   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2037 On 07-August-14   |        |              | Bond Future | 9.27      | 91.9016                       | 9.2688    | 91.9016                         | 0.00          |
| 15/11/2013 | 2037 On 07-August-14   | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2037 On 07-August-14   | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2037 On 07-August-14   | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2037 On 07-August-14   | 9.04   | Put          | Bond Future | 2057      | 3                             | 2057      | 3                               | 0.00          |
| 15/11/2013 | 2037 On 07-August-14   | 9.05   | Put          | Bond Future | 1966      | 3                             | 1966      | 3                               | 0.00          |
| 15/11/2013 | 2037 On 07-August-14   | 9.06   | Put          | Bond Future | 1874      | 3                             | 1874      | 3                               | 0.00          |
| 15/11/2013 | 2038 On 06-February-14 |        |              | Bond Future | 107.04    | 106.4456                      | 107.0432  | 106.4456                        | 24.00         |
| 15/11/2013 | 2038 On 06-February-14 | 107.01 | Call         | Bond Future | 33        | 0                             | 33        | 0                               | 0.00          |
| 15/11/2013 | 2038 On 06-February-14 | 107.00 | Call         | Bond Future | 43        | 0                             | 43        | 0                               | 0.00          |
| 15/11/2013 | 2038 On 06-February-14 | 106.99 | Call         | Bond Future | 53        | 0                             | 53        | 0                               | 0.00          |
| 15/11/2013 | 2038 On 06-February-14 | 107.00 | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 15/11/2013 | 2038 On 06-February-14 | 107.01 | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 15/11/2013 | 2038 On 06-February-14 | 106.99 | Put          | Bond Future | 0         | 1                             | 0         | 1                               | 0.00          |
| 15/11/2013 | 2050 On 06-February-14 |        |              | Bond Future | 111.46    | 111.4569                      | 111.4588  | 111.4569                        | 472.00        |
| 15/11/2013 | 2050 On 06-February-14 | 110.00 | Call         | Bond Future | 1459      | 1                             | 1459      | 1                               | 0.00          |
| 15/11/2013 | 2050 On 06-February-14 | 110.01 | Call         | Bond Future | 1449      | 1                             | 1449      | 1                               | 0.00          |
| 15/11/2013 | 2050 On 06-February-14 | 109.99 | Call         | Bond Future | 1469      | 1                             | 1469      | 1                               | 0.00          |
| 15/11/2013 | 2050 On 06-February-14 | 110.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2050 On 06-February-14 | 109.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | 2050 On 06-February-14 | 110.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | AL37 On 06-February-14  |        |              | Index Future       | 415.03    | 413.1500                      | 415.0280  | 413.1500                        | 0.00          |
| 15/11/2013 | AL37 On 08-May-14       |        |              | Index Future       | 420.49    | 418.5930                      | 420.4910  | 418.5930                        | 0.00          |
| 15/11/2013 | AL7T On 06-February-14  |        |              | Index Future       | 490.01    | 486.5300                      | 490.0050  | 486.5300                        | 1.00          |
| 15/11/2013 | AL7T On 08-May-14       |        |              | Index Future       | 496.46    | 492.9410                      | 496.4560  | 492.9410                        | 0.00          |
| 15/11/2013 | ALBI On 06-February-14  |        |              | Index Future       | 441.15    | 437.9440                      | 441.1460  | 437.9440                        | 784.00        |
| 15/11/2013 | ALBI On 08-May-14       |        |              | Index Future       | 446.95    | 443.7140                      | 446.9530  | 443.7140                        | 85.00         |
| 15/11/2013 | ALBI On 07-August-14    |        |              | Index Future       | 453.18    | 449.8970                      | 453.1780  | 449.8970                        | 0.00          |
| 15/11/2013 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 15/11/2013 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 15/11/2013 | EL28 On 06-February-14  |        |              | Bond Future        | 113.05    | 113.0502                      | 113.0522  | 113.0502                        | 0.00          |
| 15/11/2013 | EL28 On 06-February-14  | 110.99 | Call         | Bond Future        | 2062      | 2                             | 2062      | 2                               | 0.00          |
| 15/11/2013 | EL28 On 06-February-14  | 111.01 | Call         | Bond Future        | 2042      | 2                             | 2042      | 2                               | 0.00          |
| 15/11/2013 | EL28 On 06-February-14  | 111.00 | Call         | Bond Future        | 2052      | 2                             | 2052      | 2                               | 0.00          |
| 15/11/2013 | EL28 On 06-February-14  | 110.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | EL28 On 06-February-14  | 111.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | EL28 On 06-February-14  | 111.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | ES33 On 06-February-14  |        |              | Bond Future        | 9.62      | 83.5970                       | 9.6216    | 83.5970                         | 6,292.00      |
| 15/11/2013 | ES33 On 06-February-14  | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | ES33 On 06-February-14  | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | ES33 On 06-February-14  | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | ES33 On 06-February-14  | 9.55   | Put          | Bond Future        | 538       | 1                             | 538       | 1                               | 0.00          |
| 15/11/2013 | ES33 On 06-February-14  | 9.56   | Put          | Bond Future        | 462       | 1                             | 462       | 1                               | 0.00          |
| 15/11/2013 | ES33 On 06-February-14  | 9.54   | Put          | Bond Future        | 613       | 2                             | 613       | 2                               | 0.00          |
| 15/11/2013 | ES33 On 08-May-14       |        |              | Bond Future        | 9.74      | 80.9163                       | 9.7382    | 80.9163                         | 0.00          |
| 15/11/2013 | ES33 On 08-May-14       | 9.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | ES33 On 08-May-14       | 9.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | ES33 On 08-May-14       | 9.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | ES33 On 08-May-14       | 9.55   | Put          | Bond Future        | 1398      | 2                             | 1398      | 2                               | 0.00          |
| 15/11/2013 | ES33 On 08-May-14       | 9.56   | Put          | Bond Future        | 1322      | 2                             | 1322      | 2                               | 0.00          |
| 15/11/2013 | ES33 On 08-May-14       | 9.54   | Put          | Bond Future        | 1473      | 2                             | 1473      | 2                               | 0.00          |
| 15/11/2013 | GOVI On 06-February-14  |        |              | GOVI               | 440.52    | 437.4530                      | 440.5230  | 437.4530                        | 368.00        |
| 15/11/2013 | GOVI On 06-February-14  | 439.99 | Call         | GOVI               | 5330      | 0                             | 5330      | 0                               | 0.00          |
| 15/11/2013 | GOVI On 06-February-14  | 440.01 | Call         | GOVI               | 5130      | 0                             | 5130      | 0                               | 0.00          |
| 15/11/2013 | GOVI On 06-February-14  | 440.00 | Call         | GOVI               | 5230      | 0                             | 5230      | 0                               | 0.00          |
| 15/11/2013 | GOVI On 06-February-14  | 439.99 | Put          | GOVI               | 0         | 3                             | 0         | 3                               | 0.00          |
| 15/11/2013 | GOVI On 06-February-14  | 440.01 | Put          | GOVI               | 0         | 3                             | 0         | 3                               | 0.00          |
| 15/11/2013 | GOVI On 06-February-14  | 440.00 | Put          | GOVI               | 0         | 3                             | 0         | 3                               | 0.00          |
| 15/11/2013 | GOVI On 08-May-14       |        |              | GOVI               | 446.32    | 443.2160                      | 446.3220  | 443.2160                        | 0.00          |
| 15/11/2013 | GOVI On 08-May-14       | 442.01 | Call         | GOVI               | 43120     | 1                             | 43120     | 1                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | GOVI On 08-May-14       | 442.00 | Call         | GOVI                   | 43220     | 1                             | 43220     | 1                               | 0.00          |
| 15/11/2013 | GOVI On 08-May-14       | 441.99 | Call         | GOVI                   | 43320     | 1                             | 43320     | 1                               | 0.00          |
| 15/11/2013 | GOVI On 08-May-14       | 442.00 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | GOVI On 08-May-14       | 442.01 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | GOVI On 08-May-14       | 441.99 | Put          | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | GOVI On 07-August-14    |        |              | GOVI                   | 452.54    | 449.3920                      | 452.5370  | 449.3920                        | 0.00          |
| 15/11/2013 | GOVI On 07-August-14    | 459.99 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | GOVI On 07-August-14    | 460.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | GOVI On 07-August-14    | 460.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | GOVI On 07-August-14    | 459.99 | Put          | GOVI                   | 74530     | 11                            | 74530     | 11                              | 0.00          |
| 15/11/2013 | GOVI On 07-August-14    | 460.01 | Put          | GOVI                   | 74730     | 11                            | 74730     | 11                              | 0.00          |
| 15/11/2013 | GOVI On 07-August-14    | 460.00 | Put          | GOVI                   | 74630     | 11                            | 74630     | 11                              | 0.00          |
| 15/11/2013 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 15/11/2013 | IGOV On 06-February-14  |        |              | Index Future           | 200.88    | 200.2360                      | 200.8800  | 200.2360                        | 1,328.00      |
| 15/11/2013 | IGOV On 08-May-14       |        |              | Index Future           | 203.55    | 202.8990                      | 203.5490  | 202.8990                        | 7.00          |
| 15/11/2013 | ILBI On 06-February-14  |        |              | Index Future           | 542.14    | 542.1840                      | 542.1430  | 542.1840                        | 186.00        |
| 15/11/2013 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | (0.0200)                      | 8.8220    | (0.0200)                        | 0.00          |
| 15/11/2013 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 15/11/2013 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 15/11/2013 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 15/11/2013 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 15/11/2013 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 15/11/2013 | JBAF On 20-November-13  |        |              | Jibar Tradeable Future | 5.19      | 94.8000                       | 5.1900    | 94.8000                         | 100.00        |
| 15/11/2013 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 5.21      | 94.7800                       | 5.2100    | 94.7800                         | 1,500.00      |
| 15/11/2013 | JBAF On 15-January-14   |        |              | Jibar Tradeable Future | 5.22      | 94.7700                       | 5.2200    | 94.7700                         | 1,000.00      |
| 15/11/2013 | JBAF On 19-February-14  |        |              | Jibar Tradeable Future | 5.24      | 94.7200                       | 5.2400    | 94.7200                         | 0.00          |
| 15/11/2013 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.25      | 94.6700                       | 5.2500    | 94.6700                         | 400.00        |
| 15/11/2013 | JBAF On 16-April-14     |        |              | Jibar Tradeable Future | 5.39      | 94.5500                       | 5.3900    | 94.5500                         | 0.00          |
| 15/11/2013 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.61      | 94.2800                       | 5.6100    | 94.2800                         | 4,000.00      |
| 15/11/2013 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 5.99      | 93.8600                       | 5.9900    | 93.8600                         | 1,000.00      |
| 15/11/2013 | JBAF On 17-December-14  |        |              | Jibar Tradeable Future | 6.28      | 93.5700                       | 6.2800    | 93.5700                         | 0.00          |
| 15/11/2013 | JBAF On 18-March-15     |        |              | Jibar Tradeable Future | 6.58      | 93.2700                       | 6.5800    | 93.2700                         | 150.00        |
| 15/11/2013 | JBAF On 17-June-15      |        |              | Jibar Tradeable Future | 6.89      | 92.9500                       | 6.8900    | 92.9500                         | 2,200.00      |
| 15/11/2013 | JBAF On 16-September-15 |        |              | Jibar Tradeable Future | 7.18      | 92.6600                       | 7.1800    | 92.6600                         | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R023 On 06-February-14 |        |              | Bond Future | 7.89      | 101.8065                      | 7.8866    | 101.8065                        | 11,259.00     |
| 15/11/2013 | R023 On 06-February-14 | 7.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R023 On 06-February-14 | 7.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R023 On 06-February-14 | 7.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R023 On 06-February-14 | 7.85   | Put          | Bond Future | 233       | 1                             | 233       | 1                               | 0.00          |
| 15/11/2013 | R023 On 06-February-14 | 7.84   | Put          | Bond Future | 296       | 1                             | 296       | 1                               | 0.00          |
| 15/11/2013 | R023 On 06-February-14 | 7.86   | Put          | Bond Future | 169       | 1                             | 169       | 1                               | 0.00          |
| 15/11/2013 | R023 On 08-May-14      |        |              | Bond Future | 7.99      | 99.2312                       | 7.9863    | 99.2312                         | 0.00          |
| 15/11/2013 | R023 On 08-May-14      | 7.60   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R023 On 08-May-14      | 7.61   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R023 On 08-May-14      | 7.59   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R023 On 08-May-14      | 7.61   | Put          | Bond Future | 2360      | 3                             | 2360      | 3                               | 0.00          |
| 15/11/2013 | R023 On 08-May-14      | 7.60   | Put          | Bond Future | 2424      | 3                             | 2424      | 3                               | 0.00          |
| 15/11/2013 | R023 On 08-May-14      | 7.59   | Put          | Bond Future | 2487      | 3                             | 2487      | 3                               | 0.00          |
| 15/11/2013 | R157 On 06-February-14 |        |              | Bond Future | 6.15      | 116.2845                      | 6.1461    | 116.2845                        | 32,109.00     |
| 15/11/2013 | R157 On 06-February-14 | 5.64   | Call         | Bond Future | 175       | 0                             | 175       | 0                               | 0.00          |
| 15/11/2013 | R157 On 06-February-14 | 5.66   | Call         | Bond Future | 184       | 0                             | 184       | 0                               | 0.00          |
| 15/11/2013 | R157 On 06-February-14 | 5.65   | Call         | Bond Future | 180       | 0                             | 180       | 0                               | 0.00          |
| 15/11/2013 | R157 On 06-February-14 | 5.65   | Put          | Bond Future | 979       | 1                             | 979       | 1                               | 0.00          |
| 15/11/2013 | R157 On 06-February-14 | 5.64   | Put          | Bond Future | 991       | 1                             | 991       | 1                               | 0.00          |
| 15/11/2013 | R157 On 06-February-14 | 5.66   | Put          | Bond Future | 967       | 1                             | 967       | 1                               | 0.00          |
| 15/11/2013 | R157 On 08-May-14      |        |              | Bond Future | 6.31      | 111.0088                      | 6.3132    | 111.0088                        | 0.00          |
| 15/11/2013 | R157 On 08-May-14      | 5.21   | Call         | Bond Future | 146       | 0                             | 146       | 0                               | 0.00          |
| 15/11/2013 | R157 On 08-May-14      | 5.20   | Call         | Bond Future | 143       | 0                             | 143       | 0                               | 0.00          |
| 15/11/2013 | R157 On 08-May-14      | 5.19   | Call         | Bond Future | 141       | 0                             | 141       | 0                               | 0.00          |
| 15/11/2013 | R157 On 08-May-14      | 5.20   | Put          | Bond Future | 1660      | 2                             | 1660      | 2                               | 0.00          |
| 15/11/2013 | R157 On 08-May-14      | 5.21   | Put          | Bond Future | 1649      | 2                             | 1649      | 2                               | 0.00          |
| 15/11/2013 | R157 On 08-May-14      | 5.19   | Put          | Bond Future | 1672      | 2                             | 1672      | 2                               | 0.00          |
| 15/11/2013 | R157 On 07-August-14   |        |              | Bond Future | 6.47      | 112.5572                      | 6.4700    | 112.5572                        | 0.00          |
| 15/11/2013 | R157 On 07-August-14   | 6.74   | Call         | Bond Future | 855       | 1                             | 855       | 1                               | 0.00          |
| 15/11/2013 | R157 On 07-August-14   | 6.75   | Call         | Bond Future | 861       | 1                             | 861       | 1                               | 0.00          |
| 15/11/2013 | R157 On 07-August-14   | 6.76   | Call         | Bond Future | 867       | 1                             | 867       | 1                               | 0.00          |
| 15/11/2013 | R157 On 07-August-14   | 6.74   | Put          | Bond Future | 559       | 1                             | 559       | 1                               | 0.00          |
| 15/11/2013 | R157 On 07-August-14   | 6.75   | Put          | Bond Future | 554       | 1                             | 554       | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R157 On 07-August-14   | 6.76   | Put          | Bond Future | 550       | 1                             | 550       | 1                               | 0.00          |
| 15/11/2013 | R157 On 06-November-14 |        |              | Bond Future | 6.76      | 107.2987                      | 6.7583    | 107.2987                        | 0.00          |
| 15/11/2013 | R157 On 06-November-14 | 6.20   | Call         | Bond Future | 453       | 0                             | 453       | 0                               | 0.00          |
| 15/11/2013 | R157 On 06-November-14 | 6.19   | Call         | Bond Future | 449       | 0                             | 449       | 0                               | 0.00          |
| 15/11/2013 | R157 On 06-November-14 | 6.21   | Call         | Bond Future | 456       | 0                             | 456       | 0                               | 0.00          |
| 15/11/2013 | R157 On 06-November-14 | 6.21   | Put          | Bond Future | 920       | 1                             | 920       | 1                               | 0.00          |
| 15/11/2013 | R157 On 06-November-14 | 6.19   | Put          | Bond Future | 931       | 1                             | 931       | 1                               | 0.00          |
| 15/11/2013 | R157 On 06-November-14 | 6.20   | Put          | Bond Future | 926       | 1                             | 926       | 1                               | 0.00          |
| 15/11/2013 | R186 On 06-February-14 |        |              | Bond Future | 8.16      | 118.7583                      | 8.1646    | 118.7583                        | 55,933.00     |
| 15/11/2013 | R186 On 06-February-14 | 7.75   | Call         | Bond Future | 1494      | 1                             | 1494      | 1                               | 0.00          |
| 15/11/2013 | R186 On 06-February-14 | 8.75   | Call         | Bond Future | 6154      | 5                             | 6154      | 5                               | 0.00          |
| 15/11/2013 | R186 On 06-February-14 | 7.74   | Call         | Bond Future | 1465      | 1                             | 1465      | 1                               | 0.00          |
| 15/11/2013 | R186 On 06-February-14 | 7.76   | Call         | Bond Future | 1522      | 1                             | 1522      | 1                               | 0.00          |
| 15/11/2013 | R186 On 06-February-14 | 7.75   | Put          | Bond Future | 5249      | 6                             | 5249      | 6                               | 0.00          |
| 15/11/2013 | R186 On 06-February-14 | 7.76   | Put          | Bond Future | 5185      | 6                             | 5185      | 6                               | 0.00          |
| 15/11/2013 | R186 On 06-February-14 | 8.75   | Put          | Bond Future | 1122      | 1                             | 1122      | 1                               | 250.00        |
| 15/11/2013 | R186 On 06-February-14 | 7.74   | Put          | Bond Future | 5313      | 6                             | 5313      | 6                               | 0.00          |
| 15/11/2013 | R186 On 08-May-14      |        |              | Bond Future | 8.26      | 120.3229                      | 8.2616    | 120.3229                        | 640.00        |
| 15/11/2013 | R186 On 08-May-14      | 7.10   | Call         | Bond Future | 1022      | 1                             | 1022      | 1                               | 0.00          |
| 15/11/2013 | R186 On 08-May-14      | 7.11   | Call         | Bond Future | 1038      | 1                             | 1038      | 1                               | 0.00          |
| 15/11/2013 | R186 On 08-May-14      | 8.50   | Call         | Bond Future | 5465      | 5                             | 5465      | 5                               | 0.00          |
| 15/11/2013 | R186 On 08-May-14      | 7.09   | Call         | Bond Future | 1007      | 1                             | 1007      | 1                               | 0.00          |
| 15/11/2013 | R186 On 08-May-14      | 7.50   | Call         | Bond Future | 1803      | 2                             | 1803      | 2                               | 1,933.00      |
| 15/11/2013 | R186 On 08-May-14      | 8.50   | Put          | Bond Future | 3426      | 4                             | 3426      | 4                               | 1,933.00      |
| 15/11/2013 | R186 On 08-May-14      | 7.11   | Put          | Bond Future | 11629     | 13                            | 11629     | 13                              | 0.00          |
| 15/11/2013 | R186 On 08-May-14      | 7.10   | Put          | Bond Future | 11711     | 13                            | 11711     | 13                              | 0.00          |
| 15/11/2013 | R186 On 08-May-14      | 7.09   | Put          | Bond Future | 11793     | 13                            | 11793     | 13                              | 0.00          |
| 15/11/2013 | R186 On 08-May-14      | 7.50   | Put          | Bond Future | 8665      | 9                             | 8665      | 9                               | 0.00          |
| 15/11/2013 | R186 On 07-August-14   |        |              | Bond Future | 8.35      | 116.7091                      | 8.3513    | 116.7091                        | 0.00          |
| 15/11/2013 | R186 On 07-August-14   | 8.29   | Call         | Bond Future | 5013      | 4                             | 5013      | 4                               | 0.00          |
| 15/11/2013 | R186 On 07-August-14   | 8.31   | Call         | Bond Future | 5096      | 5                             | 5096      | 5                               | 0.00          |
| 15/11/2013 | R186 On 07-August-14   | 8.30   | Call         | Bond Future | 5054      | 5                             | 5054      | 5                               | 0.00          |
| 15/11/2013 | R186 On 07-August-14   | 8.92   | Call         | Bond Future | 7918      | 7                             | 7918      | 7                               | 0.00          |
| 15/11/2013 | R186 On 07-August-14   | 8.31   | Put          | Bond Future | 5447      | 6                             | 5447      | 6                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R186 On 07-August-14   | 8.29   | Put          | Bond Future | 5535      | 6                             | 5535      | 6                               | 0.00          |
| 15/11/2013 | R186 On 07-August-14   | 8.30   | Put          | Bond Future | 5490      | 6                             | 5490      | 6                               | 0.00          |
| 15/11/2013 | R186 On 07-August-14   | 8.92   | Put          | Bond Future | 3237      | 4                             | 3237      | 4                               | 840.00        |
| 15/11/2013 | R186 On 06-November-14 |        |              | Bond Future | 8.45      | 118.3160                      | 8.4472    | 118.3160                        | 0.00          |
| 15/11/2013 | R186 On 06-November-14 | 9.17   | Call         | Bond Future | 9343      | 9                             | 9343      | 9                               | 0.00          |
| 15/11/2013 | R186 On 06-November-14 | 8.14   | Call         | Bond Future | 4839      | 4                             | 4839      | 4                               | 0.00          |
| 15/11/2013 | R186 On 06-November-14 | 8.16   | Call         | Bond Future | 4912      | 4                             | 4912      | 4                               | 0.00          |
| 15/11/2013 | R186 On 06-November-14 | 8.15   | Call         | Bond Future | 4876      | 4                             | 4876      | 4                               | 0.00          |
| 15/11/2013 | R186 On 06-November-14 | 8.15   | Put          | Bond Future | 7373      | 8                             | 7373      | 8                               | 0.00          |
| 15/11/2013 | R186 On 06-November-14 | 8.14   | Put          | Bond Future | 7421      | 8                             | 7421      | 8                               | 0.00          |
| 15/11/2013 | R186 On 06-November-14 | 8.16   | Put          | Bond Future | 7324      | 8                             | 7324      | 8                               | 0.00          |
| 15/11/2013 | R186 On 06-November-14 | 9.17   | Put          | Bond Future | 3570      | 4                             | 3570      | 4                               | 2,010.00      |
| 15/11/2013 | R197 On 06-February-14 |        |              | Bond Future | 278.46    | 277.1018                      | 278.4609  | 277.1018                        | 2,049.00      |
| 15/11/2013 | R197 On 06-February-14 | 280.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R197 On 06-February-14 | 279.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R197 On 06-February-14 | 280.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R197 On 06-February-14 | 280.00 | Put          | Bond Future | 1539      | 3                             | 1539      | 3                               | 0.00          |
| 15/11/2013 | R197 On 06-February-14 | 280.01 | Put          | Bond Future | 1549      | 3                             | 1549      | 3                               | 0.00          |
| 15/11/2013 | R197 On 06-February-14 | 279.99 | Put          | Bond Future | 1529      | 3                             | 1529      | 3                               | 0.00          |
| 15/11/2013 | R201 On 06-February-14 |        |              | Bond Future | 4.44      | 104.7533                      | 4.4441    | 104.7533                        | 0.00          |
| 15/11/2013 | R201 On 06-February-14 | 5.24   | Call         | Bond Future | 715       | 1                             | 715       | 1                               | 0.00          |
| 15/11/2013 | R201 On 06-February-14 | 5.25   | Call         | Bond Future | 723       | 1                             | 723       | 1                               | 0.00          |
| 15/11/2013 | R201 On 06-February-14 | 5.26   | Call         | Bond Future | 730       | 1                             | 730       | 1                               | 0.00          |
| 15/11/2013 | R201 On 06-February-14 | 5.25   | Put          | Bond Future | 35        | 0                             | 35        | 0                               | 0.00          |
| 15/11/2013 | R201 On 06-February-14 | 5.26   | Put          | Bond Future | 34        | 0                             | 34        | 0                               | 0.00          |
| 15/11/2013 | R201 On 06-February-14 | 5.24   | Put          | Bond Future | 36        | 0                             | 36        | 0                               | 0.00          |
| 15/11/2013 | R201 On 08-May-14      |        |              | Bond Future | 4.08      | 106.1334                      | 4.0804    | 106.1334                        | 0.00          |
| 15/11/2013 | R201 On 08-May-14      | 4.75   | Call         | Bond Future | 518       | 0                             | 518       | 0                               | 0.00          |
| 15/11/2013 | R201 On 08-May-14      | 4.76   | Call         | Bond Future | 522       | 0                             | 522       | 0                               | 0.00          |
| 15/11/2013 | R201 On 08-May-14      | 4.74   | Call         | Bond Future | 513       | 0                             | 513       | 0                               | 0.00          |
| 15/11/2013 | R201 On 08-May-14      | 4.75   | Put          | Bond Future | 110       | 0                             | 110       | 0                               | 0.00          |
| 15/11/2013 | R201 On 08-May-14      | 4.76   | Put          | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 15/11/2013 | R201 On 08-May-14      | 4.74   | Put          | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 15/11/2013 | R201 On 07-August-14   |        |              | Bond Future | 2.97      | 103.2037                      | 2.9735    | 103.2037                        | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R201 On 07-August-14   | 5.29   | Call         | Bond Future | 858       | 1                             | 858       | 1                               | 0.00          |
| 15/11/2013 | R201 On 07-August-14   | 5.31   | Call         | Bond Future | 865       | 1                             | 865       | 1                               | 0.00          |
| 15/11/2013 | R201 On 07-August-14   | 5.30   | Call         | Bond Future | 861       | 1                             | 861       | 1                               | 0.00          |
| 15/11/2013 | R201 On 07-August-14   | 5.29   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 15/11/2013 | R201 On 07-August-14   | 5.30   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 15/11/2013 | R201 On 07-August-14   | 5.31   | Put          | Bond Future | 15        | 0                             | 15        | 0                               | 0.00          |
| 15/11/2013 | R202 On 06-February-14 |        |              | Bond Future | 209.34    | 209.3380                      | 209.3405  | 209.3380                        | 43,449.00     |
| 15/11/2013 | R202 On 06-February-14 | 208.99 | Call         | Bond Future | 350       | 0                             | 350       | 0                               | 0.00          |
| 15/11/2013 | R202 On 06-February-14 | 209.01 | Call         | Bond Future | 330       | 0                             | 330       | 0                               | 0.00          |
| 15/11/2013 | R202 On 06-February-14 | 209.00 | Call         | Bond Future | 340       | 0                             | 340       | 0                               | 0.00          |
| 15/11/2013 | R202 On 06-February-14 | 209.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R202 On 06-February-14 | 209.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R202 On 06-February-14 | 208.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R203 On 06-February-14 |        |              | Bond Future | 6.94      | 107.0910                      | 6.9377    | 107.0910                        | 8,517.00      |
| 15/11/2013 | R203 On 06-February-14 | 5.95   | Call         | Bond Future | 94        | 0                             | 94        | 0                               | 16.00         |
| 15/11/2013 | R203 On 06-February-14 | 6.16   | Call         | Bond Future | 171       | 0                             | 171       | 0                               | 0.00          |
| 15/11/2013 | R203 On 06-February-14 | 6.84   | Call         | Bond Future | 798       | 1                             | 798       | 1                               | 13.00         |
| 15/11/2013 | R203 On 06-February-14 | 6.14   | Call         | Bond Future | 162       | 0                             | 162       | 0                               | 0.00          |
| 15/11/2013 | R203 On 06-February-14 | 6.15   | Call         | Bond Future | 166       | 0                             | 166       | 0                               | 0.00          |
| 15/11/2013 | R203 On 06-February-14 | 5.95   | Put          | Bond Future | 3323      | 4                             | 3323      | 4                               | 0.00          |
| 15/11/2013 | R203 On 06-February-14 | 6.14   | Put          | Bond Future | 2760      | 3                             | 2760      | 3                               | 0.00          |
| 15/11/2013 | R203 On 06-February-14 | 6.16   | Put          | Bond Future | 2703      | 3                             | 2703      | 3                               | 0.00          |
| 15/11/2013 | R203 On 06-February-14 | 6.84   | Put          | Bond Future | 1112      | 1                             | 1112      | 1                               | 0.00          |
| 15/11/2013 | R203 On 06-February-14 | 6.15   | Put          | Bond Future | 2732      | 3                             | 2732      | 3                               | 0.00          |
| 15/11/2013 | R203 On 08-May-14      |        |              | Bond Future | 7.08      | 104.3416                      | 7.0756    | 104.3416                        | 0.00          |
| 15/11/2013 | R203 On 08-May-14      | 5.76   | Call         | Bond Future | 199       | 0                             | 199       | 0                               | 0.00          |
| 15/11/2013 | R203 On 08-May-14      | 6.84   | Call         | Bond Future | 1037      | 1                             | 1037      | 1                               | 13.00         |
| 15/11/2013 | R203 On 08-May-14      | 5.74   | Call         | Bond Future | 192       | 0                             | 192       | 0                               | 0.00          |
| 15/11/2013 | R203 On 08-May-14      | 5.75   | Call         | Bond Future | 195       | 0                             | 195       | 0                               | 0.00          |
| 15/11/2013 | R203 On 08-May-14      | 7.40   | Call         | Bond Future | 1910      | 2                             | 1910      | 2                               | 16.00         |
| 15/11/2013 | R203 On 08-May-14      | 5.74   | Put          | Bond Future | 4286      | 5                             | 4286      | 5                               | 0.00          |
| 15/11/2013 | R203 On 08-May-14      | 7.40   | Put          | Bond Future | 945       | 1                             | 945       | 1                               | 0.00          |
| 15/11/2013 | R203 On 08-May-14      | 5.75   | Put          | Bond Future | 4258      | 5                             | 4258      | 5                               | 0.00          |
| 15/11/2013 | R203 On 08-May-14      | 5.76   | Put          | Bond Future | 4230      | 5                             | 4230      | 5                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R203 On 08-May-14      | 6.84   | Put          | Bond Future | 1745      | 2                             | 1745      | 2                               | 0.00          |
| 15/11/2013 | R203 On 07-August-14   |        |              | Bond Future | 7.20      | 105.7965                      | 7.2038    | 105.7965                        | 0.00          |
| 15/11/2013 | R203 On 07-August-14   | 7.31   | Call         | Bond Future | 1734      | 2                             | 1734      | 2                               | 0.00          |
| 15/11/2013 | R203 On 07-August-14   | 7.30   | Call         | Bond Future | 1719      | 2                             | 1719      | 2                               | 0.00          |
| 15/11/2013 | R203 On 07-August-14   | 7.29   | Call         | Bond Future | 1704      | 1                             | 1704      | 1                               | 0.00          |
| 15/11/2013 | R203 On 07-August-14   | 6.84   | Call         | Bond Future | 1115      | 1                             | 1115      | 1                               | 30.00         |
| 15/11/2013 | R203 On 07-August-14   | 7.30   | Put          | Bond Future | 1452      | 2                             | 1452      | 2                               | 0.00          |
| 15/11/2013 | R203 On 07-August-14   | 7.31   | Put          | Bond Future | 1440      | 2                             | 1440      | 2                               | 0.00          |
| 15/11/2013 | R203 On 07-August-14   | 7.29   | Put          | Bond Future | 1465      | 2                             | 1465      | 2                               | 0.00          |
| 15/11/2013 | R203 On 07-August-14   | 6.84   | Put          | Bond Future | 2132      | 2                             | 2132      | 2                               | 0.00          |
| 15/11/2013 | R203 On 06-November-14 |        |              | Bond Future | 7.37      | 103.0926                      | 7.3674    | 103.0926                        | 0.00          |
| 15/11/2013 | R203 On 06-November-14 | 6.84   | Call         | Bond Future | 1113      | 1                             | 1113      | 1                               | 0.00          |
| 15/11/2013 | R203 On 06-November-14 | 6.86   | Call         | Bond Future | 1133      | 1                             | 1133      | 1                               | 0.00          |
| 15/11/2013 | R203 On 06-November-14 | 6.85   | Call         | Bond Future | 1123      | 1                             | 1123      | 1                               | 0.00          |
| 15/11/2013 | R203 On 06-November-14 | 6.84   | Put          | Bond Future | 2474      | 3                             | 2474      | 3                               | 0.00          |
| 15/11/2013 | R203 On 06-November-14 | 6.86   | Put          | Bond Future | 2442      | 3                             | 2442      | 3                               | 0.00          |
| 15/11/2013 | R203 On 06-November-14 | 6.85   | Put          | Bond Future | 2458      | 3                             | 2458      | 3                               | 0.00          |
| 15/11/2013 | R204 On 06-February-14 |        |              | Bond Future | 7.18      | 103.9497                      | 7.1767    | 103.9497                        | 28,279.00     |
| 15/11/2013 | R204 On 06-February-14 | 6.39   | Call         | Bond Future | 308       | 0                             | 308       | 0                               | 0.00          |
| 15/11/2013 | R204 On 06-February-14 | 6.40   | Call         | Bond Future | 315       | 0                             | 315       | 0                               | 0.00          |
| 15/11/2013 | R204 On 06-February-14 | 6.41   | Call         | Bond Future | 323       | 0                             | 323       | 0                               | 0.00          |
| 15/11/2013 | R204 On 06-February-14 | 6.40   | Put          | Bond Future | 3580      | 4                             | 3580      | 4                               | 0.00          |
| 15/11/2013 | R204 On 06-February-14 | 6.41   | Put          | Bond Future | 3545      | 4                             | 3545      | 4                               | 0.00          |
| 15/11/2013 | R204 On 06-February-14 | 6.39   | Put          | Bond Future | 3616      | 4                             | 3616      | 4                               | 0.00          |
| 15/11/2013 | R204 On 08-May-14      |        |              | Bond Future | 7.30      | 105.3192                      | 7.2995    | 105.3192                        | 0.00          |
| 15/11/2013 | R204 On 08-May-14      | 6.05   | Call         | Bond Future | 333       | 0                             | 333       | 0                               | 0.00          |
| 15/11/2013 | R204 On 08-May-14      | 6.04   | Call         | Bond Future | 327       | 0                             | 327       | 0                               | 0.00          |
| 15/11/2013 | R204 On 08-May-14      | 6.06   | Call         | Bond Future | 339       | 0                             | 339       | 0                               | 0.00          |
| 15/11/2013 | R204 On 08-May-14      | 6.05   | Put          | Bond Future | 5375      | 6                             | 5375      | 6                               | 0.00          |
| 15/11/2013 | R204 On 08-May-14      | 6.04   | Put          | Bond Future | 5411      | 6                             | 5411      | 6                               | 0.00          |
| 15/11/2013 | R204 On 08-May-14      | 6.06   | Put          | Bond Future | 5339      | 6                             | 5339      | 6                               | 0.00          |
| 15/11/2013 | R204 On 07-August-14   |        |              | Bond Future | 7.41      | 102.7560                      | 7.4132    | 102.7560                        | 0.00          |
| 15/11/2013 | R204 On 07-August-14   | 7.45   | Call         | Bond Future | 2367      | 2                             | 2367      | 2                               | 0.00          |
| 15/11/2013 | R204 On 07-August-14   | 7.78   | Call         | Bond Future | 3046      | 3                             | 3046      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R204 On 07-August-14   | 7.46   | Call         | Bond Future | 2386      | 2                             | 2386      | 2                               | 0.00          |
| 15/11/2013 | R204 On 07-August-14   | 7.44   | Call         | Bond Future | 2347      | 2                             | 2347      | 2                               | 0.00          |
| 15/11/2013 | R204 On 07-August-14   | 7.78   | Put          | Bond Future | 1694      | 2                             | 1694      | 2                               | 530.00        |
| 15/11/2013 | R204 On 07-August-14   | 7.44   | Put          | Bond Future | 2248      | 3                             | 2248      | 3                               | 0.00          |
| 15/11/2013 | R204 On 07-August-14   | 7.46   | Put          | Bond Future | 2212      | 2                             | 2212      | 2                               | 0.00          |
| 15/11/2013 | R204 On 07-August-14   | 7.45   | Put          | Bond Future | 2230      | 2                             | 2230      | 2                               | 0.00          |
| 15/11/2013 | R204 On 06-November-14 |        |              | Bond Future | 7.54      | 104.1708                      | 7.5445    | 104.1708                        | 0.00          |
| 15/11/2013 | R204 On 06-November-14 | 7.00   | Call         | Bond Future | 1752      | 2                             | 1752      | 2                               | 0.00          |
| 15/11/2013 | R204 On 06-November-14 | 7.01   | Call         | Bond Future | 1766      | 2                             | 1766      | 2                               | 0.00          |
| 15/11/2013 | R204 On 06-November-14 | 7.99   | Call         | Bond Future | 3487      | 3                             | 3487      | 3                               | 0.00          |
| 15/11/2013 | R204 On 06-November-14 | 6.99   | Call         | Bond Future | 1738      | 2                             | 1738      | 2                               | 0.00          |
| 15/11/2013 | R204 On 06-November-14 | 7.00   | Put          | Bond Future | 3687      | 4                             | 3687      | 4                               | 0.00          |
| 15/11/2013 | R204 On 06-November-14 | 7.99   | Put          | Bond Future | 1936      | 2                             | 1936      | 2                               | 1,270.00      |
| 15/11/2013 | R204 On 06-November-14 | 7.01   | Put          | Bond Future | 3665      | 4                             | 3665      | 4                               | 0.00          |
| 15/11/2013 | R204 On 06-November-14 | 6.99   | Put          | Bond Future | 3708      | 4                             | 3708      | 4                               | 0.00          |
| 15/11/2013 | R207 On 06-February-14 |        |              | Bond Future | 7.45      | 99.0526                       | 7.4531    | 99.0526                         | 18,702.00     |
| 15/11/2013 | R207 On 06-February-14 | 6.65   | Call         | Bond Future | 354       | 0                             | 354       | 0                               | 0.00          |
| 15/11/2013 | R207 On 06-February-14 | 6.64   | Call         | Bond Future | 346       | 0                             | 346       | 0                               | 0.00          |
| 15/11/2013 | R207 On 06-February-14 | 6.66   | Call         | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 15/11/2013 | R207 On 06-February-14 | 6.65   | Put          | Bond Future | 4213      | 5                             | 4213      | 5                               | 0.00          |
| 15/11/2013 | R207 On 06-February-14 | 6.64   | Put          | Bond Future | 4255      | 5                             | 4255      | 5                               | 0.00          |
| 15/11/2013 | R207 On 06-February-14 | 6.66   | Put          | Bond Future | 4172      | 5                             | 4172      | 5                               | 0.00          |
| 15/11/2013 | R207 On 08-May-14      |        |              | Bond Future | 7.57      | 100.3575                      | 7.5721    | 100.3575                        | 0.00          |
| 15/11/2013 | R207 On 08-May-14      | 6.20   | Call         | Bond Future | 356       | 0                             | 356       | 0                               | 0.00          |
| 15/11/2013 | R207 On 08-May-14      | 6.21   | Call         | Bond Future | 362       | 0                             | 362       | 0                               | 0.00          |
| 15/11/2013 | R207 On 08-May-14      | 6.19   | Call         | Bond Future | 350       | 0                             | 350       | 0                               | 0.00          |
| 15/11/2013 | R207 On 08-May-14      | 6.20   | Put          | Bond Future | 6781      | 7                             | 6781      | 7                               | 0.00          |
| 15/11/2013 | R207 On 08-May-14      | 6.19   | Put          | Bond Future | 6824      | 7                             | 6824      | 7                               | 0.00          |
| 15/11/2013 | R207 On 08-May-14      | 6.21   | Put          | Bond Future | 6739      | 7                             | 6739      | 7                               | 0.00          |
| 15/11/2013 | R207 On 07-August-14   |        |              | Bond Future | 7.68      | 98.1163                       | 7.6834    | 98.1163                         | 0.00          |
| 15/11/2013 | R207 On 07-August-14   | 7.69   | Call         | Bond Future | 2719      | 2                             | 2719      | 2                               | 0.00          |
| 15/11/2013 | R207 On 07-August-14   | 7.71   | Call         | Bond Future | 2763      | 2                             | 2763      | 2                               | 0.00          |
| 15/11/2013 | R207 On 07-August-14   | 7.70   | Call         | Bond Future | 2741      | 2                             | 2741      | 2                               | 0.00          |
| 15/11/2013 | R207 On 07-August-14   | 7.70   | Put          | Bond Future | 2669      | 3                             | 2669      | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R207 On 07-August-14   | 7.69   | Put          | Bond Future | 2690      | 3                             | 2690      | 3                               | 0.00          |
| 15/11/2013 | R207 On 07-August-14   | 7.71   | Put          | Bond Future | 2648      | 3                             | 2648      | 3                               | 0.00          |
| 15/11/2013 | R207 On 06-November-14 |        |              | Bond Future | 7.80      | 99.4671                       | 7.8031    | 99.4671                         | 0.00          |
| 15/11/2013 | R207 On 06-November-14 | 7.36   | Call         | Bond Future | 2325      | 2                             | 2325      | 2                               | 0.00          |
| 15/11/2013 | R207 On 06-November-14 | 7.34   | Call         | Bond Future | 2290      | 2                             | 2290      | 2                               | 0.00          |
| 15/11/2013 | R207 On 06-November-14 | 7.35   | Call         | Bond Future | 2307      | 2                             | 2307      | 2                               | 0.00          |
| 15/11/2013 | R207 On 06-November-14 | 7.34   | Put          | Bond Future | 4228      | 5                             | 4228      | 5                               | 0.00          |
| 15/11/2013 | R207 On 06-November-14 | 7.35   | Put          | Bond Future | 4203      | 5                             | 4203      | 5                               | 0.00          |
| 15/11/2013 | R207 On 06-November-14 | 7.36   | Put          | Bond Future | 4178      | 5                             | 4178      | 5                               | 0.00          |
| 15/11/2013 | R208 On 06-February-14 |        |              | Bond Future | 7.62      | 97.1318                       | 7.6174    | 97.1318                         | 10,350.00     |
| 15/11/2013 | R208 On 06-February-14 | 6.74   | Call         | Bond Future | 320       | 0                             | 320       | 0                               | 0.00          |
| 15/11/2013 | R208 On 06-February-14 | 6.76   | Call         | Bond Future | 336       | 0                             | 336       | 0                               | 0.00          |
| 15/11/2013 | R208 On 06-February-14 | 6.75   | Call         | Bond Future | 328       | 0                             | 328       | 0                               | 0.00          |
| 15/11/2013 | R208 On 06-February-14 | 6.75   | Put          | Bond Future | 5035      | 6                             | 5035      | 6                               | 0.00          |
| 15/11/2013 | R208 On 06-February-14 | 6.76   | Put          | Bond Future | 4988      | 6                             | 4988      | 6                               | 0.00          |
| 15/11/2013 | R208 On 06-February-14 | 6.74   | Put          | Bond Future | 5083      | 6                             | 5083      | 6                               | 0.00          |
| 15/11/2013 | R208 On 08-May-14      |        |              | Bond Future | 7.72      | 95.0155                       | 7.7238    | 95.0155                         | 0.00          |
| 15/11/2013 | R208 On 08-May-14      | 6.29   | Call         | Bond Future | 335       | 0                             | 335       | 0                               | 0.00          |
| 15/11/2013 | R208 On 08-May-14      | 6.31   | Call         | Bond Future | 347       | 0                             | 347       | 0                               | 0.00          |
| 15/11/2013 | R208 On 08-May-14      | 6.30   | Call         | Bond Future | 341       | 0                             | 341       | 0                               | 0.00          |
| 15/11/2013 | R208 On 08-May-14      | 6.29   | Put          | Bond Future | 7999      | 9                             | 7999      | 9                               | 0.00          |
| 15/11/2013 | R208 On 08-May-14      | 6.31   | Put          | Bond Future | 7899      | 8                             | 7899      | 8                               | 0.00          |
| 15/11/2013 | R208 On 08-May-14      | 6.30   | Put          | Bond Future | 7949      | 9                             | 7949      | 9                               | 0.00          |
| 15/11/2013 | R208 On 07-August-14   |        |              | Bond Future | 7.82      | 96.3404                       | 7.8221    | 96.3404                         | 0.00          |
| 15/11/2013 | R208 On 07-August-14   | 7.80   | Call         | Bond Future | 2889      | 3                             | 2889      | 3                               | 0.00          |
| 15/11/2013 | R208 On 07-August-14   | 8.28   | Call         | Bond Future | 4200      | 4                             | 4200      | 4                               | 0.00          |
| 15/11/2013 | R208 On 07-August-14   | 7.79   | Call         | Bond Future | 2864      | 3                             | 2864      | 3                               | 0.00          |
| 15/11/2013 | R208 On 07-August-14   | 7.81   | Call         | Bond Future | 2914      | 3                             | 2914      | 3                               | 0.00          |
| 15/11/2013 | R208 On 07-August-14   | 8.28   | Put          | Bond Future | 1976      | 2                             | 1976      | 2                               | 630.00        |
| 15/11/2013 | R208 On 07-August-14   | 7.80   | Put          | Bond Future | 2998      | 3                             | 2998      | 3                               | 0.00          |
| 15/11/2013 | R208 On 07-August-14   | 7.81   | Put          | Bond Future | 2973      | 3                             | 2973      | 3                               | 0.00          |
| 15/11/2013 | R208 On 07-August-14   | 7.79   | Put          | Bond Future | 3023      | 3                             | 3023      | 3                               | 0.00          |
| 15/11/2013 | R208 On 06-November-14 |        |              | Bond Future | 7.93      | 94.2704                       | 7.9326    | 94.2704                         | 0.00          |
| 15/11/2013 | R208 On 06-November-14 | 7.44   | Call         | Bond Future | 2310      | 2                             | 2310      | 2                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R208 On 06-November-14 | 7.46   | Call         | Bond Future | 2349      | 2                             | 2349      | 2                               | 0.00          |
| 15/11/2013 | R208 On 06-November-14 | 7.45   | Call         | Bond Future | 2329      | 2                             | 2329      | 2                               | 0.00          |
| 15/11/2013 | R208 On 06-November-14 | 8.50   | Call         | Bond Future | 4878      | 4                             | 4878      | 4                               | 0.00          |
| 15/11/2013 | R208 On 06-November-14 | 7.45   | Put          | Bond Future | 4660      | 5                             | 4660      | 5                               | 0.00          |
| 15/11/2013 | R208 On 06-November-14 | 8.50   | Put          | Bond Future | 2225      | 2                             | 2225      | 2                               | 1,520.00      |
| 15/11/2013 | R208 On 06-November-14 | 7.44   | Put          | Bond Future | 4689      | 5                             | 4689      | 5                               | 0.00          |
| 15/11/2013 | R208 On 06-November-14 | 7.46   | Put          | Bond Future | 4630      | 5                             | 4630      | 5                               | 0.00          |
| 15/11/2013 | R209 On 06-February-14 |        |              | Bond Future | 8.94      | 75.5714                       | 8.9444    | 75.5714                         | 23,202.00     |
| 15/11/2013 | R209 On 06-February-14 | 8.54   | Call         | Bond Future | 1534      | 1                             | 1534      | 1                               | 0.00          |
| 15/11/2013 | R209 On 06-February-14 | 8.56   | Call         | Bond Future | 1586      | 1                             | 1586      | 1                               | 0.00          |
| 15/11/2013 | R209 On 06-February-14 | 8.55   | Call         | Bond Future | 1560      | 1                             | 1560      | 1                               | 0.00          |
| 15/11/2013 | R209 On 06-February-14 | 8.54   | Put          | Bond Future | 4713      | 5                             | 4713      | 5                               | 0.00          |
| 15/11/2013 | R209 On 06-February-14 | 8.56   | Put          | Bond Future | 4603      | 5                             | 4603      | 5                               | 0.00          |
| 15/11/2013 | R209 On 06-February-14 | 8.55   | Put          | Bond Future | 4658      | 5                             | 4658      | 5                               | 0.00          |
| 15/11/2013 | R209 On 08-May-14      |        |              | Bond Future | 9.03      | 73.4225                       | 9.0330    | 73.4225                         | 0.00          |
| 15/11/2013 | R209 On 08-May-14      | 7.86   | Call         | Bond Future | 1082      | 1                             | 1082      | 1                               | 0.00          |
| 15/11/2013 | R209 On 08-May-14      | 7.85   | Call         | Bond Future | 1067      | 1                             | 1067      | 1                               | 0.00          |
| 15/11/2013 | R209 On 08-May-14      | 7.84   | Call         | Bond Future | 1053      | 1                             | 1053      | 1                               | 0.00          |
| 15/11/2013 | R209 On 08-May-14      | 7.85   | Put          | Bond Future | 10819     | 12                            | 10819     | 12                              | 0.00          |
| 15/11/2013 | R209 On 08-May-14      | 7.86   | Put          | Bond Future | 10744     | 12                            | 10744     | 12                              | 0.00          |
| 15/11/2013 | R209 On 08-May-14      | 7.84   | Put          | Bond Future | 10895     | 12                            | 10895     | 12                              | 0.00          |
| 15/11/2013 | R209 On 07-August-14   |        |              | Bond Future | 9.12      | 74.4465                       | 9.1159    | 74.4465                         | 0.00          |
| 15/11/2013 | R209 On 07-August-14   | 9.05   | Call         | Bond Future | 4739      | 4                             | 4739      | 4                               | 0.00          |
| 15/11/2013 | R209 On 07-August-14   | 9.06   | Call         | Bond Future | 4774      | 4                             | 4774      | 4                               | 0.00          |
| 15/11/2013 | R209 On 07-August-14   | 9.04   | Call         | Bond Future | 4704      | 4                             | 4704      | 4                               | 0.00          |
| 15/11/2013 | R209 On 07-August-14   | 9.06   | Put          | Bond Future | 5188      | 6                             | 5188      | 6                               | 0.00          |
| 15/11/2013 | R209 On 07-August-14   | 9.04   | Put          | Bond Future | 5267      | 6                             | 5267      | 6                               | 0.00          |
| 15/11/2013 | R209 On 07-August-14   | 9.05   | Put          | Bond Future | 5228      | 6                             | 5228      | 6                               | 0.00          |
| 15/11/2013 | R209 On 06-November-14 |        |              | Bond Future | 9.20      | 72.3266                       | 9.2037    | 72.3266                         | 0.00          |
| 15/11/2013 | R209 On 06-November-14 | 8.99   | Call         | Bond Future | 4985      | 5                             | 4985      | 5                               | 0.00          |
| 15/11/2013 | R209 On 06-November-14 | 9.00   | Call         | Bond Future | 5018      | 5                             | 5018      | 5                               | 0.00          |
| 15/11/2013 | R209 On 06-November-14 | 9.01   | Call         | Bond Future | 5051      | 5                             | 5051      | 5                               | 0.00          |
| 15/11/2013 | R209 On 06-November-14 | 8.99   | Put          | Bond Future | 6563      | 7                             | 6563      | 7                               | 0.00          |
| 15/11/2013 | R209 On 06-November-14 | 9.01   | Put          | Bond Future | 6479      | 7                             | 6479      | 7                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R209 On 06-November-14 | 9.00   | Put          | Bond Future | 6521      | 7                             | 6521      | 7                               | 0.00          |
| 15/11/2013 | R210 On 06-February-14 |        |              | Bond Future | 160.96    | 159.8076                      | 160.9642  | 159.8076                        | 1,319.00      |
| 15/11/2013 | R210 On 06-February-14 | 161.49 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R210 On 06-February-14 | 161.51 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R210 On 06-February-14 | 161.50 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R210 On 06-February-14 | 161.49 | Put          | Bond Future | 526       | 2                             | 526       | 2                               | 0.00          |
| 15/11/2013 | R210 On 06-February-14 | 161.50 | Put          | Bond Future | 536       | 2                             | 536       | 2                               | 0.00          |
| 15/11/2013 | R210 On 06-February-14 | 161.51 | Put          | Bond Future | 546       | 2                             | 546       | 2                               | 0.00          |
| 15/11/2013 | R211 On 06-February-14 |        |              | Bond Future | 129.00    | 129.0030                      | 128.9977  | 129.0030                        | 522.00        |
| 15/11/2013 | R211 On 06-February-14 | 129.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R211 On 06-February-14 | 129.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R211 On 06-February-14 | 128.99 | Call         | Bond Future | 8         | 0                             | 8         | 0                               | 0.00          |
| 15/11/2013 | R211 On 06-February-14 | 129.00 | Put          | Bond Future | 2         | 0                             | 2         | 0                               | 0.00          |
| 15/11/2013 | R211 On 06-February-14 | 129.01 | Put          | Bond Future | 12        | 0                             | 12        | 0                               | 0.00          |
| 15/11/2013 | R211 On 06-February-14 | 128.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R212 On 06-February-14 |        |              | Bond Future | 131.65    | 131.1672                      | 131.6539  | 131.1672                        | 21,791.00     |
| 15/11/2013 | R212 On 06-February-14 | 133.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R212 On 06-February-14 | 132.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R212 On 06-February-14 | 133.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R212 On 06-February-14 | 132.99 | Put          | Bond Future | 1336      | 2                             | 1336      | 2                               | 0.00          |
| 15/11/2013 | R212 On 06-February-14 | 133.01 | Put          | Bond Future | 1356      | 2                             | 1356      | 2                               | 0.00          |
| 15/11/2013 | R212 On 06-February-14 | 133.00 | Put          | Bond Future | 1346      | 2                             | 1346      | 2                               | 0.00          |
| 15/11/2013 | R213 On 06-February-14 |        |              | Bond Future | 8.79      | 86.5706                       | 8.7865    | 86.5706                         | 21,021.00     |
| 15/11/2013 | R213 On 06-February-14 | 8.31   | Call         | Bond Future | 1356      | 1                             | 1356      | 1                               | 0.00          |
| 15/11/2013 | R213 On 06-February-14 | 8.30   | Call         | Bond Future | 1332      | 1                             | 1332      | 1                               | 0.00          |
| 15/11/2013 | R213 On 06-February-14 | 8.29   | Call         | Bond Future | 1308      | 1                             | 1308      | 1                               | 0.00          |
| 15/11/2013 | R213 On 06-February-14 | 8.30   | Put          | Bond Future | 5223      | 6                             | 5223      | 6                               | 0.00          |
| 15/11/2013 | R213 On 06-February-14 | 8.31   | Put          | Bond Future | 5164      | 6                             | 5164      | 6                               | 0.00          |
| 15/11/2013 | R213 On 06-February-14 | 8.29   | Put          | Bond Future | 5282      | 6                             | 5282      | 6                               | 0.00          |
| 15/11/2013 | R213 On 08-May-14      |        |              | Bond Future | 8.88      | 84.1737                       | 8.8794    | 84.1737                         | 0.00          |
| 15/11/2013 | R213 On 08-May-14      | 7.65   | Call         | Bond Future | 1037      | 1                             | 1037      | 1                               | 0.00          |
| 15/11/2013 | R213 On 08-May-14      | 7.64   | Call         | Bond Future | 1023      | 1                             | 1023      | 1                               | 0.00          |
| 15/11/2013 | R213 On 08-May-14      | 7.66   | Call         | Bond Future | 1051      | 1                             | 1051      | 1                               | 0.00          |
| 15/11/2013 | R213 On 08-May-14      | 7.65   | Put          | Bond Future | 11198     | 12                            | 11198     | 12                              | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R213 On 08-May-14      | 7.64   | Put          | Bond Future | 11273     | 12                            | 11273     | 12                              | 0.00          |
| 15/11/2013 | R213 On 08-May-14      | 7.66   | Put          | Bond Future | 11123     | 12                            | 11123     | 12                              | 0.00          |
| 15/11/2013 | R213 On 07-August-14   |        |              | Bond Future | 8.97      | 85.3473                       | 8.9675    | 85.3473                         | 0.00          |
| 15/11/2013 | R213 On 07-August-14   | 8.84   | Call         | Bond Future | 4662      | 4                             | 4662      | 4                               | 0.00          |
| 15/11/2013 | R213 On 07-August-14   | 8.86   | Call         | Bond Future | 4732      | 4                             | 4732      | 4                               | 0.00          |
| 15/11/2013 | R213 On 07-August-14   | 8.85   | Call         | Bond Future | 4697      | 4                             | 4697      | 4                               | 0.00          |
| 15/11/2013 | R213 On 07-August-14   | 8.85   | Put          | Bond Future | 5582      | 6                             | 5582      | 6                               | 0.00          |
| 15/11/2013 | R213 On 07-August-14   | 8.86   | Put          | Bond Future | 5541      | 6                             | 5541      | 6                               | 0.00          |
| 15/11/2013 | R213 On 07-August-14   | 8.84   | Put          | Bond Future | 5624      | 6                             | 5624      | 6                               | 0.00          |
| 15/11/2013 | R213 On 06-November-14 |        |              | Bond Future | 9.06      | 82.9842                       | 9.0627    | 82.9842                         | 0.00          |
| 15/11/2013 | R213 On 06-November-14 | 8.84   | Call         | Bond Future | 5087      | 5                             | 5087      | 5                               | 0.00          |
| 15/11/2013 | R213 On 06-November-14 | 8.86   | Call         | Bond Future | 5153      | 5                             | 5153      | 5                               | 0.00          |
| 15/11/2013 | R213 On 06-November-14 | 8.85   | Call         | Bond Future | 5120      | 5                             | 5120      | 5                               | 0.00          |
| 15/11/2013 | R213 On 06-November-14 | 8.85   | Put          | Bond Future | 6705      | 7                             | 6705      | 7                               | 0.00          |
| 15/11/2013 | R213 On 06-November-14 | 8.84   | Put          | Bond Future | 6748      | 7                             | 6748      | 7                               | 0.00          |
| 15/11/2013 | R213 On 06-November-14 | 8.86   | Put          | Bond Future | 6663      | 7                             | 6663      | 7                               | 0.00          |
| 15/11/2013 | R214 On 06-February-14 |        |              | Bond Future | 9.10      | 76.0421                       | 9.0971    | 76.0421                         | 2,927.00      |
| 15/11/2013 | R214 On 06-February-14 | 9.01   | Call         | Bond Future | 2680      | 2                             | 2680      | 2                               | 0.00          |
| 15/11/2013 | R214 On 06-February-14 | 9.00   | Call         | Bond Future | 2644      | 2                             | 2644      | 2                               | 0.00          |
| 15/11/2013 | R214 On 06-February-14 | 8.99   | Call         | Bond Future | 2608      | 2                             | 2608      | 2                               | 0.00          |
| 15/11/2013 | R214 On 06-February-14 | 9.00   | Put          | Bond Future | 3409      | 4                             | 3409      | 4                               | 0.00          |
| 15/11/2013 | R214 On 06-February-14 | 8.99   | Put          | Bond Future | 3453      | 4                             | 3453      | 4                               | 0.00          |
| 15/11/2013 | R214 On 06-February-14 | 9.01   | Put          | Bond Future | 3365      | 4                             | 3365      | 4                               | 0.00          |
| 15/11/2013 | R214 On 08-May-14      |        |              | Bond Future | 9.18      | 73.7591                       | 9.1849    | 73.7591                         | 0.00          |
| 15/11/2013 | R214 On 08-May-14      | 9.00   | Call         | Bond Future | 3666      | 3                             | 3666      | 3                               | 0.00          |
| 15/11/2013 | R214 On 08-May-14      | 9.01   | Call         | Bond Future | 3700      | 3                             | 3700      | 3                               | 0.00          |
| 15/11/2013 | R214 On 08-May-14      | 8.99   | Call         | Bond Future | 3632      | 3                             | 3632      | 3                               | 0.00          |
| 15/11/2013 | R214 On 08-May-14      | 9.01   | Put          | Bond Future | 5065      | 6                             | 5065      | 6                               | 0.00          |
| 15/11/2013 | R214 On 08-May-14      | 9.00   | Put          | Bond Future | 5110      | 6                             | 5110      | 6                               | 0.00          |
| 15/11/2013 | R214 On 08-May-14      | 8.99   | Put          | Bond Future | 5156      | 6                             | 5156      | 6                               | 0.00          |
| 15/11/2013 | R248 On 06-February-14 |        |              | Bond Future | 9.16      | 98.5677                       | 9.1593    | 98.5677                         | 10,220.00     |
| 15/11/2013 | R248 On 06-February-14 | 9.09   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R248 On 06-February-14 | 9.11   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R248 On 06-February-14 | 9.10   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 15/11/2013 | R248 On 06-February-14 | 9.09   | Put          | Bond Future | 698       | 2                             | 698       | 2                               | 0.00          |
| 15/11/2013 | R248 On 06-February-14 | 9.10   | Put          | Bond Future | 596       | 2                             | 596       | 2                               | 0.00          |
| 15/11/2013 | R248 On 06-February-14 | 9.11   | Put          | Bond Future | 495       | 2                             | 495       | 2                               | 0.00          |
| 15/11/2013 | R248 On 08-May-14      |        |              | Bond Future | 9.25      | 95.4443                       | 9.2495    | 95.4443                         | 0.00          |
| 15/11/2013 | R248 On 08-May-14      | 9.04   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R248 On 08-May-14      | 9.06   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R248 On 08-May-14      | 9.05   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 15/11/2013 | R248 On 08-May-14      | 9.05   | Put          | Bond Future | 1998      | 3                             | 1998      | 3                               | 0.00          |
| 15/11/2013 | R248 On 08-May-14      | 9.06   | Put          | Bond Future | 1896      | 3                             | 1896      | 3                               | 0.00          |
| 15/11/2013 | R248 On 08-May-14      | 9.04   | Put          | Bond Future | 2100      | 3                             | 2100      | 3                               | 0.00          |