



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 30/07/2013 To: 30/07/2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 2025 On 01-August-13 | | | Bond Future | 109.93 | 109.9265 | 109.9269 | 109.9265 | 0.00 |
| 30/07/2013 | 2025 On 01-August-13 | 117.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2025 On 01-August-13 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2025 On 01-August-13 | 118.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2025 On 01-August-13 | 117.99 | Put | Bond Future | 8063 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | 2025 On 01-August-13 | 118.00 | Put | Bond Future | 8073 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | 2025 On 01-August-13 | 118.01 | Put | Bond Future | 8083 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | 2025 On 07-November-13 | | | Bond Future | 111.49 | 111.4916 | 111.4920 | 111.4916 | 0.00 |
| 30/07/2013 | 2025 On 07-November-13 | 111.01 | Call | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2025 On 07-November-13 | 111.00 | Call | Bond Future | 492 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2025 On 07-November-13 | 110.99 | Call | Bond Future | 502 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | 2025 On 07-November-13 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2025 On 07-November-13 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2025 On 07-November-13 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2038 On 01-August-13 | | | Bond Future | 108.40 | 108.3993 | 108.4011 | 108.3993 | 0.00 |
| 30/07/2013 | 2038 On 01-August-13 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2038 On 01-August-13 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2038 On 01-August-13 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2038 On 01-August-13 | 114.99 | Put | Bond Future | 6589 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | 2038 On 01-August-13 | 115.00 | Put | Bond Future | 6599 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | 2038 On 01-August-13 | 115.01 | Put | Bond Future | 6609 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | 2038 On 07-November-13 | | | Bond Future | 109.94 | 109.9427 | 109.9443 | 109.9427 | 0.00 |
| 30/07/2013 | 2038 On 07-November-13 | 110.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2038 On 07-November-13 | 109.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2038 On 07-November-13 | 110.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2038 On 07-November-13 | 109.99 | Put | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2038 On 07-November-13 | 110.00 | Put | Bond Future | 56 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2038 On 07-November-13 | 110.01 | Put | Bond Future | 66 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2050 On 01-August-13 | | | Bond Future | 109.92 | 109.9225 | 109.9250 | 109.9225 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | 2050 On 01-August-13 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2050 On 01-August-13 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2050 On 01-August-13 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2050 On 01-August-13 | 119.00 | Put | Bond Future | 9075 | 9 | 9 | 9 | 0.00 |
| 30/07/2013 | 2050 On 01-August-13 | 118.99 | Put | Bond Future | 9065 | 9 | 9 | 9 | 0.00 |
| 30/07/2013 | 2050 On 01-August-13 | 119.01 | Put | Bond Future | 9085 | 9 | 9 | 9 | 0.00 |
| 30/07/2013 | 2050 On 07-November-13 | | | Bond Future | 111.49 | 111.4876 | 111.4900 | 111.4876 | 122.00 |
| 30/07/2013 | 2050 On 07-November-13 | 109.99 | Call | Bond Future | 1500 | 1 | 2 | 1 | 0.00 |
| 30/07/2013 | 2050 On 07-November-13 | 110.01 | Call | Bond Future | 1480 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | 2050 On 07-November-13 | 110.00 | Call | Bond Future | 1490 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | 2050 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2050 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 2050 On 07-November-13 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | AL37 On 01-August-13 | | | Index Future | 400.29 | 399.8260 | 400.2930 | 399.8260 | 0.00 |
| 30/07/2013 | AL37 On 07-November-13 | | | Index Future | 405.94 | 405.4650 | 405.9390 | 405.4650 | 0.00 |
| 30/07/2013 | AL37 On 06-February-14 | | | Index Future | 411.38 | 410.9030 | 411.3830 | 410.9030 | 0.00 |
| 30/07/2013 | AL7T On 01-August-13 | | | Index Future | 471.36 | 470.7120 | 471.3600 | 470.7120 | 0.00 |
| 30/07/2013 | AL7T On 07-November-13 | | | Index Future | 478.01 | 477.3510 | 478.0070 | 477.3510 | 1.00 |
| 30/07/2013 | AL7T On 06-February-14 | | | Index Future | 484.42 | 483.7530 | 484.4180 | 483.7530 | 0.00 |
| 30/07/2013 | ALBI On 01-August-13 | | | Index Future | 424.34 | 423.5240 | 424.3430 | 423.5240 | 17.00 |
| 30/07/2013 | ALBI On 07-November-13 | | | Index Future | 430.33 | 429.4970 | 430.3280 | 429.4970 | 763.00 |
| 30/07/2013 | ALBI On 06-February-14 | | | Index Future | 436.10 | 435.2580 | 436.1000 | 435.2580 | 62.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 30/07/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 30/07/2013 | EL28 On 01-August-13 | | | Bond Future | 111.26 | 111.2538 | 111.2562 | 111.2538 | 0.00 |
| 30/07/2013 | EL28 On 01-August-13 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | EL28 On 01-August-13 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | EL28 On 01-August-13 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | EL28 On 01-August-13 | 114.99 | Put | Bond Future | 3734 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | EL28 On 01-August-13 | 115.00 | Put | Bond Future | 3744 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | EL28 On 01-August-13 | 115.01 | Put | Bond Future | 3754 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | EL28 On 07-November-13 | | | Bond Future | 111.45 | 111.4431 | 111.4456 | 111.4431 | 0.00 |
| 30/07/2013 | EL28 On 07-November-13 | 110.00 | Call | Bond Future | 1446 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | EL28 On 07-November-13 | 109.99 | Call | Bond Future | 1456 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | EL28 On 07-November-13 | 110.01 | Call | Bond Future | 1436 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | EL28 On 07-November-13 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | EL28 On 07-November-13 | 110.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | EL28 On 07-November-13 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | ES33 On 01-August-13 | | | Bond Future | 9.50 | 84.8476 | 85.1246 | 84.8476 | 0.00 |
| 30/07/2013 | ES33 On 01-August-13 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | ES33 On 01-August-13 | 91.02 | Call | Bond Future | 74073 | 74 | 74 | 74 | 0.00 |
| 30/07/2013 | ES33 On 01-August-13 | 9.00 | Put | Bond Future | 3968 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | ES33 On 01-August-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | ES33 On 07-November-13 | | | Bond Future | 9.62 | 82.2630 | 82.5438 | 82.2630 | 6,292.00 |
| 30/07/2013 | ES33 On 07-November-13 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | ES33 On 07-November-13 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | ES33 On 07-November-13 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | ES33 On 07-November-13 | 8.49 | Put | Bond Future | 9220 | 10 | 9 | 10 | 0.00 |
| 30/07/2013 | ES33 On 07-November-13 | 8.50 | Put | Bond Future | 9132 | 9 | 9 | 9 | 0.00 |
| 30/07/2013 | ES33 On 07-November-13 | 8.51 | Put | Bond Future | 9044 | 9 | 9 | 9 | 0.00 |
| 30/07/2013 | ES33 On 06-February-14 | | | Bond Future | 9.74 | 83.3666 | 83.6511 | 83.3666 | 0.00 |
| 30/07/2013 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 1410 | 2 | 1 | 2 | 0.00 |
| 30/07/2013 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 1334 | 2 | 1 | 2 | 0.00 |
| 30/07/2013 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 1485 | 2 | 1 | 2 | 0.00 |
| 30/07/2013 | GOVI On 01-August-13 | | | GOVI | 423.85 | 423.0800 | 423.8500 | 423.0800 | 245.00 |
| 30/07/2013 | GOVI On 01-August-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 01-August-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 01-August-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 01-August-13 | 445.99 | Put | GOVI | 221400 | 23 | 22 | 23 | 0.00 |
| 30/07/2013 | GOVI On 01-August-13 | 446.01 | Put | GOVI | 221600 | 23 | 22 | 23 | 0.00 |
| 30/07/2013 | GOVI On 01-August-13 | 446.00 | Put | GOVI | 221500 | 23 | 22 | 23 | 0.00 |
| 30/07/2013 | GOVI On 07-November-13 | | | GOVI | 429.83 | 429.0470 | 429.8280 | 429.0470 | 61.00 |
| 30/07/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 161720 | 17 | 16 | 17 | 0.00 |
| 30/07/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 161820 | 17 | 16 | 17 | 0.00 |
| 30/07/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 161620 | 17 | 16 | 17 | 0.00 |
| 30/07/2013 | GOVI On 06-February-14 | | | GOVI | 435.59 | 434.8010 | 435.5930 | 434.8010 | 267.00 |
| 30/07/2013 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 43970 | 5 | 4 | 5 | 0.00 |
| 30/07/2013 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 44170 | 5 | 4 | 5 | 0.00 |
| 30/07/2013 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 44070 | 5 | 4 | 5 | 0.00 |
| 30/07/2013 | GOVI On 08-May-14 | | | GOVI | 441.49 | 440.6880 | 441.4900 | 440.6880 | 0.00 |
| 30/07/2013 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 5100 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 5000 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 5200 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 30/07/2013 | IGOV On 01-August-13 | | | Index Future | 197.44 | 197.4370 | 197.4420 | 197.4370 | 324.00 |
| 30/07/2013 | IGOV On 07-November-13 | | | Index Future | 200.25 | 200.2480 | 200.2530 | 200.2480 | 758.00 |
| 30/07/2013 | IGOV On 06-February-14 | | | Index Future | 202.96 | 202.9580 | 202.9630 | 202.9580 | 164.00 |
| 30/07/2013 | ILBI On 01-August-13 | | | Index Future | 534.46 | 534.4420 | 534.4630 | 534.4420 | 0.00 |
| 30/07/2013 | ILBI On 07-November-13 | | | Index Future | 542.14 | 542.1170 | 542.1390 | 542.1170 | 0.00 |
| 30/07/2013 | ILBI On 06-February-14 | | | Index Future | 549.55 | 549.5250 | 549.5460 | 549.5250 | 186.00 |
| 30/07/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 30/07/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 30/07/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 30/07/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 30/07/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 30/07/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 30/07/2013 | JBAF On 21-August-13 | | | Jibar Tradeable Future | 5.16 | 94.8400 | 94.8400 | 94.8400 | 0.00 |
| 30/07/2013 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.21 | 94.7800 | 94.7900 | 94.7800 | 700.00 |
| 30/07/2013 | JBAF On 16-October-13 | | | Jibar Tradeable Future | 5.27 | 94.7200 | 94.7300 | 94.7200 | 0.00 |
| 30/07/2013 | JBAF On 20-November-13 | | | Jibar Tradeable Future | 5.39 | 94.5900 | 94.6100 | 94.5900 | 0.00 |
| 30/07/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.47 | 94.5100 | 94.5300 | 94.5100 | 1,500.00 |
| 30/07/2013 | JBAF On 15-January-14 | | | Jibar Tradeable Future | 5.57 | 94.4000 | 94.4300 | 94.4000 | 1,000.00 |
| 30/07/2013 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.55 | 94.4500 | 94.4500 | 94.4500 | 0.00 |
| 30/07/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.79 | 94.1900 | 94.2100 | 94.1900 | 400.00 |
| 30/07/2013 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 6.11 | 93.8700 | 93.8900 | 93.8700 | 1,000.00 |
| 30/07/2013 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.46 | 93.5200 | 93.5400 | 93.5200 | 0.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | JBAF On | 17-December-14 | | | Jibar Tradeable Future | 6.79 | 93.2000 | 93.2100 | 93.2000 | 0.00 |
| 30/07/2013 | JBAF On | 18-March-15 | | | Jibar Tradeable Future | 7.06 | 92.9400 | 92.9400 | 92.9400 | 250.00 |
| 30/07/2013 | JBAF On | 17-June-15 | | | Jibar Tradeable Future | 7.30 | 92.6900 | 92.7000 | 92.6900 | 0.00 |
| 30/07/2013 | R023 On | 01-August-13 | | | Bond Future | 7.89 | 102.2115 | 102.3834 | 102.2115 | 887.00 |
| 30/07/2013 | R023 On | 01-August-13 | 7.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R023 On | 01-August-13 | 7.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R023 On | 01-August-13 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R023 On | 01-August-13 | 7.30 | Put | Bond Future | 4017 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R023 On | 01-August-13 | 7.31 | Put | Bond Future | 3948 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R023 On | 01-August-13 | 7.29 | Put | Bond Future | 4086 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R023 On | 07-November-13 | | | Bond Future | 8.00 | 99.7373 | 99.9117 | 99.7373 | 11,644.00 |
| 30/07/2013 | R023 On | 07-November-13 | 6.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R023 On | 07-November-13 | 6.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R023 On | 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R023 On | 07-November-13 | 6.50 | Put | Bond Future | 10258 | 10 | 10 | 10 | 0.00 |
| 30/07/2013 | R023 On | 07-November-13 | 6.49 | Put | Bond Future | 10330 | 11 | 10 | 11 | 0.00 |
| 30/07/2013 | R023 On | 07-November-13 | 6.51 | Put | Bond Future | 10185 | 10 | 10 | 10 | 0.00 |
| 30/07/2013 | R023 On | 06-February-14 | | | Bond Future | 8.11 | 101.0754 | 101.2520 | 101.0754 | 0.00 |
| 30/07/2013 | R023 On | 06-February-14 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R023 On | 06-February-14 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R023 On | 06-February-14 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R023 On | 06-February-14 | 7.85 | Put | Bond Future | 1614 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R023 On | 06-February-14 | 7.86 | Put | Bond Future | 1550 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R023 On | 06-February-14 | 7.84 | Put | Bond Future | 1677 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R157 On | 01-August-13 | | | Bond Future | 6.21 | 119.3999 | 119.4778 | 119.3999 | 8,952.00 |
| 30/07/2013 | R157 On | 01-August-13 | 116.11 | Call | Bond Future | 90022 | 90 | 90 | 90 | 0.00 |
| 30/07/2013 | R157 On | 01-August-13 | 116.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On | 07-November-13 | | | Bond Future | 6.36 | 114.2775 | 114.3565 | 114.2775 | 21,698.00 |
| 30/07/2013 | R157 On | 07-November-13 | 5.60 | Call | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On | 07-November-13 | 5.61 | Call | Bond Future | 220 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On | 07-November-13 | 5.59 | Call | Bond Future | 212 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On | 07-November-13 | 5.60 | Put | Bond Future | 1633 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R157 On | 07-November-13 | 5.59 | Put | Bond Future | 1647 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 1618 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R157 On 06-February-14 | | | Bond Future | 6.53 | 115.8107 | 115.8907 | 115.8107 | 0.00 |
| 30/07/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 322 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 331 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 326 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 1746 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 1734 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 1758 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R157 On 08-May-14 | | | Bond Future | 6.75 | 110.5695 | 110.6505 | 110.5695 | 0.00 |
| 30/07/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 224 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 222 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 219 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2325 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2336 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2314 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R157 On 07-August-14 | | | Bond Future | 7.04 | 112.0862 | 112.1683 | 112.0862 | 0.00 |
| 30/07/2013 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 324 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 313 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | | | Bond Future | 8.17 | 119.7272 | 120.0089 | 119.7272 | 14,633.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.25 | Call | Bond Future | 0 | 0 | 0 | 0 | 5,315.00 |
| 30/07/2013 | R186 On 01-August-13 | 128.26 | Call | Bond Future | 110737 | 110 | 111 | 110 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.80 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.20 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,800.00 |
| 30/07/2013 | R186 On 01-August-13 | 8.80 | Call | Bond Future | 5498 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 9.00 | Call | Bond Future | 7179 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 6,800.00 |
| 30/07/2013 | R186 On 01-August-13 | 6.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 8.00 | Call | Bond Future | 65 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R186 On 01-August-13 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 1,000.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.80 | Put | Bond Future | 3468 | 4 | 3 | 4 | 20.00 |
| 30/07/2013 | R186 On 01-August-13 | 6.50 | Put | Bond Future | 16675 | 17 | 17 | 17 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.25 | Put | Bond Future | 8827 | 9 | 9 | 9 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 128.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 8.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 6,800.00 |
| 30/07/2013 | R186 On 01-August-13 | 8.00 | Put | Bond Future | 1661 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 6.80 | Put | Bond Future | 13458 | 14 | 13 | 14 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.20 | Put | Bond Future | 9330 | 10 | 9 | 10 | 2,807.00 |
| 30/07/2013 | R186 On 01-August-13 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.50 | Put | Bond Future | 6351 | 7 | 6 | 7 | 0.00 |
| 30/07/2013 | R186 On 01-August-13 | 7.00 | Put | Bond Future | 11372 | 12 | 11 | 12 | 4,100.00 |
| 30/07/2013 | R186 On 01-August-13 | 6.75 | Put | Bond Future | 13987 | 14 | 14 | 14 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | | | Bond Future | 8.28 | 121.4158 | 121.7015 | 121.4158 | 56,254.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 3098 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.50 | Call | Bond Future | 4739 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 6084 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 6.75 | Call | Bond Future | 244 | 0 | 0 | 0 | 1,000.00 |
| 30/07/2013 | R186 On 07-November-13 | 9.00 | Call | Bond Future | 7564 | 7 | 8 | 7 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.25 | Call | Bond Future | 3560 | 3 | 4 | 3 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 6.50 | Call | Bond Future | 130 | 0 | 0 | 0 | 5,290.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 3179 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.00 | Call | Bond Future | 2563 | 2 | 3 | 2 | 1,000.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 3139 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.00 | Put | Bond Future | 5048 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 1985 | 2 | 2 | 2 | 1,030.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 4314 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.50 | Put | Bond Future | 2776 | 3 | 3 | 3 | 4,000.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.25 | Put | Bond Future | 3792 | 4 | 4 | 4 | 250.00 |
| 30/07/2013 | R186 On 07-November-13 | 6.75 | Put | Bond Future | 14942 | 15 | 15 | 15 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 6.50 | Put | Bond Future | 17474 | 18 | 17 | 18 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 4264 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 4215 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R186 On 07-November-13 | 9.00 | Put | Bond Future | 1383 | 1 | 1 | 1 | 1,200.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R186 On 06-February-14 | | | Bond Future | 8.37 | 117.7545 | 118.0440 | 117.7545 | 0.00 |
| 30/07/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 2705 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 2675 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 2734 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 8212 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 8275 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 8338 | 9 | 8 | 9 | 0.00 |
| 30/07/2013 | R186 On 08-May-14 | | | Bond Future | 8.47 | 119.3489 | 119.6423 | 119.3489 | 0.00 |
| 30/07/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 1830 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 1811 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 1849 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 14235 | 14 | 14 | 14 | 0.00 |
| 30/07/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 14314 | 15 | 14 | 15 | 0.00 |
| 30/07/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 14393 | 15 | 14 | 15 | 0.00 |
| 30/07/2013 | R186 On 07-August-14 | | | Bond Future | 8.57 | 115.6948 | 115.9922 | 115.6948 | 0.00 |
| 30/07/2013 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 2282 | 3 | 2 | 3 | 0.00 |
| 30/07/2013 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 2367 | 3 | 2 | 3 | 0.00 |
| 30/07/2013 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 2196 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R197 On 01-August-13 | | | Bond Future | 278.40 | 278.3956 | 278.3954 | 278.3956 | 449.00 |
| 30/07/2013 | R197 On 01-August-13 | 294.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R197 On 01-August-13 | 295.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R197 On 01-August-13 | 295.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R197 On 01-August-13 | 295.00 | Put | Bond Future | 16605 | 17 | 17 | 17 | 0.00 |
| 30/07/2013 | R197 On 01-August-13 | 295.01 | Put | Bond Future | 16615 | 17 | 17 | 17 | 0.00 |
| 30/07/2013 | R197 On 01-August-13 | 294.99 | Put | Bond Future | 16595 | 17 | 17 | 17 | 0.00 |
| 30/07/2013 | R197 On 07-November-13 | | | Bond Future | 282.36 | 282.3594 | 282.3591 | 282.3594 | 2,097.00 |
| 30/07/2013 | R197 On 07-November-13 | 280.01 | Call | Bond Future | 2349 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R197 On 07-November-13 | 280.00 | Call | Bond Future | 2359 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R197 On 07-November-13 | 279.99 | Call | Bond Future | 2369 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R197 On 07-November-13 | 279.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R197 On 07-November-13 | 280.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R197 On 07-November-13 | 280.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 01-August-13 | | | Bond Future | 5.37 | 105.4605 | 105.5085 | 105.4605 | 0.00 |
| 30/07/2013 | R201 On 01-August-13 | 107.45 | Call | Bond Future | 68263 | 68 | 68 | 68 | 0.00 |
| 30/07/2013 | R201 On 01-August-13 | 107.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 07-November-13 | | | Bond Future | 5.39 | 106.9478 | 106.9965 | 106.9478 | 0.00 |
| 30/07/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 135 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 137 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 140 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 782 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 791 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R201 On 06-February-14 | | | Bond Future | 5.38 | 103.9742 | 104.0234 | 103.9742 | 0.00 |
| 30/07/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 354 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 362 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 358 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 470 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 465 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 474 | 1 | 0 | 1 | 0.00 |
| 30/07/2013 | R201 On 08-May-14 | | | Bond Future | 5.35 | 105.3819 | 105.4318 | 105.3819 | 0.00 |
| 30/07/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 243 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 600 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 604 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 608 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R201 On 07-August-14 | | | Bond Future | 5.18 | 102.4181 | 102.4688 | 102.4181 | 0.00 |
| 30/07/2013 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 39 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 46 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 42 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R202 On 01-August-13 | | | Bond Future | 210.11 | 210.1048 | 210.1076 | 210.1048 | 890.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R202 On 01-August-13 | 222.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R202 On 01-August-13 | 223.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R202 On 01-August-13 | 223.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R202 On 01-August-13 | 223.00 | Put | Bond Future | 12892 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R202 On 01-August-13 | 223.01 | Put | Bond Future | 12902 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R202 On 01-August-13 | 222.99 | Put | Bond Future | 12882 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R202 On 07-November-13 | | | Bond Future | 213.10 | 213.0960 | 213.0992 | 213.0960 | 42,966.00 |
| 30/07/2013 | R202 On 07-November-13 | 208.99 | Call | Bond Future | 4109 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R202 On 07-November-13 | 209.01 | Call | Bond Future | 4089 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R202 On 07-November-13 | 209.00 | Call | Bond Future | 4099 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R202 On 07-November-13 | 209.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R202 On 07-November-13 | 209.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R202 On 07-November-13 | 208.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 01-August-13 | | | Bond Future | 6.94 | 107.7342 | 107.8298 | 107.7342 | 186.00 |
| 30/07/2013 | R203 On 01-August-13 | 109.11 | Call | Bond Future | 94617 | 95 | 95 | 95 | 0.00 |
| 30/07/2013 | R203 On 01-August-13 | 109.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 07-November-13 | | | Bond Future | 7.08 | 105.0942 | 105.1911 | 105.0942 | 7,179.00 |
| 30/07/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 156 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 102962 | 103 | 103 | 103 | 0.00 |
| 30/07/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 77 | 0 | 0 | 0 | 15.00 |
| 30/07/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 3892 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 3861 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 3924 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 4843 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R203 On 06-February-14 | | | Bond Future | 7.22 | 106.5042 | 106.6023 | 106.5042 | 0.00 |
| 30/07/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 415 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 428 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 308 | 0 | 0 | 0 | 16.00 |
| 30/07/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 421 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 4426 | 5 | 4 | 5 | 0.00 |
| 30/07/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 3903 | 4 | 4 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 3876 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 3850 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R203 On 08-May-14 | | | Bond Future | 7.37 | 103.7850 | 103.8844 | 103.7850 | 0.00 |
| 30/07/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 384 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 375 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 379 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 1990 | 2 | 2 | 2 | 16.00 |
| 30/07/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 5331 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 1887 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 5277 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 5304 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R203 On 07-August-14 | | | Bond Future | 7.53 | 105.2086 | 105.3094 | 105.2086 | 0.00 |
| 30/07/2013 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 630 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 602 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 658 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R204 On 01-August-13 | | | Bond Future | 7.15 | 104.5691 | 104.7322 | 104.5691 | 10,678.00 |
| 30/07/2013 | R204 On 01-August-13 | 110.75 | Call | Bond Future | 95849 | 96 | 96 | 96 | 0.00 |
| 30/07/2013 | R204 On 01-August-13 | 110.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R204 On 07-November-13 | | | Bond Future | 7.27 | 106.0438 | 106.2092 | 106.0438 | 25,774.00 |
| 30/07/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 307 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 314 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 300 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 1105 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 4561 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 2264 | 2 | 2 | 2 | 1,270.00 |
| 30/07/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 4522 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 4599 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R204 On 06-February-14 | | | Bond Future | 7.38 | 103.4359 | 103.6034 | 103.4359 | 0.00 |
| 30/07/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 733 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 753 | 1 | 1 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 4893 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 4860 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 4827 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R204 On 08-May-14 | | | Bond Future | 7.51 | 104.8364 | 105.0061 | 104.8364 | 0.00 |
| 30/07/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 768 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 760 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 776 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 6668 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 6600 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 6634 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R204 On 07-August-14 | | | Bond Future | 7.65 | 102.2431 | 102.4152 | 102.2431 | 0.00 |
| 30/07/2013 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 685 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 722 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R206 On 01-August-13 | | | Bond Future | 5.41 | 101.3021 | 101.3182 | 101.3021 | 0.00 |
| 30/07/2013 | R206 On 01-August-13 | 103.94 | Call | Bond Future | 30320 | 30 | 30 | 30 | 0.00 |
| 30/07/2013 | R206 On 01-August-13 | 103.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R206 On 07-November-13 | | | Bond Future | 5.57 | 102.7308 | 102.7472 | 102.7308 | 0.00 |
| 30/07/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 12 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 13 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 241 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 239 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 238 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R207 On 01-August-13 | | | Bond Future | 7.46 | 99.2390 | 99.3451 | 99.2390 | 16,038.00 |
| 30/07/2013 | R207 On 01-August-13 | 106.18 | Call | Bond Future | 91774 | 92 | 92 | 92 | 0.00 |
| 30/07/2013 | R207 On 01-August-13 | 106.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R207 On 07-November-13 | | | Bond Future | 7.58 | 100.6386 | 100.7462 | 100.6386 | 27,430.00 |
| 30/07/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 497 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 488 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 479 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 4836 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 4795 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 4878 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R207 On 06-February-14 | | | Bond Future | 7.69 | 98.3493 | 98.4582 | 98.3493 | 0.00 |
| 30/07/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 840 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 851 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 5814 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 5853 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 5776 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R207 On 08-May-14 | | | Bond Future | 7.82 | 99.6809 | 99.7913 | 99.6809 | 0.00 |
| 30/07/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 762 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 770 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 754 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 8280 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 8239 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 8320 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | R207 On 07-August-14 | | | Bond Future | 7.95 | 97.4080 | 97.5198 | 97.4080 | 0.00 |
| 30/07/2013 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 1101 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 1015 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R208 On 01-August-13 | | | Bond Future | 7.61 | 97.2871 | 97.4043 | 97.2871 | 4,026.00 |
| 30/07/2013 | R208 On 01-August-13 | 101.40 | Call | Bond Future | 88360 | 88 | 88 | 88 | 0.00 |
| 30/07/2013 | R208 On 01-August-13 | 101.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R208 On 07-November-13 | | | Bond Future | 7.72 | 95.2634 | 95.3821 | 95.2634 | 14,595.00 |
| 30/07/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 1544 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 465 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 455 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 474 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 2755 | 3 | 3 | 3 | 1,520.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 5631 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 5583 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 5536 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R208 On 06-February-14 | | | Bond Future | 7.83 | 96.5414 | 96.6617 | 96.5414 | 0.00 |
| 30/07/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 818 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 829 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 841 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 6642 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 6597 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 6686 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R208 On 08-May-14 | | | Bond Future | 7.94 | 94.4520 | 94.5739 | 94.4520 | 0.00 |
| 30/07/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 742 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 759 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 9490 | 10 | 9 | 10 | 0.00 |
| 30/07/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 9395 | 9 | 9 | 9 | 0.00 |
| 30/07/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 9442 | 10 | 9 | 10 | 0.00 |
| 30/07/2013 | R208 On 07-August-14 | | | Bond Future | 8.05 | 95.7476 | 95.8711 | 95.7476 | 0.00 |
| 30/07/2013 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 1229 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 1180 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 1278 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R209 On 01-August-13 | | | Bond Future | 8.91 | 76.1952 | 76.4710 | 76.1952 | 5,239.00 |
| 30/07/2013 | R209 On 01-August-13 | 79.36 | Call | Bond Future | 66522 | 66 | 67 | 66 | 0.00 |
| 30/07/2013 | R209 On 01-August-13 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R209 On 01-August-13 | 8.00 | Put | Bond Future | 7528 | 8 | 8 | 8 | 2,000.00 |
| 30/07/2013 | R209 On 01-August-13 | 79.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | | | Bond Future | 9.00 | 74.1255 | 74.4052 | 74.1255 | 18,941.00 |
| 30/07/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 2752 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 9.25 | Call | Bond Future | 4432 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 2785 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 8.65 | Call | Bond Future | 2291 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 2720 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 9.40 | Call | Bond Future | 5074 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 5522 | 5 | 6 | 5 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 9.70 | Call | Bond Future | 6459 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 4358 | 5 | 4 | 5 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 9.40 | Put | Bond Future | 2172 | 2 | 2 | 2 | 5,000.00 |
| 30/07/2013 | R209 On 07-November-13 | 8.65 | Put | Bond Future | 5036 | 5 | 5 | 5 | 4,700.00 |
| 30/07/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 4267 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 9.25 | Put | Bond Future | 2605 | 3 | 3 | 3 | 1,000.00 |
| 30/07/2013 | R209 On 07-November-13 | 9.70 | Put | Bond Future | 1481 | 2 | 1 | 2 | 1,520.00 |
| 30/07/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 4313 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 1917 | 2 | 2 | 2 | 980.00 |
| 30/07/2013 | R209 On 06-February-14 | | | Bond Future | 9.09 | 75.1199 | 75.4034 | 75.1199 | 0.00 |
| 30/07/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 2928 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 2984 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 2956 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 7211 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 7157 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 7104 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R209 On 08-May-14 | | | Bond Future | 9.18 | 72.9921 | 73.2793 | 72.9921 | 0.00 |
| 30/07/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 2034 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 2015 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 1996 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 12857 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 12929 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 12785 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R209 On 07-August-14 | | | Bond Future | 9.27 | 73.9933 | 74.2845 | 73.9933 | 0.00 |
| 30/07/2013 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 1536 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 1685 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 1610 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R210 On 01-August-13 | | | Bond Future | 159.19 | 159.1893 | 159.1912 | 159.1893 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R210 On 01-August-13 | 173.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R210 On 01-August-13 | 172.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R210 On 01-August-13 | 173.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R210 On 01-August-13 | 173.00 | Put | Bond Future | 13809 | 14 | 14 | 14 | 0.00 |
| 30/07/2013 | R210 On 01-August-13 | 173.01 | Put | Bond Future | 13819 | 14 | 14 | 14 | 0.00 |
| 30/07/2013 | R210 On 01-August-13 | 172.99 | Put | Bond Future | 13799 | 14 | 14 | 14 | 0.00 |
| 30/07/2013 | R210 On 07-November-13 | | | Bond Future | 159.54 | 159.5331 | 159.5350 | 159.5331 | 1,237.00 |
| 30/07/2013 | R210 On 07-November-13 | 159.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R210 On 07-November-13 | 160.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R210 On 07-November-13 | 160.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R210 On 07-November-13 | 160.01 | Put | Bond Future | 475 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R210 On 07-November-13 | 160.00 | Put | Bond Future | 465 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R210 On 07-November-13 | 159.99 | Put | Bond Future | 455 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R211 On 01-August-13 | | | Bond Future | 128.38 | 128.3844 | 128.3790 | 128.3844 | 522.00 |
| 30/07/2013 | R211 On 01-August-13 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R211 On 01-August-13 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R211 On 01-August-13 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R211 On 01-August-13 | 130.00 | Put | Bond Future | 1621 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R211 On 01-August-13 | 130.01 | Put | Bond Future | 1631 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R211 On 01-August-13 | 129.99 | Put | Bond Future | 1611 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R211 On 07-November-13 | | | Bond Future | 130.21 | 130.2123 | 130.2068 | 130.2123 | 522.00 |
| 30/07/2013 | R211 On 07-November-13 | 130.00 | Call | Bond Future | 207 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R211 On 07-November-13 | 129.99 | Call | Bond Future | 217 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R211 On 07-November-13 | 130.01 | Call | Bond Future | 197 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R211 On 07-November-13 | 130.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R211 On 07-November-13 | 130.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R211 On 07-November-13 | 129.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R212 On 01-August-13 | | | Bond Future | 130.59 | 130.5940 | 130.5935 | 130.5940 | 2,050.00 |
| 30/07/2013 | R212 On 01-August-13 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R212 On 01-August-13 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R212 On 01-August-13 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R212 On 01-August-13 | 138.01 | Put | Bond Future | 7417 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R212 On 01-August-13 | 138.00 | Put | Bond Future | 7407 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R212 On 01-August-13 | 137.99 | Put | Bond Future | 7397 | 7 | 7 | 7 | 0.00 |
| 30/07/2013 | R212 On 07-November-13 | | | Bond Future | 132.45 | 132.4534 | 132.4528 | 132.4534 | 21,791.00 |
| 30/07/2013 | R212 On 07-November-13 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R212 On 07-November-13 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R212 On 07-November-13 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R212 On 07-November-13 | 133.00 | Put | Bond Future | 547 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R212 On 07-November-13 | 133.01 | Put | Bond Future | 557 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R212 On 07-November-13 | 132.99 | Put | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 30/07/2013 | R213 On 01-August-13 | | | Bond Future | 8.72 | 87.4576 | 87.7022 | 87.4576 | 7,531.00 |
| 30/07/2013 | R213 On 01-August-13 | 91.25 | Call | Bond Future | 77087 | 77 | 77 | 77 | 0.00 |
| 30/07/2013 | R213 On 01-August-13 | 91.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R213 On 07-November-13 | | | Bond Future | 8.82 | 85.1544 | 85.4024 | 85.1544 | 9,112.00 |
| 30/07/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 2765 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 2732 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 2699 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 4454 | 5 | 4 | 5 | 0.00 |
| 30/07/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 4408 | 5 | 4 | 5 | 0.00 |
| 30/07/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 4501 | 5 | 5 | 5 | 0.00 |
| 30/07/2013 | R213 On 06-February-14 | | | Bond Future | 8.91 | 86.2967 | 86.5480 | 86.2967 | 0.00 |
| 30/07/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 2836 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 2863 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 2890 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 7733 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 7678 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 7788 | 8 | 8 | 8 | 0.00 |
| 30/07/2013 | R213 On 08-May-14 | | | Bond Future | 9.01 | 83.9267 | 84.1813 | 83.9267 | 0.00 |
| 30/07/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 1977 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 1940 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 1958 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 13079 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 13151 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 13008 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R213 On 07-August-14 | | | Bond Future | 9.10 | 85.0778 | 85.3361 | 85.0778 | 0.00 |
| 30/07/2013 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 1801 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 1953 | 2 | 2 | 2 | 0.00 |
| 30/07/2013 | R214 On 01-August-13 | | | Bond Future | 9.09 | 76.4133 | 76.7336 | 76.4133 | 92.00 |
| 30/07/2013 | R214 On 01-August-13 | 84.31 | Call | Bond Future | 66286 | 66 | 66 | 66 | 0.00 |
| 30/07/2013 | R214 On 01-August-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R214 On 07-November-13 | | | Bond Future | 9.19 | 74.2069 | 74.5316 | 74.2069 | 577.00 |
| 30/07/2013 | R214 On 07-November-13 | 7.81 | Call | Bond Future | 481 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R214 On 07-November-13 | 7.80 | Call | Bond Future | 472 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R214 On 07-November-13 | 7.79 | Call | Bond Future | 463 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R214 On 07-November-13 | 7.81 | Put | Bond Future | 12544 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R214 On 07-November-13 | 7.80 | Put | Bond Future | 12633 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R214 On 07-November-13 | 7.79 | Put | Bond Future | 12723 | 13 | 13 | 13 | 0.00 |
| 30/07/2013 | R214 On 06-February-14 | | | Bond Future | 9.28 | 75.2024 | 75.5314 | 75.2024 | 0.00 |
| 30/07/2013 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 4068 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 4035 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 4003 | 4 | 4 | 4 | 0.00 |
| 30/07/2013 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 6233 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 6280 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 6187 | 6 | 6 | 6 | 0.00 |
| 30/07/2013 | R248 On 01-August-13 | | | Bond Future | 9.17 | 98.7967 | 99.4048 | 98.7967 | 0.00 |
| 30/07/2013 | R248 On 01-August-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R248 On 01-August-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R248 On 01-August-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R248 On 01-August-13 | 7.85 | Put | Bond Future | 15030 | 16 | 15 | 16 | 0.00 |
| 30/07/2013 | R248 On 01-August-13 | 7.86 | Put | Bond Future | 14901 | 16 | 15 | 16 | 0.00 |
| 30/07/2013 | R248 On 01-August-13 | 7.84 | Put | Bond Future | 15160 | 16 | 15 | 16 | 0.00 |
| 30/07/2013 | R248 On 07-November-13 | | | Bond Future | 9.27 | 95.7691 | 96.3858 | 95.7691 | 780.00 |
| 30/07/2013 | R248 On 07-November-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R248 On 07-November-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R248 On 07-November-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 30/07/2013 | R248 On 07-November-13 | 7.84 | Put | Bond Future | 16135 | 17 | 16 | 17 | 0.00 |
| 30/07/2013 | R248 On 07-November-13 | 7.85 | Put | Bond Future | 16006 | 17 | 16 | 17 | 0.00 |
| 30/07/2013 | R248 On 07-November-13 | 7.86 | Put | Bond Future | 15877 | 16 | 16 | 16 | 0.00 |
| 30/07/2013 | R248 On 06-February-14 | | | Bond Future | 9.37 | 97.0540 | 97.6789 | 97.0540 | 0.00 |
| 30/07/2013 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 30/07/2013 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 2718 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 2617 | 3 | 3 | 3 | 0.00 |
| 30/07/2013 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 2516 | 3 | 3 | 3 | 0.00 |