



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For June 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 2025 On 01-August-13    |        |              | Bond Future        | 106.12    | 108.3085                      | 106.1248  | 108.3085                        | 0.00          |
| 24/06/2013 | 2025 On 01-August-13    | 117.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | 2025 On 01-August-13    | 118.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | 2025 On 01-August-13    | 118.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | 2025 On 01-August-13    | 118.01 | Put          | Bond Future        | 11885     | 10                            | 11885     | 10                              | 0.00          |
| 24/06/2013 | 2025 On 01-August-13    | 118.00 | Put          | Bond Future        | 11875     | 10                            | 11875     | 10                              | 0.00          |
| 24/06/2013 | 2025 On 01-August-13    | 117.99 | Put          | Bond Future        | 11865     | 10                            | 11865     | 10                              | 0.00          |
| 24/06/2013 | 2038 On 01-August-13    |        |              | Bond Future        | 99.37     | 102.1560                      | 99.3689   | 102.1560                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | 2038 On 01-August-13    | 114.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | 2038 On 01-August-13    | 115.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | 2038 On 01-August-13    | 115.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | 2038 On 01-August-13    | 115.00 | Put          | Bond Future        | 15631     | 13                            | 15631     | 13                              | 0.00          |
| 24/06/2013 | 2038 On 01-August-13    | 115.01 | Put          | Bond Future        | 15641     | 13                            | 15641     | 13                              | 0.00          |
| 24/06/2013 | 2038 On 01-August-13    | 114.99 | Put          | Bond Future        | 15621     | 13                            | 15621     | 13                              | 0.00          |
| 24/06/2013 | 2050 On 01-August-13    |        |              | Bond Future        | 103.05    | 103.0165                      | 103.0497  | 103.0165                        | 122.00        |
| 24/06/2013 | 2050 On 01-August-13    | 118.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | 2050 On 01-August-13    | 119.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | 2050 On 01-August-13    | 119.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | 2050 On 01-August-13    | 119.01 | Put          | Bond Future        | 15960     | 16                            | 15960     | 16                              | 0.00          |
| 24/06/2013 | 2050 On 01-August-13    | 119.00 | Put          | Bond Future        | 15950     | 16                            | 15950     | 16                              | 0.00          |
| 24/06/2013 | 2050 On 01-August-13    | 118.99 | Put          | Bond Future        | 15940     | 16                            | 15940     | 16                              | 0.00          |
| 24/06/2013 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | AL37 On 01-August-13    |        |              | Index Future       | 394.97    | 396.2500                      | 394.9700  | 396.2500                        | 56.00         |
| 24/06/2013 | AL37 On 07-November-13  |        |              | Index Future       | 400.54    | 401.8410                      | 400.5430  | 401.8410                        | 0.00          |
| 24/06/2013 | AL7T On 01-August-13    |        |              | Index Future       | 466.32    | 469.1140                      | 466.3210  | 469.1140                        | 1.00          |
| 24/06/2013 | AL7T On 07-November-13  |        |              | Index Future       | 472.90    | 475.7330                      | 472.9000  | 475.7330                        | 0.00          |
| 24/06/2013 | ALBI On 01-August-13    |        |              | Index Future       | 420.06    | 421.9280                      | 420.0640  | 421.9280                        | 738.00        |
| 24/06/2013 | ALBI On 07-November-13  |        |              | Index Future       | 425.99    | 427.8820                      | 425.9910  | 427.8820                        | 85.00         |
| 24/06/2013 | C023 On 28-February-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C025 On 31-January-25   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C038 On 31-January-38   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C048 On 28-February-48  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C050 On 31-December-50  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C201 On 22-December-14  |        |              | 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 |
|------------|------------------|--------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | C202             | On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C203             | On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C204             | On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C206             | On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C207             | On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C208             | On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C209             | On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 24/06/2013 | C210             | On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C211             | On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C212             | On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C213             | On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | C214             | On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | CES1             | On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | CS23             | On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | CS26             | On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | CS33             | On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 24/06/2013 | EL28             | On 01-August-13    |        |              | Bond Future        | 107.54    | 107.5030                      | 107.5374  | 107.5030                        | 0.00          |
| 24/06/2013 | EL28             | On 01-August-13    | 114.99 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | EL28             | On 01-August-13    | 115.01 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | EL28             | On 01-August-13    | 115.00 | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | EL28             | On 01-August-13    | 115.00 | Put          | Bond Future        | 7463      | 7                             | 7463      | 7                               | 0.00          |
| 24/06/2013 | EL28             | On 01-August-13    | 115.01 | Put          | Bond Future        | 7473      | 8                             | 7473      | 8                               | 0.00          |
| 24/06/2013 | EL28             | On 01-August-13    | 114.99 | Put          | Bond Future        | 7453      | 7                             | 7453      | 7                               | 0.00          |
| 24/06/2013 | ES33             | On 01-August-13    |        |              | Bond Future        | 9.63      | 84.5838                       | 9.6306    | 84.5838                         | 6,292.00      |
| 24/06/2013 | ES33             | On 01-August-13    | 9.00   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | ES33             | On 01-August-13    | 91.02  | Call         | Bond Future        | 73083     | 74                            | 73083     | 74                              | 0.00          |
| 24/06/2013 | ES33             | On 01-August-13    | 91.02  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | ES33             | On 01-August-13    | 9.00   | Put          | Bond Future        | 4958      | 5                             | 4958      | 5                               | 0.00          |
| 24/06/2013 | ES33             | On 07-November-13  |        |              | Bond Future        | 9.76      | 81.9960                       | 9.7576    | 81.9960                         | 0.00          |
| 24/06/2013 | ES33             | On 07-November-13  | 8.49   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | ES33             | On 07-November-13  | 8.50   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | ES33             | On 07-November-13  | 8.51   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | ES33             | On 07-November-13  | 8.51   | Put          | Bond Future        | 10048     | 10                            | 10048     | 10                              | 0.00          |
| 24/06/2013 | ES33             | On 07-November-13  | 8.50   | Put          | Bond Future        | 10136     | 10                            | 10136     | 10                              | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | ES33 On 07-November-13  | 8.49   | Put          | Bond Future            | 10224     | 10                            | 10224     | 10                              | 0.00          |
| 24/06/2013 | GOVI On 01-August-13    |        |              | GOVI                   | 419.37    | 421.2040                      | 419.3660  | 421.2040                        | 395.00        |
| 24/06/2013 | GOVI On 01-August-13    | 445.99 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | GOVI On 01-August-13    | 446.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | GOVI On 01-August-13    | 446.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | GOVI On 01-August-13    | 446.00 | Put          | GOVI                   | 266340    | 25                            | 266340    | 25                              | 0.00          |
| 24/06/2013 | GOVI On 01-August-13    | 446.01 | Put          | GOVI                   | 266440    | 25                            | 266440    | 25                              | 0.00          |
| 24/06/2013 | GOVI On 01-August-13    | 445.99 | Put          | GOVI                   | 266240    | 25                            | 266240    | 25                              | 0.00          |
| 24/06/2013 | GOVI On 07-November-13  |        |              | GOVI                   | 425.28    | 427.1480                      | 425.2830  | 427.1480                        | 0.00          |
| 24/06/2013 | GOVI On 07-November-13  | 445.99 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | GOVI On 07-November-13  | 446.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | GOVI On 07-November-13  | 446.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | GOVI On 07-November-13  | 446.00 | Put          | GOVI                   | 207170    | 19                            | 207170    | 19                              | 0.00          |
| 24/06/2013 | GOVI On 07-November-13  | 446.01 | Put          | GOVI                   | 207270    | 19                            | 207270    | 19                              | 0.00          |
| 24/06/2013 | GOVI On 07-November-13  | 445.99 | Put          | GOVI                   | 207070    | 19                            | 207070    | 19                              | 0.00          |
| 24/06/2013 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 24/06/2013 | IGOV On 01-August-13    |        |              | Index Future           | 189.63    | 193.2920                      | 189.6330  | 193.2920                        | 1,051.00      |
| 24/06/2013 | IGOV On 07-November-13  |        |              | Index Future           | 192.33    | 196.0450                      | 192.3340  | 196.0450                        | 7.00          |
| 24/06/2013 | ILBI On 01-August-13    |        |              | Index Future           | 541.00    | 540.9950                      | 540.9950  | 540.9950                        | 186.00        |
| 24/06/2013 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 8.8220    | 0.0200                          | 0.00          |
| 24/06/2013 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 8.6830    | 0.1077                          | 0.00          |
| 24/06/2013 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 8.6550    | 0.0514                          | 0.00          |
| 24/06/2013 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 8.9750    | 0.0847                          | 0.00          |
| 24/06/2013 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 8.9620    | 0.0958                          | 0.00          |
| 24/06/2013 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 8.9970    | 0.0691                          | 0.00          |
| 24/06/2013 | JBAF On 17-July-13      |        |              | Jibar Tradeable Future | 5.19      | 94.7800                       | 5.1900    | 94.7800                         | 0.00          |
| 24/06/2013 | JBAF On 21-August-13    |        |              | Jibar Tradeable Future | 5.22      | 94.7600                       | 5.2200    | 94.7600                         | 0.00          |
| 24/06/2013 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 5.28      | 94.7000                       | 5.2800    | 94.7000                         | 700.00        |
| 24/06/2013 | JBAF On 16-October-13   |        |              | Jibar Tradeable Future | 5.37      | 94.6000                       | 5.3700    | 94.6000                         | 0.00          |
| 24/06/2013 | JBAF On 20-November-13  |        |              | Jibar Tradeable Future | 5.50      | 94.5200                       | 5.5000    | 94.5200                         | 0.00          |
| 24/06/2013 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 5.65      | 94.3600                       | 5.6500    | 94.3600                         | 1,500.00      |
| 24/06/2013 | JBAF On 15-January-14   |        |              | Jibar Tradeable Future | 5.65      | 94.3500                       | 5.6500    | 94.3500                         | 0.00          |
| 24/06/2013 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 6.16      | 93.8900                       | 6.1600    | 93.8900                         | 400.00        |
| 24/06/2013 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 6.48      | 93.5900                       | 6.4800    | 93.5900                         | 1,000.00      |

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|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | JBAF On          | 17-September-14 |        |              | Jibar Tradeable Future | 6.80      | 93.2700                       | 6.8000    | 93.2700                         | 0.00          |
| 24/06/2013 | JBAF On          | 17-December-14  |        |              | Jibar Tradeable Future | 7.08      | 92.9900                       | 7.0800    | 92.9900                         | 0.00          |
| 24/06/2013 | JBAF On          | 18-March-15     |        |              | Jibar Tradeable Future | 7.33      | 92.7200                       | 7.3300    | 92.7200                         | 250.00        |
| 24/06/2013 | R023 On          | 01-August-13    |        |              | Bond Future            | 8.04      | 102.1558                      | 8.0397    | 102.1558                        | 9,547.00      |
| 24/06/2013 | R023 On          | 01-August-13    | 7.29   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R023 On          | 01-August-13    | 7.31   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R023 On          | 01-August-13    | 7.30   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R023 On          | 01-August-13    | 7.30   | Put          | Bond Future            | 4969      | 4                             | 4969      | 4                               | 0.00          |
| 24/06/2013 | R023 On          | 01-August-13    | 7.31   | Put          | Bond Future            | 4900      | 4                             | 4900      | 4                               | 0.00          |
| 24/06/2013 | R023 On          | 01-August-13    | 7.29   | Put          | Bond Future            | 5039      | 4                             | 5039      | 4                               | 0.00          |
| 24/06/2013 | R023 On          | 07-November-13  |        |              | Bond Future            | 8.15      | 99.6815                       | 8.1539    | 99.6815                         | 0.00          |
| 24/06/2013 | R023 On          | 07-November-13  | 6.49   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R023 On          | 07-November-13  | 6.51   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R023 On          | 07-November-13  | 6.50   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R023 On          | 07-November-13  | 6.50   | Put          | Bond Future            | 11223     | 10                            | 11223     | 10                              | 0.00          |
| 24/06/2013 | R023 On          | 07-November-13  | 6.51   | Put          | Bond Future            | 11150     | 10                            | 11150     | 10                              | 0.00          |
| 24/06/2013 | R023 On          | 07-November-13  | 6.49   | Put          | Bond Future            | 11295     | 11                            | 11295     | 11                              | 0.00          |
| 24/06/2013 | R157 On          | 01-August-13    |        |              | Bond Future            | 6.55      | 118.8853                      | 6.5467    | 118.8853                        | 23,011.00     |
| 24/06/2013 | R157 On          | 01-August-13    | 116.11 | Call         | Bond Future            | 89299     | 89                            | 89299     | 89                              | 0.00          |
| 24/06/2013 | R157 On          | 01-August-13    | 116.11 | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R157 On          | 07-November-13  |        |              | Bond Future            | 6.76      | 113.7565                      | 6.7564    | 113.7565                        | 0.00          |
| 24/06/2013 | R157 On          | 07-November-13  | 5.59   | Call         | Bond Future            | 122       | 0                             | 122       | 0                               | 0.00          |
| 24/06/2013 | R157 On          | 07-November-13  | 5.61   | Call         | Bond Future            | 127       | 0                             | 127       | 0                               | 0.00          |
| 24/06/2013 | R157 On          | 07-November-13  | 5.60   | Call         | Bond Future            | 125       | 0                             | 125       | 0                               | 0.00          |
| 24/06/2013 | R157 On          | 07-November-13  | 5.60   | Put          | Bond Future            | 2274      | 2                             | 2274      | 2                               | 0.00          |
| 24/06/2013 | R157 On          | 07-November-13  | 5.61   | Put          | Bond Future            | 2257      | 2                             | 2257      | 2                               | 0.00          |
| 24/06/2013 | R157 On          | 07-November-13  | 5.59   | Put          | Bond Future            | 2290      | 2                             | 2290      | 2                               | 0.00          |
| 24/06/2013 | R157 On          | 06-February-14  |        |              | Bond Future            | 7.00      | 115.2858                      | 7.0009    | 115.2858                        | 0.00          |
| 24/06/2013 | R157 On          | 06-February-14  | 5.66   | Call         | Bond Future            | 186       | 0                             | 186       | 0                               | 0.00          |
| 24/06/2013 | R157 On          | 06-February-14  | 5.64   | Call         | Bond Future            | 181       | 0                             | 181       | 0                               | 0.00          |
| 24/06/2013 | R157 On          | 06-February-14  | 5.65   | Call         | Bond Future            | 183       | 0                             | 183       | 0                               | 0.00          |
| 24/06/2013 | R157 On          | 06-February-14  | 5.65   | Put          | Bond Future            | 2342      | 2                             | 2342      | 2                               | 0.00          |
| 24/06/2013 | R157 On          | 06-February-14  | 5.64   | Put          | Bond Future            | 2356      | 2                             | 2356      | 2                               | 0.00          |
| 24/06/2013 | R157 On          | 06-February-14  | 5.66   | Put          | Bond Future            | 2329      | 2                             | 2329      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R157 On 08-May-14      |        |              | Bond Future | 7.31      | 110.0378                      | 7.3112    | 110.0378                        | 0.00          |
| 24/06/2013 | R157 On 08-May-14      | 5.21   | Call         | Bond Future | 112       | 0                             | 112       | 0                               | 0.00          |
| 24/06/2013 | R157 On 08-May-14      | 5.20   | Call         | Bond Future | 111       | 0                             | 111       | 0                               | 0.00          |
| 24/06/2013 | R157 On 08-May-14      | 5.19   | Call         | Bond Future | 109       | 0                             | 109       | 0                               | 0.00          |
| 24/06/2013 | R157 On 08-May-14      | 5.19   | Put          | Bond Future | 2975      | 3                             | 2975      | 3                               | 0.00          |
| 24/06/2013 | R157 On 08-May-14      | 5.20   | Put          | Bond Future | 2963      | 3                             | 2963      | 3                               | 0.00          |
| 24/06/2013 | R157 On 08-May-14      | 5.21   | Put          | Bond Future | 2950      | 3                             | 2950      | 3                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   |        |              | Bond Future | 8.33      | 119.2986                      | 8.3328    | 119.2986                        | 59,181.00     |
| 24/06/2013 | R186 On 01-August-13   | 7.20   | Call         | Bond Future | 35        | 0                             | 35        | 0                               | 6,800.00      |
| 24/06/2013 | R186 On 01-August-13   | 7.25   | Call         | Bond Future | 46        | 0                             | 46        | 0                               | 5,315.00      |
| 24/06/2013 | R186 On 01-August-13   | 7.80   | Call         | Bond Future | 465       | 1                             | 465       | 1                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 8.00   | Call         | Bond Future | 875       | 1                             | 875       | 1                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 7.00   | Call         | Bond Future | 11        | 0                             | 11        | 0                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 9.00   | Call         | Bond Future | 6088      | 7                             | 6088      | 7                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 128.26 | Call         | Bond Future | 109307    | 110                           | 109307    | 110                             | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 7.50   | Call         | Bond Future | 147       | 0                             | 147       | 0                               | 6,800.00      |
| 24/06/2013 | R186 On 01-August-13   | 6.75   | Call         | Bond Future | 2         | 0                             | 2         | 0                               | 1,000.00      |
| 24/06/2013 | R186 On 01-August-13   | 6.80   | Call         | Bond Future | 3         | 0                             | 3         | 0                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 6.50   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 500.00        |
| 24/06/2013 | R186 On 01-August-13   | 8.80   | Call         | Bond Future | 4692      | 5                             | 4692      | 5                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 8.80   | Put          | Bond Future | 623       | 1                             | 623       | 1                               | 6,800.00      |
| 24/06/2013 | R186 On 01-August-13   | 6.50   | Put          | Bond Future | 18105     | 17                            | 18105     | 17                              | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 6.80   | Put          | Bond Future | 14891     | 14                            | 14891     | 14                              | 100.00        |
| 24/06/2013 | R186 On 01-August-13   | 6.75   | Put          | Bond Future | 15419     | 15                            | 15419     | 15                              | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 7.50   | Put          | Bond Future | 7928      | 7                             | 7928      | 7                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 128.26 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 9.00   | Put          | Bond Future | 338       | 0                             | 338       | 0                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 7.00   | Put          | Bond Future | 12812     | 12                            | 12812     | 12                              | 4,100.00      |
| 24/06/2013 | R186 On 01-August-13   | 8.00   | Put          | Bond Future | 3900      | 3                             | 3900      | 3                               | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 7.80   | Put          | Bond Future | 5362      | 5                             | 5362      | 5                               | 20.00         |
| 24/06/2013 | R186 On 01-August-13   | 7.25   | Put          | Bond Future | 10302     | 10                            | 10302     | 10                              | 0.00          |
| 24/06/2013 | R186 On 01-August-13   | 7.20   | Put          | Bond Future | 10795     | 10                            | 10795     | 10                              | 2,957.00      |
| 24/06/2013 | R186 On 07-November-13 |        |              | Bond Future | 8.44      | 120.9819                      | 8.4409    | 120.9819                        | 540.00        |
| 24/06/2013 | R186 On 07-November-13 | 6.50   | Call         | Bond Future | 164       | 0                             | 164       | 0                               | 5,290.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R186 On 07-November-13 | 6.75   | Call         | Bond Future | 285       | 0                             | 285       | 0                               | 1,000.00      |
| 24/06/2013 | R186 On 07-November-13 | 8.00   | Call         | Bond Future | 2399      | 3                             | 2399      | 3                               | 1,000.00      |
| 24/06/2013 | R186 On 07-November-13 | 8.15   | Call         | Bond Future | 2899      | 3                             | 2899      | 3                               | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 8.16   | Call         | Bond Future | 2935      | 3                             | 2935      | 3                               | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 8.75   | Call         | Bond Future | 5515      | 6                             | 5515      | 6                               | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 8.14   | Call         | Bond Future | 2864      | 3                             | 2864      | 3                               | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 9.00   | Call         | Bond Future | 6852      | 7                             | 6852      | 7                               | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 9.00   | Put          | Bond Future | 2120      | 2                             | 2120      | 2                               | 1,200.00      |
| 24/06/2013 | R186 On 07-November-13 | 8.14   | Put          | Bond Future | 5528      | 5                             | 5528      | 5                               | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 8.75   | Put          | Bond Future | 2865      | 3                             | 2865      | 3                               | 1,030.00      |
| 24/06/2013 | R186 On 07-November-13 | 8.16   | Put          | Bond Future | 5419      | 5                             | 5419      | 5                               | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 8.15   | Put          | Bond Future | 5474      | 5                             | 5474      | 5                               | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 8.00   | Put          | Bond Future | 6333      | 6                             | 6333      | 6                               | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 6.75   | Put          | Bond Future | 16431     | 16                            | 16431     | 16                              | 0.00          |
| 24/06/2013 | R186 On 07-November-13 | 6.50   | Put          | Bond Future | 18957     | 18                            | 18957     | 18                              | 0.00          |
| 24/06/2013 | R186 On 06-February-14 |        |              | Bond Future | 8.54      | 117.3180                      | 8.5421    | 117.3180                        | 0.00          |
| 24/06/2013 | R186 On 06-February-14 | 7.75   | Call         | Bond Future | 2346      | 3                             | 2346      | 3                               | 0.00          |
| 24/06/2013 | R186 On 06-February-14 | 7.76   | Call         | Bond Future | 2373      | 3                             | 2373      | 3                               | 0.00          |
| 24/06/2013 | R186 On 06-February-14 | 7.74   | Call         | Bond Future | 2320      | 3                             | 2320      | 3                               | 0.00          |
| 24/06/2013 | R186 On 06-February-14 | 7.74   | Put          | Bond Future | 9448      | 9                             | 9448      | 9                               | 0.00          |
| 24/06/2013 | R186 On 06-February-14 | 7.76   | Put          | Bond Future | 9315      | 9                             | 9315      | 9                               | 0.00          |
| 24/06/2013 | R186 On 06-February-14 | 7.75   | Put          | Bond Future | 9381      | 9                             | 9381      | 9                               | 0.00          |
| 24/06/2013 | R186 On 08-May-14      |        |              | Bond Future | 8.65      | 118.9067                      | 8.6478    | 118.9067                        | 0.00          |
| 24/06/2013 | R186 On 08-May-14      | 7.10   | Call         | Bond Future | 1455      | 2                             | 1455      | 2                               | 0.00          |
| 24/06/2013 | R186 On 08-May-14      | 7.09   | Call         | Bond Future | 1439      | 2                             | 1439      | 2                               | 0.00          |
| 24/06/2013 | R186 On 08-May-14      | 7.11   | Call         | Bond Future | 1471      | 2                             | 1471      | 2                               | 0.00          |
| 24/06/2013 | R186 On 08-May-14      | 7.11   | Put          | Bond Future | 15341     | 15                            | 15341     | 15                              | 0.00          |
| 24/06/2013 | R186 On 08-May-14      | 7.09   | Put          | Bond Future | 15505     | 15                            | 15505     | 15                              | 0.00          |
| 24/06/2013 | R186 On 08-May-14      | 7.10   | Put          | Bond Future | 15423     | 15                            | 15423     | 15                              | 0.00          |
| 24/06/2013 | R197 On 01-August-13   |        |              | Bond Future | 273.70    | 278.2506                      | 273.6960  | 278.2506                        | 2,546.00      |
| 24/06/2013 | R197 On 01-August-13   | 294.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R197 On 01-August-13   | 295.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R197 On 01-August-13   | 295.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R197 On 01-August-13   | 295.00 | Put          | Bond Future | 21304     | 17                            | 21304     | 17                              | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R197 On 01-August-13   | 295.01 | Put          | Bond Future | 21314     | 17                            | 21314     | 17                              | 0.00          |
| 24/06/2013 | R197 On 01-August-13   | 294.99 | Put          | Bond Future | 21294     | 17                            | 21294     | 17                              | 0.00          |
| 24/06/2013 | R201 On 01-August-13   |        |              | Bond Future | 5.98      | 104.6860                      | 5.9821    | 104.6860                        | 0.00          |
| 24/06/2013 | R201 On 01-August-13   | 107.45 | Call         | Bond Future | 67442     | 67                            | 67442     | 67                              | 0.00          |
| 24/06/2013 | R201 On 01-August-13   | 107.45 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R201 On 07-November-13 |        |              | Bond Future | 6.16      | 106.1632                      | 6.1566    | 106.1632                        | 0.00          |
| 24/06/2013 | R201 On 07-November-13 | 4.79   | Call         | Bond Future | 38        | 0                             | 38        | 0                               | 0.00          |
| 24/06/2013 | R201 On 07-November-13 | 4.81   | Call         | Bond Future | 40        | 0                             | 40        | 0                               | 0.00          |
| 24/06/2013 | R201 On 07-November-13 | 4.80   | Call         | Bond Future | 39        | 0                             | 39        | 0                               | 0.00          |
| 24/06/2013 | R201 On 07-November-13 | 4.80   | Put          | Bond Future | 1516      | 2                             | 1516      | 2                               | 0.00          |
| 24/06/2013 | R201 On 07-November-13 | 4.81   | Put          | Bond Future | 1506      | 2                             | 1506      | 2                               | 0.00          |
| 24/06/2013 | R201 On 07-November-13 | 4.79   | Put          | Bond Future | 1526      | 2                             | 1526      | 2                               | 0.00          |
| 24/06/2013 | R201 On 06-February-14 |        |              | Bond Future | 6.38      | 103.1818                      | 6.3790    | 103.1818                        | 0.00          |
| 24/06/2013 | R201 On 06-February-14 | 5.26   | Call         | Bond Future | 123       | 0                             | 123       | 0                               | 0.00          |
| 24/06/2013 | R201 On 06-February-14 | 5.24   | Call         | Bond Future | 119       | 0                             | 119       | 0                               | 0.00          |
| 24/06/2013 | R201 On 06-February-14 | 5.25   | Call         | Bond Future | 121       | 0                             | 121       | 0                               | 0.00          |
| 24/06/2013 | R201 On 06-February-14 | 5.25   | Put          | Bond Future | 1072      | 1                             | 1072      | 1                               | 0.00          |
| 24/06/2013 | R201 On 06-February-14 | 5.24   | Put          | Bond Future | 1079      | 1                             | 1079      | 1                               | 0.00          |
| 24/06/2013 | R201 On 06-February-14 | 5.26   | Put          | Bond Future | 1066      | 1                             | 1066      | 1                               | 0.00          |
| 24/06/2013 | R201 On 08-May-14      |        |              | Bond Future | 6.77      | 104.5790                      | 6.7749    | 104.5790                        | 0.00          |
| 24/06/2013 | R201 On 08-May-14      | 4.76   | Call         | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 24/06/2013 | R201 On 08-May-14      | 4.75   | Call         | Bond Future | 67        | 0                             | 67        | 0                               | 0.00          |
| 24/06/2013 | R201 On 08-May-14      | 4.74   | Call         | Bond Future | 66        | 0                             | 66        | 0                               | 0.00          |
| 24/06/2013 | R201 On 08-May-14      | 4.74   | Put          | Bond Future | 1286      | 1                             | 1286      | 1                               | 0.00          |
| 24/06/2013 | R201 On 08-May-14      | 4.75   | Put          | Bond Future | 1281      | 1                             | 1281      | 1                               | 0.00          |
| 24/06/2013 | R201 On 08-May-14      | 4.76   | Put          | Bond Future | 1275      | 1                             | 1275      | 1                               | 0.00          |
| 24/06/2013 | R202 On 01-August-13   |        |              | Bond Future | 195.76    | 201.7047                      | 195.7603  | 201.7047                        | 44,020.00     |
| 24/06/2013 | R202 On 01-August-13   | 222.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R202 On 01-August-13   | 223.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R202 On 01-August-13   | 223.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R202 On 01-August-13   | 223.01 | Put          | Bond Future | 27250     | 21                            | 27250     | 21                              | 0.00          |
| 24/06/2013 | R202 On 01-August-13   | 223.00 | Put          | Bond Future | 27240     | 21                            | 27240     | 21                              | 0.00          |
| 24/06/2013 | R202 On 01-August-13   | 222.99 | Put          | Bond Future | 27230     | 21                            | 27230     | 21                              | 0.00          |
| 24/06/2013 | R203 On 01-August-13   |        |              | Bond Future | 7.30      | 106.7447                      | 7.3020    | 106.7447                        | 4,182.00      |



| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R203 On 01-August-13   | 109.11 | Call         | Bond Future | 93316     | 94                            | 93316     | 94                              | 0.00          |
| 24/06/2013 | R203 On 01-August-13   | 109.11 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R203 On 07-November-13 |        |              | Bond Future | 7.47      | 104.0915                      | 7.4686    | 104.0915                        | 0.00          |
| 24/06/2013 | R203 On 07-November-13 | 5.71   | Call         | Bond Future | 52        | 0                             | 52        | 0                               | 15.00         |
| 24/06/2013 | R203 On 07-November-13 | 5.99   | Call         | Bond Future | 103       | 0                             | 103       | 0                               | 0.00          |
| 24/06/2013 | R203 On 07-November-13 | 6.00   | Call         | Bond Future | 105       | 0                             | 105       | 0                               | 0.00          |
| 24/06/2013 | R203 On 07-November-13 | 571.00 | Call         | Bond Future | 101643    | 102                           | 101643    | 102                             | 0.00          |
| 24/06/2013 | R203 On 07-November-13 | 6.01   | Call         | Bond Future | 107       | 0                             | 107       | 0                               | 0.00          |
| 24/06/2013 | R203 On 07-November-13 | 6.01   | Put          | Bond Future | 5123      | 5                             | 5123      | 5                               | 0.00          |
| 24/06/2013 | R203 On 07-November-13 | 571.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R203 On 07-November-13 | 6.00   | Put          | Bond Future | 5156      | 5                             | 5156      | 5                               | 0.00          |
| 24/06/2013 | R203 On 07-November-13 | 5.99   | Put          | Bond Future | 5189      | 5                             | 5189      | 5                               | 0.00          |
| 24/06/2013 | R203 On 07-November-13 | 5.71   | Put          | Bond Future | 6137      | 6                             | 6137      | 6                               | 0.00          |
| 24/06/2013 | R203 On 06-February-14 |        |              | Bond Future | 7.64      | 105.4909                      | 7.6396    | 105.4909                        | 0.00          |
| 24/06/2013 | R203 On 06-February-14 | 6.16   | Call         | Bond Future | 276       | 0                             | 276       | 0                               | 0.00          |
| 24/06/2013 | R203 On 06-February-14 | 5.95   | Call         | Bond Future | 199       | 0                             | 199       | 0                               | 16.00         |
| 24/06/2013 | R203 On 06-February-14 | 6.15   | Call         | Bond Future | 272       | 0                             | 272       | 0                               | 0.00          |
| 24/06/2013 | R203 On 06-February-14 | 6.14   | Call         | Bond Future | 268       | 0                             | 268       | 0                               | 0.00          |
| 24/06/2013 | R203 On 06-February-14 | 6.14   | Put          | Bond Future | 5089      | 5                             | 5089      | 5                               | 0.00          |
| 24/06/2013 | R203 On 06-February-14 | 6.15   | Put          | Bond Future | 5060      | 5                             | 5060      | 5                               | 0.00          |
| 24/06/2013 | R203 On 06-February-14 | 5.95   | Put          | Bond Future | 5651      | 5                             | 5651      | 5                               | 0.00          |
| 24/06/2013 | R203 On 06-February-14 | 6.16   | Put          | Bond Future | 5031      | 5                             | 5031      | 5                               | 0.00          |
| 24/06/2013 | R203 On 08-May-14      |        |              | Bond Future | 7.83      | 102.7582                      | 7.8251    | 102.7582                        | 0.00          |
| 24/06/2013 | R203 On 08-May-14      | 5.76   | Call         | Bond Future | 232       | 0                             | 232       | 0                               | 0.00          |
| 24/06/2013 | R203 On 08-May-14      | 7.40   | Call         | Bond Future | 1382      | 1                             | 1382      | 1                               | 16.00         |
| 24/06/2013 | R203 On 08-May-14      | 5.74   | Call         | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 24/06/2013 | R203 On 08-May-14      | 5.75   | Call         | Bond Future | 229       | 0                             | 229       | 0                               | 0.00          |
| 24/06/2013 | R203 On 08-May-14      | 5.75   | Put          | Bond Future | 6505      | 6                             | 6505      | 6                               | 0.00          |
| 24/06/2013 | R203 On 08-May-14      | 5.74   | Put          | Bond Future | 6533      | 6                             | 6533      | 6                               | 0.00          |
| 24/06/2013 | R203 On 08-May-14      | 7.40   | Put          | Bond Future | 2630      | 3                             | 2630      | 3                               | 0.00          |
| 24/06/2013 | R203 On 08-May-14      | 5.76   | Put          | Bond Future | 6476      | 6                             | 6476      | 6                               | 0.00          |
| 24/06/2013 | R204 On 01-August-13   |        |              | Bond Future | 7.49      | 103.5067                      | 7.4893    | 103.5067                        | 25,172.00     |
| 24/06/2013 | R204 On 01-August-13   | 110.75 | Call         | Bond Future | 94334     | 95                            | 94334     | 95                              | 0.00          |
| 24/06/2013 | R204 On 01-August-13   | 110.75 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R204 On 07-November-13 |        |              | Bond Future | 7.63      | 104.9672                      | 7.6305    | 104.9672                        | 0.00          |
| 24/06/2013 | R204 On 07-November-13 | 6.29   | Call         | Bond Future | 217       | 0                             | 217       | 0                               | 0.00          |
| 24/06/2013 | R204 On 07-November-13 | 6.30   | Call         | Bond Future | 222       | 0                             | 222       | 0                               | 0.00          |
| 24/06/2013 | R204 On 07-November-13 | 7.00   | Call         | Bond Future | 783       | 1                             | 783       | 1                               | 0.00          |
| 24/06/2013 | R204 On 07-November-13 | 6.31   | Call         | Bond Future | 226       | 0                             | 226       | 0                               | 0.00          |
| 24/06/2013 | R204 On 07-November-13 | 6.31   | Put          | Bond Future | 5970      | 6                             | 5970      | 6                               | 0.00          |
| 24/06/2013 | R204 On 07-November-13 | 7.00   | Put          | Bond Future | 3478      | 3                             | 3478      | 3                               | 1,270.00      |
| 24/06/2013 | R204 On 07-November-13 | 6.30   | Put          | Bond Future | 6011      | 6                             | 6011      | 6                               | 0.00          |
| 24/06/2013 | R204 On 07-November-13 | 6.29   | Put          | Bond Future | 6051      | 6                             | 6051      | 6                               | 0.00          |
| 24/06/2013 | R204 On 06-February-14 |        |              | Bond Future | 7.77      | 102.3476                      | 7.7683    | 102.3476                        | 0.00          |
| 24/06/2013 | R204 On 06-February-14 | 6.40   | Call         | Bond Future | 489       | 1                             | 489       | 1                               | 0.00          |
| 24/06/2013 | R204 On 06-February-14 | 6.41   | Call         | Bond Future | 496       | 1                             | 496       | 1                               | 0.00          |
| 24/06/2013 | R204 On 06-February-14 | 6.39   | Call         | Bond Future | 482       | 1                             | 482       | 1                               | 0.00          |
| 24/06/2013 | R204 On 06-February-14 | 6.39   | Put          | Bond Future | 6195      | 6                             | 6195      | 6                               | 0.00          |
| 24/06/2013 | R204 On 06-February-14 | 6.41   | Put          | Bond Future | 6123      | 6                             | 6123      | 6                               | 0.00          |
| 24/06/2013 | R204 On 06-February-14 | 6.40   | Put          | Bond Future | 6159      | 6                             | 6159      | 6                               | 0.00          |
| 24/06/2013 | R204 On 08-May-14      |        |              | Bond Future | 7.92      | 103.7335                      | 7.9203    | 103.7335                        | 0.00          |
| 24/06/2013 | R204 On 08-May-14      | 6.05   | Call         | Bond Future | 471       | 1                             | 471       | 1                               | 0.00          |
| 24/06/2013 | R204 On 08-May-14      | 6.06   | Call         | Bond Future | 477       | 1                             | 477       | 1                               | 0.00          |
| 24/06/2013 | R204 On 08-May-14      | 6.04   | Call         | Bond Future | 466       | 1                             | 466       | 1                               | 0.00          |
| 24/06/2013 | R204 On 08-May-14      | 6.04   | Put          | Bond Future | 7948      | 8                             | 7948      | 8                               | 0.00          |
| 24/06/2013 | R204 On 08-May-14      | 6.06   | Put          | Bond Future | 7875      | 8                             | 7875      | 8                               | 0.00          |
| 24/06/2013 | R204 On 08-May-14      | 6.05   | Put          | Bond Future | 7912      | 8                             | 7912      | 8                               | 0.00          |
| 24/06/2013 | R206 On 01-August-13   |        |              | Bond Future | 5.55      | 101.2404                      | 5.5515    | 101.2404                        | 0.00          |
| 24/06/2013 | R206 On 01-August-13   | 103.94 | Call         | Bond Future | 30257     | 30                            | 30257     | 30                              | 0.00          |
| 24/06/2013 | R206 On 01-August-13   | 103.94 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R206 On 07-November-13 |        |              | Bond Future | 5.92      | 102.6690                      | 5.9213    | 102.6690                        | 0.00          |
| 24/06/2013 | R206 On 07-November-13 | 4.29   | Call         | Bond Future | 19        | 0                             | 19        | 0                               | 0.00          |
| 24/06/2013 | R206 On 07-November-13 | 4.30   | Call         | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 24/06/2013 | R206 On 07-November-13 | 4.31   | Call         | Bond Future | 20        | 0                             | 20        | 0                               | 0.00          |
| 24/06/2013 | R206 On 07-November-13 | 4.31   | Put          | Bond Future | 308       | 0                             | 308       | 0                               | 0.00          |
| 24/06/2013 | R206 On 07-November-13 | 4.30   | Put          | Bond Future | 309       | 0                             | 309       | 0                               | 0.00          |
| 24/06/2013 | R206 On 07-November-13 | 4.29   | Put          | Bond Future | 311       | 0                             | 311       | 0                               | 0.00          |
| 24/06/2013 | R207 On 01-August-13   |        |              | Bond Future | 7.74      | 98.4868                       | 7.7428    | 98.4868                         | 23,757.00     |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R207 On 01-August-13   | 106.18 | Call         | Bond Future | 90392     | 91                            | 90392     | 91                              | 0.00          |
| 24/06/2013 | R207 On 01-August-13   | 106.18 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R207 On 07-November-13 |        |              | Bond Future | 7.87      | 99.8765                       | 7.8734    | 99.8765                         | 0.00          |
| 24/06/2013 | R207 On 07-November-13 | 6.69   | Call         | Bond Future | 349       | 0                             | 349       | 0                               | 0.00          |
| 24/06/2013 | R207 On 07-November-13 | 6.71   | Call         | Bond Future | 363       | 0                             | 363       | 0                               | 0.00          |
| 24/06/2013 | R207 On 07-November-13 | 6.70   | Call         | Bond Future | 356       | 0                             | 356       | 0                               | 0.00          |
| 24/06/2013 | R207 On 07-November-13 | 6.70   | Put          | Bond Future | 6105      | 6                             | 6105      | 6                               | 0.00          |
| 24/06/2013 | R207 On 07-November-13 | 6.71   | Put          | Bond Future | 6061      | 6                             | 6061      | 6                               | 0.00          |
| 24/06/2013 | R207 On 07-November-13 | 6.69   | Put          | Bond Future | 6149      | 6                             | 6149      | 6                               | 0.00          |
| 24/06/2013 | R207 On 06-February-14 |        |              | Bond Future | 8.00      | 97.5796                       | 8.0011    | 97.5796                         | 0.00          |
| 24/06/2013 | R207 On 06-February-14 | 6.66   | Call         | Bond Future | 554       | 1                             | 554       | 1                               | 0.00          |
| 24/06/2013 | R207 On 06-February-14 | 6.64   | Call         | Bond Future | 539       | 1                             | 539       | 1                               | 0.00          |
| 24/06/2013 | R207 On 06-February-14 | 6.65   | Call         | Bond Future | 546       | 1                             | 546       | 1                               | 0.00          |
| 24/06/2013 | R207 On 06-February-14 | 6.65   | Put          | Bond Future | 6937      | 7                             | 6937      | 7                               | 0.00          |
| 24/06/2013 | R207 On 06-February-14 | 6.64   | Put          | Bond Future | 6979      | 7                             | 6979      | 7                               | 0.00          |
| 24/06/2013 | R207 On 06-February-14 | 6.66   | Put          | Bond Future | 6895      | 6                             | 6895      | 6                               | 0.00          |
| 24/06/2013 | R207 On 08-May-14      |        |              | Bond Future | 8.14      | 98.9010                       | 8.1423    | 98.9010                         | 0.00          |
| 24/06/2013 | R207 On 08-May-14      | 6.21   | Call         | Bond Future | 496       | 1                             | 496       | 1                               | 0.00          |
| 24/06/2013 | R207 On 08-May-14      | 6.19   | Call         | Bond Future | 484       | 1                             | 484       | 1                               | 0.00          |
| 24/06/2013 | R207 On 08-May-14      | 6.20   | Call         | Bond Future | 490       | 1                             | 490       | 1                               | 0.00          |
| 24/06/2013 | R207 On 08-May-14      | 6.20   | Put          | Bond Future | 9443      | 9                             | 9443      | 9                               | 0.00          |
| 24/06/2013 | R207 On 08-May-14      | 6.19   | Put          | Bond Future | 9486      | 9                             | 9486      | 9                               | 0.00          |
| 24/06/2013 | R207 On 08-May-14      | 6.21   | Put          | Bond Future | 9401      | 9                             | 9401      | 9                               | 0.00          |
| 24/06/2013 | R208 On 01-August-13   |        |              | Bond Future | 7.82      | 96.8127                       | 7.8223    | 96.8127                         | 18,200.00     |
| 24/06/2013 | R208 On 01-August-13   | 101.40 | Call         | Bond Future | 87216     | 88                            | 87216     | 88                              | 0.00          |
| 24/06/2013 | R208 On 01-August-13   | 101.40 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R208 On 07-November-13 |        |              | Bond Future | 7.94      | 94.7829                       | 7.9420    | 94.7829                         | 0.00          |
| 24/06/2013 | R208 On 07-November-13 | 6.79   | Call         | Bond Future | 410       | 1                             | 410       | 1                               | 0.00          |
| 24/06/2013 | R208 On 07-November-13 | 6.80   | Call         | Bond Future | 418       | 1                             | 418       | 1                               | 0.00          |
| 24/06/2013 | R208 On 07-November-13 | 7.50   | Call         | Bond Future | 1321      | 2                             | 1321      | 2                               | 0.00          |
| 24/06/2013 | R208 On 07-November-13 | 6.81   | Call         | Bond Future | 426       | 1                             | 426       | 1                               | 0.00          |
| 24/06/2013 | R208 On 07-November-13 | 6.81   | Put          | Bond Future | 6647      | 6                             | 6647      | 6                               | 0.00          |
| 24/06/2013 | R208 On 07-November-13 | 7.50   | Put          | Bond Future | 3692      | 3                             | 3692      | 3                               | 1,520.00      |
| 24/06/2013 | R208 On 07-November-13 | 6.80   | Put          | Bond Future | 6696      | 6                             | 6696      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R208 On 07-November-13 | 6.79   | Put          | Bond Future | 6746      | 6                             | 6746      | 6                               | 0.00          |
| 24/06/2013 | R208 On 06-February-14 |        |              | Bond Future | 8.06      | 96.0571                       | 8.0562    | 96.0571                         | 0.00          |
| 24/06/2013 | R208 On 06-February-14 | 6.75   | Call         | Bond Future | 649       | 1                             | 649       | 1                               | 0.00          |
| 24/06/2013 | R208 On 06-February-14 | 6.76   | Call         | Bond Future | 658       | 1                             | 658       | 1                               | 0.00          |
| 24/06/2013 | R208 On 06-February-14 | 6.74   | Call         | Bond Future | 640       | 1                             | 640       | 1                               | 0.00          |
| 24/06/2013 | R208 On 06-February-14 | 6.74   | Put          | Bond Future | 7680      | 7                             | 7680      | 7                               | 0.00          |
| 24/06/2013 | R208 On 06-February-14 | 6.76   | Put          | Bond Future | 7587      | 7                             | 7587      | 7                               | 0.00          |
| 24/06/2013 | R208 On 06-February-14 | 6.75   | Put          | Bond Future | 7633      | 7                             | 7633      | 7                               | 0.00          |
| 24/06/2013 | R208 On 08-May-14      |        |              | Bond Future | 8.18      | 93.9613                       | 8.1763    | 93.9613                         | 0.00          |
| 24/06/2013 | R208 On 08-May-14      | 6.30   | Call         | Bond Future | 556       | 1                             | 556       | 1                               | 0.00          |
| 24/06/2013 | R208 On 08-May-14      | 6.29   | Call         | Bond Future | 549       | 1                             | 549       | 1                               | 0.00          |
| 24/06/2013 | R208 On 08-May-14      | 6.31   | Call         | Bond Future | 563       | 1                             | 563       | 1                               | 0.00          |
| 24/06/2013 | R208 On 08-May-14      | 6.31   | Put          | Bond Future | 10387     | 10                            | 10387     | 10                              | 0.00          |
| 24/06/2013 | R208 On 08-May-14      | 6.29   | Put          | Bond Future | 10485     | 10                            | 10485     | 10                              | 0.00          |
| 24/06/2013 | R208 On 08-May-14      | 6.30   | Put          | Bond Future | 10436     | 10                            | 10436     | 10                              | 0.00          |
| 24/06/2013 | R209 On 01-August-13   |        |              | Bond Future | 9.01      | 76.1590                       | 9.0094    | 76.1590                         | 12,032.00     |
| 24/06/2013 | R209 On 01-August-13   | 8.00   | Call         | Bond Future | 78        | 0                             | 78        | 0                               | 0.00          |
| 24/06/2013 | R209 On 01-August-13   | 79.36  | Call         | Bond Future | 65756     | 66                            | 65756     | 66                              | 0.00          |
| 24/06/2013 | R209 On 01-August-13   | 79.36  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R209 On 01-August-13   | 8.00   | Put          | Bond Future | 8372      | 8                             | 8372      | 8                               | 2,000.00      |
| 24/06/2013 | R209 On 07-November-13 |        |              | Bond Future | 9.11      | 74.0893                       | 9.1070    | 74.0893                         | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 8.65   | Call         | Bond Future | 2169      | 2                             | 2169      | 2                               | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 8.79   | Call         | Bond Future | 2566      | 3                             | 2566      | 3                               | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 8.80   | Call         | Bond Future | 2596      | 3                             | 2596      | 3                               | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 9.50   | Call         | Bond Future | 5175      | 6                             | 5175      | 6                               | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 9.70   | Call         | Bond Future | 6058      | 6                             | 6058      | 6                               | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 8.81   | Call         | Bond Future | 2626      | 3                             | 2626      | 3                               | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 9.40   | Call         | Bond Future | 4754      | 5                             | 4754      | 5                               | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 9.40   | Put          | Bond Future | 2629      | 2                             | 2629      | 2                               | 5,000.00      |
| 24/06/2013 | R209 On 07-November-13 | 8.81   | Put          | Bond Future | 4885      | 5                             | 4885      | 5                               | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 9.70   | Put          | Bond Future | 1856      | 2                             | 1856      | 2                               | 1,520.00      |
| 24/06/2013 | R209 On 07-November-13 | 9.50   | Put          | Bond Future | 2347      | 2                             | 2347      | 2                               | 980.00        |
| 24/06/2013 | R209 On 07-November-13 | 8.80   | Put          | Bond Future | 4933      | 5                             | 4933      | 5                               | 0.00          |
| 24/06/2013 | R209 On 07-November-13 | 8.79   | Put          | Bond Future | 4981      | 5                             | 4981      | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R209 On 07-November-13 | 8.65   | Put          | Bond Future | 5690      | 5                             | 5690      | 5                               | 4,700.00      |
| 24/06/2013 | R209 On 06-February-14 |        |              | Bond Future | 9.20      | 75.0853                       | 9.1977    | 75.0853                         | 0.00          |
| 24/06/2013 | R209 On 06-February-14 | 8.54   | Call         | Bond Future | 2711      | 3                             | 2711      | 3                               | 0.00          |
| 24/06/2013 | R209 On 06-February-14 | 8.56   | Call         | Bond Future | 2763      | 3                             | 2763      | 3                               | 0.00          |
| 24/06/2013 | R209 On 06-February-14 | 8.55   | Call         | Bond Future | 2737      | 3                             | 2737      | 3                               | 0.00          |
| 24/06/2013 | R209 On 06-February-14 | 8.55   | Put          | Bond Future | 7723      | 7                             | 7723      | 7                               | 0.00          |
| 24/06/2013 | R209 On 06-February-14 | 8.56   | Put          | Bond Future | 7669      | 7                             | 7669      | 7                               | 0.00          |
| 24/06/2013 | R209 On 06-February-14 | 8.54   | Put          | Bond Future | 7778      | 8                             | 7778      | 8                               | 0.00          |
| 24/06/2013 | R209 On 08-May-14      |        |              | Bond Future | 9.29      | 72.9572                       | 9.2900    | 72.9572                         | 0.00          |
| 24/06/2013 | R209 On 08-May-14      | 7.84   | Call         | Bond Future | 1715      | 2                             | 1715      | 2                               | 0.00          |
| 24/06/2013 | R209 On 08-May-14      | 7.85   | Call         | Bond Future | 1732      | 2                             | 1732      | 2                               | 0.00          |
| 24/06/2013 | R209 On 08-May-14      | 7.86   | Call         | Bond Future | 1749      | 2                             | 1749      | 2                               | 0.00          |
| 24/06/2013 | R209 On 08-May-14      | 7.86   | Put          | Bond Future | 13296     | 13                            | 13296     | 13                              | 0.00          |
| 24/06/2013 | R209 On 08-May-14      | 7.85   | Put          | Bond Future | 13369     | 13                            | 13369     | 13                              | 0.00          |
| 24/06/2013 | R209 On 08-May-14      | 7.84   | Put          | Bond Future | 13443     | 13                            | 13443     | 13                              | 0.00          |
| 24/06/2013 | R210 On 01-August-13   |        |              | Bond Future | 152.07    | 155.2117                      | 152.0707  | 155.2117                        | 1,237.00      |
| 24/06/2013 | R210 On 01-August-13   | 172.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R210 On 01-August-13   | 173.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R210 On 01-August-13   | 173.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R210 On 01-August-13   | 173.00 | Put          | Bond Future | 20929     | 18                            | 20929     | 18                              | 0.00          |
| 24/06/2013 | R210 On 01-August-13   | 173.01 | Put          | Bond Future | 20939     | 18                            | 20939     | 18                              | 0.00          |
| 24/06/2013 | R210 On 01-August-13   | 172.99 | Put          | Bond Future | 20919     | 18                            | 20919     | 18                              | 0.00          |
| 24/06/2013 | R211 On 01-August-13   |        |              | Bond Future | 128.41    | 129.5000                      | 128.4102  | 129.5000                        | 522.00        |
| 24/06/2013 | R211 On 01-August-13   | 129.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R211 On 01-August-13   | 130.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R211 On 01-August-13   | 130.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R211 On 01-August-13   | 130.01 | Put          | Bond Future | 1600      | 1                             | 1600      | 1                               | 0.00          |
| 24/06/2013 | R211 On 01-August-13   | 130.00 | Put          | Bond Future | 1590      | 1                             | 1590      | 1                               | 0.00          |
| 24/06/2013 | R211 On 01-August-13   | 129.99 | Put          | Bond Future | 1580      | 0                             | 1580      | 0                               | 0.00          |
| 24/06/2013 | R212 On 01-August-13   |        |              | Bond Future | 126.39    | 128.8145                      | 126.3926  | 128.8145                        | 21,791.00     |
| 24/06/2013 | R212 On 01-August-13   | 137.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R212 On 01-August-13   | 138.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R212 On 01-August-13   | 138.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R212 On 01-August-13   | 138.01 | Put          | Bond Future | 11617     | 9                             | 11617     | 9                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R212 On 01-August-13   | 138.00 | Put          | Bond Future | 11607     | 9                             | 11607     | 9                               | 0.00          |
| 24/06/2013 | R212 On 01-August-13   | 137.99 | Put          | Bond Future | 11597     | 9                             | 11597     | 9                               | 0.00          |
| 24/06/2013 | R213 On 01-August-13   |        |              | Bond Future | 8.86      | 87.0913                       | 8.8566    | 87.0913                         | 7,971.00      |
| 24/06/2013 | R213 On 01-August-13   | 91.25  | Call         | Bond Future | 76011     | 76                            | 76011     | 76                              | 0.00          |
| 24/06/2013 | R213 On 01-August-13   | 91.25  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R213 On 07-November-13 |        |              | Bond Future | 8.96      | 84.7834                       | 8.9612    | 84.7834                         | 0.00          |
| 24/06/2013 | R213 On 07-November-13 | 8.59   | Call         | Bond Future | 2451      | 3                             | 2451      | 3                               | 0.00          |
| 24/06/2013 | R213 On 07-November-13 | 8.60   | Call         | Bond Future | 2480      | 3                             | 2480      | 3                               | 0.00          |
| 24/06/2013 | R213 On 07-November-13 | 8.61   | Call         | Bond Future | 2510      | 3                             | 2510      | 3                               | 0.00          |
| 24/06/2013 | R213 On 07-November-13 | 8.61   | Put          | Bond Future | 5243      | 5                             | 5243      | 5                               | 0.00          |
| 24/06/2013 | R213 On 07-November-13 | 8.60   | Put          | Bond Future | 5293      | 5                             | 5293      | 5                               | 0.00          |
| 24/06/2013 | R213 On 07-November-13 | 8.59   | Put          | Bond Future | 5344      | 5                             | 5344      | 5                               | 0.00          |
| 24/06/2013 | R213 On 06-February-14 |        |              | Bond Future | 9.06      | 85.9231                       | 9.0603    | 85.9231                         | 0.00          |
| 24/06/2013 | R213 On 06-February-14 | 8.31   | Call         | Bond Future | 2448      | 3                             | 2448      | 3                               | 0.00          |
| 24/06/2013 | R213 On 06-February-14 | 8.30   | Call         | Bond Future | 2423      | 3                             | 2423      | 3                               | 0.00          |
| 24/06/2013 | R213 On 06-February-14 | 8.29   | Call         | Bond Future | 2399      | 3                             | 2399      | 3                               | 0.00          |
| 24/06/2013 | R213 On 06-February-14 | 8.29   | Put          | Bond Future | 8455      | 8                             | 8455      | 8                               | 0.00          |
| 24/06/2013 | R213 On 06-February-14 | 8.30   | Put          | Bond Future | 8396      | 8                             | 8396      | 8                               | 0.00          |
| 24/06/2013 | R213 On 06-February-14 | 8.31   | Put          | Bond Future | 8338      | 8                             | 8338      | 8                               | 0.00          |
| 24/06/2013 | R213 On 08-May-14      |        |              | Bond Future | 9.16      | 83.5482                       | 9.1575    | 83.5482                         | 0.00          |
| 24/06/2013 | R213 On 08-May-14      | 7.66   | Call         | Bond Future | 1636      | 2                             | 1636      | 2                               | 0.00          |
| 24/06/2013 | R213 On 08-May-14      | 7.65   | Call         | Bond Future | 1620      | 2                             | 1620      | 2                               | 0.00          |
| 24/06/2013 | R213 On 08-May-14      | 7.64   | Call         | Bond Future | 1604      | 2                             | 1604      | 2                               | 0.00          |
| 24/06/2013 | R213 On 08-May-14      | 7.64   | Put          | Bond Future | 13932     | 14                            | 13932     | 14                              | 0.00          |
| 24/06/2013 | R213 On 08-May-14      | 7.65   | Put          | Bond Future | 13858     | 14                            | 13858     | 14                              | 0.00          |
| 24/06/2013 | R213 On 08-May-14      | 7.66   | Put          | Bond Future | 13785     | 13                            | 13785     | 13                              | 0.00          |
| 24/06/2013 | R214 On 01-August-13   |        |              | Bond Future | 9.07      | 77.4462                       | 9.0686    | 77.4462                         | 840.00        |
| 24/06/2013 | R214 On 01-August-13   | 84.31  | Call         | Bond Future | 66485     | 67                            | 66485     | 67                              | 0.00          |
| 24/06/2013 | R214 On 01-August-13   | 84.31  | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R214 On 07-November-13 |        |              | Bond Future | 9.16      | 75.2549                       | 9.1650    | 75.2549                         | 0.00          |
| 24/06/2013 | R214 On 07-November-13 | 7.80   | Call         | Bond Future | 596       | 1                             | 596       | 1                               | 0.00          |
| 24/06/2013 | R214 On 07-November-13 | 7.79   | Call         | Bond Future | 585       | 1                             | 585       | 1                               | 0.00          |
| 24/06/2013 | R214 On 07-November-13 | 7.81   | Call         | Bond Future | 607       | 1                             | 607       | 1                               | 0.00          |
| 24/06/2013 | R214 On 07-November-13 | 7.81   | Put          | Bond Future | 12467     | 12                            | 12467     | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 24/06/2013 | R214 On 07-November-13 | 7.79   | Put          | Bond Future | 12644     | 12                            | 12644     | 12                              | 0.00          |
| 24/06/2013 | R214 On 07-November-13 | 7.80   | Put          | Bond Future | 12555     | 12                            | 12555     | 12                              | 0.00          |
| 24/06/2013 | R248 On 01-August-13   |        |              | Bond Future | 9.11      | 100.6148                      | 9.1093    | 100.6148                        | 603.00        |
| 24/06/2013 | R248 On 01-August-13   | 7.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R248 On 01-August-13   | 7.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R248 On 01-August-13   | 7.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R248 On 01-August-13   | 7.86   | Put          | Bond Future | 14300     | 14                            | 14300     | 14                              | 0.00          |
| 24/06/2013 | R248 On 01-August-13   | 7.85   | Put          | Bond Future | 14429     | 14                            | 14429     | 14                              | 0.00          |
| 24/06/2013 | R248 On 01-August-13   | 7.84   | Put          | Bond Future | 14559     | 14                            | 14559     | 14                              | 0.00          |
| 24/06/2013 | R248 On 07-November-13 |        |              | Bond Future | 9.21      | 97.6136                       | 9.2078    | 97.6136                         | 0.00          |
| 24/06/2013 | R248 On 07-November-13 | 7.84   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R248 On 07-November-13 | 7.85   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R248 On 07-November-13 | 7.86   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 24/06/2013 | R248 On 07-November-13 | 7.86   | Put          | Bond Future | 15267     | 15                            | 15267     | 15                              | 0.00          |
| 24/06/2013 | R248 On 07-November-13 | 7.85   | Put          | Bond Future | 15396     | 15                            | 15396     | 15                              | 0.00          |
| 24/06/2013 | R248 On 07-November-13 | 7.84   | Put          | Bond Future | 15525     | 15                            | 15525     | 15                              | 0.00          |