



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For July 2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 2025 On 01-August-13 | | | Bond Future | 109.09 | 108.7491 | 109.0889 | 108.7491 | 0.00 |
| 12/07/2013 | 2025 On 01-August-13 | 117.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | 2025 On 01-August-13 | 118.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | 2025 On 01-August-13 | 118.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | 2025 On 01-August-13 | 117.99 | Put | Bond Future | 8901 | 9 | 8901 | 9 | 0.00 |
| 12/07/2013 | 2025 On 01-August-13 | 118.00 | Put | Bond Future | 8911 | 9 | 8911 | 9 | 0.00 |
| 12/07/2013 | 2025 On 01-August-13 | 118.01 | Put | Bond Future | 8921 | 9 | 8921 | 9 | 0.00 |
| 12/07/2013 | 2038 On 01-August-13 | | | Bond Future | 106.51 | 104.3295 | 106.5101 | 104.3295 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | 2038 On 01-August-13 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | 2038 On 01-August-13 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | 2038 On 01-August-13 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | 2038 On 01-August-13 | 115.00 | Put | Bond Future | 8490 | 11 | 8490 | 11 | 0.00 |
| 12/07/2013 | 2038 On 01-August-13 | 115.01 | Put | Bond Future | 8500 | 11 | 8500 | 11 | 0.00 |
| 12/07/2013 | 2038 On 01-August-13 | 114.99 | Put | Bond Future | 8480 | 11 | 8480 | 11 | 0.00 |
| 12/07/2013 | 2050 On 01-August-13 | | | Bond Future | 106.30 | 106.2931 | 106.2985 | 106.2931 | 122.00 |
| 12/07/2013 | 2050 On 01-August-13 | 118.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | 2050 On 01-August-13 | 119.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | 2050 On 01-August-13 | 119.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | 2050 On 01-August-13 | 119.00 | Put | Bond Future | 12702 | 13 | 12702 | 13 | 0.00 |
| 12/07/2013 | 2050 On 01-August-13 | 119.01 | Put | Bond Future | 12712 | 13 | 12712 | 13 | 0.00 |
| 12/07/2013 | 2050 On 01-August-13 | 118.99 | Put | Bond Future | 12692 | 13 | 12692 | 13 | 0.00 |
| 12/07/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | AL37 On 01-August-13 | | | Index Future | 402.02 | 402.6010 | 402.0230 | 402.6010 | 56.00 |
| 12/07/2013 | AL37 On 07-November-13 | | | Index Future | 407.69 | 408.2800 | 407.6940 | 408.2800 | 0.00 |
| 12/07/2013 | AL7T On 01-August-13 | | | Index Future | 475.79 | 477.0970 | 475.7930 | 477.0970 | 1.00 |
| 12/07/2013 | AL7T On 07-November-13 | | | Index Future | 482.50 | 483.8270 | 482.5040 | 483.8270 | 0.00 |
| 12/07/2013 | ALBI On 01-August-13 | | | Index Future | 428.19 | 429.2100 | 428.1850 | 429.2100 | 751.00 |
| 12/07/2013 | ALBI On 07-November-13 | | | Index Future | 434.23 | 435.2640 | 434.2250 | 435.2640 | 85.00 |
| 12/07/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 12/07/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 12/07/2013 | EL28 On 01-August-13 | | | Bond Future | 109.36 | 109.3509 | 109.3563 | 109.3509 | 0.00 |
| 12/07/2013 | EL28 On 01-August-13 | 114.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | EL28 On 01-August-13 | 115.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | EL28 On 01-August-13 | 115.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | EL28 On 01-August-13 | 114.99 | Put | Bond Future | 5634 | 6 | 5634 | 6 | 0.00 |
| 12/07/2013 | EL28 On 01-August-13 | 115.00 | Put | Bond Future | 5644 | 6 | 5644 | 6 | 0.00 |
| 12/07/2013 | EL28 On 01-August-13 | 115.01 | Put | Bond Future | 5654 | 6 | 5654 | 6 | 0.00 |
| 12/07/2013 | ES33 On 01-August-13 | | | Bond Future | 9.35 | 86.5639 | 9.3534 | 86.5639 | 6,292.00 |
| 12/07/2013 | ES33 On 01-August-13 | 9.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | ES33 On 01-August-13 | 91.02 | Call | Bond Future | 75206 | 76 | 75206 | 76 | 0.00 |
| 12/07/2013 | ES33 On 01-August-13 | 9.00 | Put | Bond Future | 2835 | 3 | 2835 | 3 | 0.00 |
| 12/07/2013 | ES33 On 01-August-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | ES33 On 07-November-13 | | | Bond Future | 9.47 | 84.0037 | 9.4707 | 84.0037 | 0.00 |
| 12/07/2013 | ES33 On 07-November-13 | 8.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | ES33 On 07-November-13 | 8.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | ES33 On 07-November-13 | 8.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | ES33 On 07-November-13 | 8.49 | Put | Bond Future | 8072 | 8 | 8072 | 8 | 0.00 |
| 12/07/2013 | ES33 On 07-November-13 | 8.50 | Put | Bond Future | 7983 | 8 | 7983 | 8 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | ES33 On 07-November-13 | 8.51 | Put | Bond Future | 7895 | 8 | 7895 | 8 | 0.00 |
| 12/07/2013 | GOVI On 01-August-13 | | | GOVI | 427.57 | 428.6040 | 427.5690 | 428.6040 | 407.00 |
| 12/07/2013 | GOVI On 01-August-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | GOVI On 01-August-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | GOVI On 01-August-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | GOVI On 01-August-13 | 446.01 | Put | GOVI | 184410 | 17 | 184410 | 17 | 0.00 |
| 12/07/2013 | GOVI On 01-August-13 | 446.00 | Put | GOVI | 184310 | 17 | 184310 | 17 | 0.00 |
| 12/07/2013 | GOVI On 01-August-13 | 445.99 | Put | GOVI | 184210 | 17 | 184210 | 17 | 0.00 |
| 12/07/2013 | GOVI On 07-November-13 | | | GOVI | 433.60 | 434.6500 | 433.6010 | 434.6500 | 0.00 |
| 12/07/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 123990 | 11 | 123990 | 11 | 0.00 |
| 12/07/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 124090 | 11 | 124090 | 11 | 0.00 |
| 12/07/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 123890 | 11 | 123890 | 11 | 0.00 |
| 12/07/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 12/07/2013 | IGOV On 01-August-13 | | | Index Future | 195.48 | 194.3120 | 195.4790 | 194.3120 | 1,064.00 |
| 12/07/2013 | IGOV On 07-November-13 | | | Index Future | 198.26 | 197.0790 | 198.2620 | 197.0790 | 7.00 |
| 12/07/2013 | ILBI On 01-August-13 | | | Index Future | 526.12 | 526.1010 | 526.1160 | 526.1010 | 186.00 |
| 12/07/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 12/07/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 12/07/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 12/07/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 12/07/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 12/07/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 12/07/2013 | JBAF On 17-July-13 | | | Jibar Tradeable Future | 5.16 | 94.8400 | 5.1600 | 94.8400 | 0.00 |
| 12/07/2013 | JBAF On 21-August-13 | | | Jibar Tradeable Future | 5.20 | 94.8100 | 5.2000 | 94.8100 | 0.00 |
| 12/07/2013 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.25 | 94.7700 | 5.2500 | 94.7700 | 700.00 |
| 12/07/2013 | JBAF On 16-October-13 | | | Jibar Tradeable Future | 5.33 | 94.7000 | 5.3300 | 94.7000 | 0.00 |
| 12/07/2013 | JBAF On 20-November-13 | | | Jibar Tradeable Future | 5.40 | 94.6600 | 5.4000 | 94.6600 | 0.00 |
| 12/07/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.47 | 94.6000 | 5.4700 | 94.6000 | 1,500.00 |
| 12/07/2013 | JBAF On 15-January-14 | | | Jibar Tradeable Future | 5.51 | 94.5400 | 5.5100 | 94.5400 | 0.00 |
| 12/07/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.66 | 94.3700 | 5.6600 | 94.3700 | 400.00 |
| 12/07/2013 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.98 | 94.0500 | 5.9800 | 94.0500 | 1,000.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.26 | 93.8000 | 6.2600 | 93.8000 | 0.00 |
| 12/07/2013 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.53 | 93.5100 | 6.5300 | 93.5100 | 0.00 |
| 12/07/2013 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.79 | 93.2400 | 6.7900 | 93.2400 | 0.00 |
| 12/07/2013 | R023 On 01-August-13 | | | Bond Future | 7.70 | 103.9750 | 7.7046 | 103.9750 | 10,999.00 |
| 12/07/2013 | R023 On 01-August-13 | 7.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R023 On 01-August-13 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R023 On 01-August-13 | 7.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R023 On 01-August-13 | 7.30 | Put | Bond Future | 2757 | 2 | 2757 | 2 | 0.00 |
| 12/07/2013 | R023 On 01-August-13 | 7.31 | Put | Bond Future | 2688 | 2 | 2688 | 2 | 0.00 |
| 12/07/2013 | R023 On 01-August-13 | 7.29 | Put | Bond Future | 2827 | 2 | 2827 | 2 | 0.00 |
| 12/07/2013 | R023 On 07-November-13 | | | Bond Future | 7.80 | 101.5261 | 7.8045 | 101.5261 | 0.00 |
| 12/07/2013 | R023 On 07-November-13 | 6.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R023 On 07-November-13 | 6.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R023 On 07-November-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R023 On 07-November-13 | 6.50 | Put | Bond Future | 8980 | 9 | 8980 | 9 | 0.00 |
| 12/07/2013 | R023 On 07-November-13 | 6.51 | Put | Bond Future | 8907 | 9 | 8907 | 9 | 0.00 |
| 12/07/2013 | R023 On 07-November-13 | 6.49 | Put | Bond Future | 9053 | 9 | 9053 | 9 | 0.00 |
| 12/07/2013 | R157 On 01-August-13 | | | Bond Future | 6.11 | 119.8348 | 6.1141 | 119.8348 | 21,643.00 |
| 12/07/2013 | R157 On 01-August-13 | 116.11 | Call | Bond Future | 90217 | 90 | 90217 | 90 | 0.00 |
| 12/07/2013 | R157 On 01-August-13 | 116.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R157 On 07-November-13 | | | Bond Future | 6.25 | 114.7190 | 6.2523 | 114.7190 | 0.00 |
| 12/07/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 12/07/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 313 | 0 | 313 | 0 | 0.00 |
| 12/07/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 12/07/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 1537 | 1 | 1537 | 1 | 0.00 |
| 12/07/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 1550 | 1 | 1550 | 1 | 0.00 |
| 12/07/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 1523 | 1 | 1523 | 1 | 0.00 |
| 12/07/2013 | R157 On 06-February-14 | | | Bond Future | 6.41 | 116.2595 | 6.4077 | 116.2595 | 0.00 |
| 12/07/2013 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 422 | 0 | 422 | 0 | 0.00 |
| 12/07/2013 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 432 | 0 | 432 | 0 | 0.00 |
| 12/07/2013 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 427 | 0 | 427 | 0 | 0.00 |
| 12/07/2013 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 1646 | 2 | 1646 | 2 | 0.00 |
| 12/07/2013 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 1657 | 2 | 1657 | 2 | 0.00 |
| 12/07/2013 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 1634 | 2 | 1634 | 2 | 0.00 |

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| 12/07/2013 | R157 On 08-May-14 | | | Bond Future | 6.60 | 111.0245 | 6.5967 | 111.0245 | 0.00 |
| 12/07/2013 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 288 | 0 | 288 | 0 | 0.00 |
| 12/07/2013 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 285 | 0 | 285 | 0 | 0.00 |
| 12/07/2013 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 282 | 0 | 282 | 0 | 0.00 |
| 12/07/2013 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 12/07/2013 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 2194 | 2 | 2194 | 2 | 0.00 |
| 12/07/2013 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 2173 | 2 | 2173 | 2 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | | | Bond Future | 8.02 | 121.8858 | 8.0191 | 121.8858 | 58,556.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.25 | Call | Bond Future | 62 | 0 | 62 | 0 | 5,315.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.80 | Call | Bond Future | 819 | 1 | 819 | 1 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 128.26 | Call | Bond Future | 112156 | 113 | 112156 | 113 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.20 | Call | Bond Future | 45 | 0 | 45 | 0 | 6,800.00 |
| 12/07/2013 | R186 On 01-August-13 | 9.00 | Call | Bond Future | 8625 | 9 | 8625 | 9 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 8.80 | Call | Bond Future | 6996 | 7 | 6996 | 7 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 8.00 | Call | Bond Future | 1552 | 2 | 1552 | 2 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.50 | Call | Bond Future | 236 | 0 | 236 | 0 | 6,800.00 |
| 12/07/2013 | R186 On 01-August-13 | 6.80 | Call | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 6.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 500.00 |
| 12/07/2013 | R186 On 01-August-13 | 6.75 | Call | Bond Future | 2 | 0 | 2 | 0 | 1,000.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.00 | Call | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 8.80 | Put | Bond Future | 79 | 0 | 79 | 0 | 6,800.00 |
| 12/07/2013 | R186 On 01-August-13 | 8.00 | Put | Bond Future | 1729 | 2 | 1729 | 2 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 6.80 | Put | Bond Future | 12042 | 12 | 12042 | 12 | 100.00 |
| 12/07/2013 | R186 On 01-August-13 | 6.50 | Put | Bond Future | 15256 | 15 | 15256 | 15 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.80 | Put | Bond Future | 2867 | 3 | 2867 | 3 | 20.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.25 | Put | Bond Future | 7470 | 7 | 7470 | 7 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 128.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 9.00 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.20 | Put | Bond Future | 7957 | 8 | 7957 | 8 | 2,957.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.50 | Put | Bond Future | 5168 | 5 | 5168 | 5 | 0.00 |
| 12/07/2013 | R186 On 01-August-13 | 7.00 | Put | Bond Future | 9964 | 10 | 9964 | 10 | 4,100.00 |
| 12/07/2013 | R186 On 01-August-13 | 6.75 | Put | Bond Future | 12570 | 12 | 12570 | 12 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | | | Bond Future | 8.12 | 123.6052 | 8.1152 | 123.6052 | 640.00 |
| 12/07/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 4218 | 4 | 4218 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 7457 | 8 | 7457 | 8 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 6.50 | Call | Bond Future | 319 | 0 | 319 | 0 | 5,290.00 |
| 12/07/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 4309 | 5 | 4309 | 5 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 8.00 | Call | Bond Future | 3604 | 4 | 3604 | 4 | 1,000.00 |
| 12/07/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 4263 | 5 | 4263 | 5 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 6.75 | Call | Bond Future | 528 | 1 | 528 | 1 | 1,000.00 |
| 12/07/2013 | R186 On 07-November-13 | 9.00 | Call | Bond Future | 8993 | 9 | 8993 | 9 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 8.00 | Put | Bond Future | 4649 | 4 | 4649 | 4 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 1918 | 2 | 1918 | 2 | 1,030.00 |
| 12/07/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 3994 | 4 | 3994 | 4 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 6.75 | Put | Bond Future | 13786 | 13 | 13786 | 13 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 6.50 | Put | Bond Future | 16223 | 16 | 16223 | 16 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 3950 | 4 | 3950 | 4 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 3906 | 4 | 3906 | 4 | 0.00 |
| 12/07/2013 | R186 On 07-November-13 | 9.00 | Put | Bond Future | 1373 | 1 | 1373 | 1 | 1,200.00 |
| 12/07/2013 | R186 On 06-February-14 | | | Bond Future | 8.20 | 119.9747 | 8.2048 | 119.9747 | 0.00 |
| 12/07/2013 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 3559 | 4 | 3559 | 4 | 0.00 |
| 12/07/2013 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 3525 | 4 | 3525 | 4 | 0.00 |
| 12/07/2013 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 3593 | 4 | 3593 | 4 | 0.00 |
| 12/07/2013 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 7611 | 7 | 7611 | 7 | 0.00 |
| 12/07/2013 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 7669 | 7 | 7669 | 7 | 0.00 |
| 12/07/2013 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 7727 | 7 | 7727 | 7 | 0.00 |
| 12/07/2013 | R186 On 08-May-14 | | | Bond Future | 8.30 | 121.5993 | 8.2980 | 121.5993 | 0.00 |
| 12/07/2013 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 2386 | 3 | 2386 | 3 | 0.00 |
| 12/07/2013 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 2364 | 3 | 2364 | 3 | 0.00 |
| 12/07/2013 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 2409 | 3 | 2409 | 3 | 0.00 |
| 12/07/2013 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 13314 | 13 | 13314 | 13 | 0.00 |
| 12/07/2013 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 13390 | 13 | 13390 | 13 | 0.00 |
| 12/07/2013 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 13465 | 13 | 13465 | 13 | 0.00 |
| 12/07/2013 | R197 On 01-August-13 | | | Bond Future | 275.98 | 275.0553 | 275.9820 | 275.0553 | 2,546.00 |
| 12/07/2013 | R197 On 01-August-13 | 294.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R197 On 01-August-13 | 295.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R197 On 01-August-13 | 295.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R197 On 01-August-13 | 295.00 | Put | Bond Future | 19018 | 20 | 19018 | 20 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | R197 On 01-August-13 | 295.01 | Put | Bond Future | 19028 | 20 | 19028 | 20 | 0.00 |
| 12/07/2013 | R197 On 01-August-13 | 294.99 | Put | Bond Future | 19008 | 20 | 19008 | 20 | 0.00 |
| 12/07/2013 | R201 On 01-August-13 | | | Bond Future | 5.45 | 105.4322 | 5.4480 | 105.4322 | 0.00 |
| 12/07/2013 | R201 On 01-August-13 | 107.45 | Call | Bond Future | 68159 | 68 | 68159 | 68 | 0.00 |
| 12/07/2013 | R201 On 01-August-13 | 107.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R201 On 07-November-13 | | | Bond Future | 5.49 | 106.9194 | 5.4858 | 106.9194 | 0.00 |
| 12/07/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 142 | 0 | 142 | 0 | 0.00 |
| 12/07/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 145 | 0 | 145 | 0 | 0.00 |
| 12/07/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 12/07/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 12/07/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 12/07/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 12/07/2013 | R201 On 06-February-14 | | | Bond Future | 5.51 | 103.9466 | 5.5058 | 103.9466 | 0.00 |
| 12/07/2013 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 339 | 0 | 339 | 0 | 0.00 |
| 12/07/2013 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 347 | 0 | 347 | 0 | 0.00 |
| 12/07/2013 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 12/07/2013 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 560 | 1 | 560 | 1 | 0.00 |
| 12/07/2013 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 555 | 1 | 555 | 1 | 0.00 |
| 12/07/2013 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 565 | 1 | 565 | 1 | 0.00 |
| 12/07/2013 | R201 On 08-May-14 | | | Bond Future | 5.53 | 105.3541 | 5.5284 | 105.3541 | 0.00 |
| 12/07/2013 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 216 | 0 | 216 | 0 | 0.00 |
| 12/07/2013 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 218 | 0 | 218 | 0 | 0.00 |
| 12/07/2013 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 214 | 0 | 214 | 0 | 0.00 |
| 12/07/2013 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 12/07/2013 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 12/07/2013 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 690 | 1 | 690 | 1 | 0.00 |
| 12/07/2013 | R202 On 01-August-13 | | | Bond Future | 205.87 | 204.6196 | 205.8734 | 204.6196 | 44,020.00 |
| 12/07/2013 | R202 On 01-August-13 | 222.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R202 On 01-August-13 | 223.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R202 On 01-August-13 | 223.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R202 On 01-August-13 | 223.00 | Put | Bond Future | 17127 | 18 | 17127 | 18 | 0.00 |
| 12/07/2013 | R202 On 01-August-13 | 223.01 | Put | Bond Future | 17137 | 18 | 17137 | 18 | 0.00 |
| 12/07/2013 | R202 On 01-August-13 | 222.99 | Put | Bond Future | 17117 | 18 | 17117 | 18 | 0.00 |
| 12/07/2013 | R203 On 01-August-13 | | | Bond Future | 6.84 | 108.3218 | 6.8442 | 108.3218 | 3,923.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | R203 On 01-August-13 | 109.11 | Call | Bond Future | 94965 | 95 | 94965 | 95 | 0.00 |
| 12/07/2013 | R203 On 01-August-13 | 109.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R203 On 07-November-13 | | | Bond Future | 6.97 | 105.6904 | 6.9728 | 105.6904 | 1,656.00 |
| 12/07/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 289 | 0 | 289 | 0 | 0.00 |
| 12/07/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 300 | 0 | 300 | 0 | 0.00 |
| 12/07/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 12/07/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 103315 | 103 | 103315 | 103 | 0.00 |
| 12/07/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 164 | 0 | 164 | 0 | 15.00 |
| 12/07/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 3674 | 4 | 3674 | 4 | 0.00 |
| 12/07/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 3644 | 4 | 3644 | 4 | 0.00 |
| 12/07/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 3704 | 4 | 3704 | 4 | 0.00 |
| 12/07/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 4576 | 4 | 4576 | 4 | 0.00 |
| 12/07/2013 | R203 On 06-February-14 | | | Bond Future | 7.10 | 107.1096 | 7.1033 | 107.1096 | 0.00 |
| 12/07/2013 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 581 | 1 | 581 | 1 | 0.00 |
| 12/07/2013 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 597 | 1 | 597 | 1 | 0.00 |
| 12/07/2013 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 448 | 0 | 448 | 0 | 16.00 |
| 12/07/2013 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 589 | 1 | 589 | 1 | 0.00 |
| 12/07/2013 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 4207 | 4 | 4207 | 4 | 0.00 |
| 12/07/2013 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 3710 | 4 | 3710 | 4 | 0.00 |
| 12/07/2013 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 3685 | 4 | 3685 | 4 | 0.00 |
| 12/07/2013 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 3659 | 4 | 3659 | 4 | 0.00 |
| 12/07/2013 | R203 On 08-May-14 | | | Bond Future | 7.24 | 104.3987 | 7.2424 | 104.3987 | 0.00 |
| 12/07/2013 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 12/07/2013 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 479 | 1 | 479 | 1 | 0.00 |
| 12/07/2013 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 484 | 1 | 484 | 1 | 0.00 |
| 12/07/2013 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 2238 | 2 | 2238 | 2 | 16.00 |
| 12/07/2013 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 5070 | 5 | 5070 | 5 | 0.00 |
| 12/07/2013 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 1770 | 2 | 1770 | 2 | 0.00 |
| 12/07/2013 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 5018 | 5 | 5018 | 5 | 0.00 |
| 12/07/2013 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 5044 | 5 | 5044 | 5 | 0.00 |
| 12/07/2013 | R204 On 01-August-13 | | | Bond Future | 7.07 | 105.2138 | 7.0722 | 105.2138 | 25,172.00 |
| 12/07/2013 | R204 On 01-August-13 | 110.75 | Call | Bond Future | 96198 | 96 | 96198 | 96 | 0.00 |
| 12/07/2013 | R204 On 01-August-13 | 110.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | R204 On 07-November-13 | | | Bond Future | 7.19 | 106.6980 | 7.1862 | 106.6980 | 0.00 |
| 12/07/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 538 | 1 | 538 | 1 | 0.00 |
| 12/07/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 547 | 1 | 547 | 1 | 0.00 |
| 12/07/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 12/07/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 1503 | 2 | 1503 | 2 | 0.00 |
| 12/07/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 4437 | 4 | 4437 | 4 | 0.00 |
| 12/07/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 2307 | 2 | 2307 | 2 | 1,270.00 |
| 12/07/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 4401 | 4 | 4401 | 4 | 0.00 |
| 12/07/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 4473 | 4 | 4473 | 4 | 0.00 |
| 12/07/2013 | R204 On 06-February-14 | | | Bond Future | 7.30 | 104.1000 | 7.2962 | 104.1000 | 0.00 |
| 12/07/2013 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 1024 | 1 | 1024 | 1 | 0.00 |
| 12/07/2013 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 12/07/2013 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 1048 | 1 | 1048 | 1 | 0.00 |
| 12/07/2013 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 4823 | 5 | 4823 | 5 | 0.00 |
| 12/07/2013 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 4792 | 5 | 4792 | 5 | 0.00 |
| 12/07/2013 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 4761 | 5 | 4761 | 5 | 0.00 |
| 12/07/2013 | R204 On 08-May-14 | | | Bond Future | 7.42 | 105.5096 | 7.4169 | 105.5096 | 0.00 |
| 12/07/2013 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 12/07/2013 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 914 | 1 | 914 | 1 | 0.00 |
| 12/07/2013 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 931 | 1 | 931 | 1 | 0.00 |
| 12/07/2013 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 6456 | 6 | 6456 | 6 | 0.00 |
| 12/07/2013 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 6390 | 6 | 6390 | 6 | 0.00 |
| 12/07/2013 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 6423 | 6 | 6423 | 6 | 0.00 |
| 12/07/2013 | R206 On 01-August-13 | | | Bond Future | 5.47 | 101.3059 | 5.4688 | 101.3059 | 0.00 |
| 12/07/2013 | R206 On 01-August-13 | 103.94 | Call | Bond Future | 30293 | 30 | 30293 | 30 | 0.00 |
| 12/07/2013 | R206 On 01-August-13 | 103.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R206 On 07-November-13 | | | Bond Future | 5.72 | 102.7349 | 5.7171 | 102.7349 | 0.00 |
| 12/07/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 12/07/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 12/07/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 15 | 0 | 15 | 0 | 0.00 |
| 12/07/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 270 | 0 | 270 | 0 | 0.00 |
| 12/07/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 269 | 0 | 269 | 0 | 0.00 |
| 12/07/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 267 | 0 | 267 | 0 | 0.00 |
| 12/07/2013 | R207 On 01-August-13 | | | Bond Future | 7.33 | 100.1890 | 7.3312 | 100.1890 | 23,668.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | R207 On 01-August-13 | 106.18 | Call | Bond Future | 92444 | 93 | 92444 | 93 | 0.00 |
| 12/07/2013 | R207 On 01-August-13 | 106.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R207 On 07-November-13 | | | Bond Future | 7.44 | 101.6023 | 7.4391 | 101.6023 | 645.00 |
| 12/07/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 778 | 1 | 778 | 1 | 0.00 |
| 12/07/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 766 | 1 | 766 | 1 | 0.00 |
| 12/07/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 753 | 1 | 753 | 1 | 0.00 |
| 12/07/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 4434 | 4 | 4434 | 4 | 0.00 |
| 12/07/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 4396 | 4 | 4396 | 4 | 0.00 |
| 12/07/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 4472 | 4 | 4472 | 4 | 0.00 |
| 12/07/2013 | R207 On 06-February-14 | | | Bond Future | 7.54 | 99.3271 | 7.5439 | 99.3271 | 0.00 |
| 12/07/2013 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 1113 | 1 | 1113 | 1 | 0.00 |
| 12/07/2013 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 1127 | 1 | 1127 | 1 | 0.00 |
| 12/07/2013 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 1100 | 1 | 1100 | 1 | 0.00 |
| 12/07/2013 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 5397 | 5 | 5397 | 5 | 0.00 |
| 12/07/2013 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 5361 | 5 | 5361 | 5 | 0.00 |
| 12/07/2013 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 5433 | 5 | 5433 | 5 | 0.00 |
| 12/07/2013 | R207 On 08-May-14 | | | Bond Future | 7.66 | 100.6720 | 7.6596 | 100.6720 | 0.00 |
| 12/07/2013 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 988 | 1 | 988 | 1 | 0.00 |
| 12/07/2013 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 998 | 1 | 998 | 1 | 0.00 |
| 12/07/2013 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 979 | 1 | 979 | 1 | 0.00 |
| 12/07/2013 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 7806 | 8 | 7806 | 8 | 0.00 |
| 12/07/2013 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 7767 | 8 | 7767 | 8 | 0.00 |
| 12/07/2013 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 7846 | 8 | 7846 | 8 | 0.00 |
| 12/07/2013 | R208 On 01-August-13 | | | Bond Future | 7.47 | 98.4555 | 7.4704 | 98.4555 | 18,025.00 |
| 12/07/2013 | R208 On 01-August-13 | 101.40 | Call | Bond Future | 89162 | 89 | 89162 | 89 | 0.00 |
| 12/07/2013 | R208 On 01-August-13 | 101.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R208 On 07-November-13 | | | Bond Future | 7.57 | 96.4485 | 7.5732 | 96.4485 | 0.00 |
| 12/07/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 2170 | 2 | 2170 | 2 | 0.00 |
| 12/07/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 818 | 1 | 818 | 1 | 0.00 |
| 12/07/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 805 | 1 | 805 | 1 | 0.00 |
| 12/07/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 831 | 1 | 831 | 1 | 0.00 |
| 12/07/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 2567 | 2 | 2567 | 2 | 1,520.00 |
| 12/07/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 5167 | 5 | 5167 | 5 | 0.00 |
| 12/07/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 5123 | 5 | 5123 | 5 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 5079 | 5 | 5079 | 5 | 0.00 |
| 12/07/2013 | R208 On 06-February-14 | | | Bond Future | 7.67 | 97.7437 | 7.6705 | 97.7437 | 0.00 |
| 12/07/2013 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 1184 | 1 | 1184 | 1 | 0.00 |
| 12/07/2013 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 12/07/2013 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 1212 | 1 | 1212 | 1 | 0.00 |
| 12/07/2013 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 6185 | 6 | 6185 | 6 | 0.00 |
| 12/07/2013 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 6143 | 6 | 6143 | 6 | 0.00 |
| 12/07/2013 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 6227 | 6 | 6227 | 6 | 0.00 |
| 12/07/2013 | R208 On 08-May-14 | | | Bond Future | 7.77 | 95.6706 | 7.7723 | 95.6706 | 0.00 |
| 12/07/2013 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 991 | 1 | 991 | 1 | 0.00 |
| 12/07/2013 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 12/07/2013 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 1001 | 1 | 1001 | 1 | 0.00 |
| 12/07/2013 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 8902 | 9 | 8902 | 9 | 0.00 |
| 12/07/2013 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 8810 | 9 | 8810 | 9 | 0.00 |
| 12/07/2013 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 8856 | 9 | 8856 | 9 | 0.00 |
| 12/07/2013 | R209 On 01-August-13 | | | Bond Future | 8.75 | 78.0731 | 8.7481 | 78.0731 | 19,898.00 |
| 12/07/2013 | R209 On 01-August-13 | 79.36 | Call | Bond Future | 67773 | 68 | 67773 | 68 | 0.00 |
| 12/07/2013 | R209 On 01-August-13 | 8.00 | Call | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 12/07/2013 | R209 On 01-August-13 | 8.00 | Put | Bond Future | 6365 | 6 | 6365 | 6 | 2,000.00 |
| 12/07/2013 | R209 On 01-August-13 | 79.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | | | Bond Future | 8.84 | 76.0302 | 8.8375 | 76.0302 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 3728 | 4 | 3728 | 4 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 3691 | 4 | 3691 | 4 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 9.25 | Call | Bond Future | 5542 | 6 | 5542 | 6 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 8.65 | Call | Bond Future | 3159 | 3 | 3159 | 3 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 3654 | 4 | 3654 | 4 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 9.40 | Call | Bond Future | 6228 | 6 | 6228 | 6 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 6701 | 7 | 6701 | 7 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 9.70 | Call | Bond Future | 7679 | 8 | 7679 | 8 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 4023 | 4 | 4023 | 4 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 9.40 | Put | Bond Future | 2057 | 2 | 2057 | 2 | 5,000.00 |
| 12/07/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 3942 | 4 | 3942 | 4 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 8.65 | Put | Bond Future | 4635 | 4 | 4635 | 4 | 4,700.00 |
| 12/07/2013 | R209 On 07-November-13 | 9.25 | Put | Bond Future | 2447 | 2 | 2447 | 2 | 1,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | R209 On 07-November-13 | 9.70 | Put | Bond Future | 1432 | 1 | 1432 | 1 | 1,520.00 |
| 12/07/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 3982 | 4 | 3982 | 4 | 0.00 |
| 12/07/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 1827 | 2 | 1827 | 2 | 980.00 |
| 12/07/2013 | R209 On 06-February-14 | | | Bond Future | 8.92 | 77.0511 | 8.9204 | 77.0511 | 0.00 |
| 12/07/2013 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 3739 | 4 | 3739 | 4 | 0.00 |
| 12/07/2013 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 3802 | 4 | 3802 | 4 | 0.00 |
| 12/07/2013 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 3771 | 4 | 3771 | 4 | 0.00 |
| 12/07/2013 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 6735 | 7 | 6735 | 7 | 0.00 |
| 12/07/2013 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 6685 | 6 | 6685 | 6 | 0.00 |
| 12/07/2013 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 6636 | 6 | 6636 | 6 | 0.00 |
| 12/07/2013 | R209 On 08-May-14 | | | Bond Future | 9.00 | 74.9495 | 9.0045 | 74.9495 | 0.00 |
| 12/07/2013 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 2563 | 3 | 2563 | 3 | 0.00 |
| 12/07/2013 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 2541 | 3 | 2541 | 3 | 0.00 |
| 12/07/2013 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 2520 | 3 | 2520 | 3 | 0.00 |
| 12/07/2013 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 12079 | 12 | 12079 | 12 | 0.00 |
| 12/07/2013 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 12148 | 12 | 12148 | 12 | 0.00 |
| 12/07/2013 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 12010 | 12 | 12010 | 12 | 0.00 |
| 12/07/2013 | R210 On 01-August-13 | | | Bond Future | 159.40 | 157.6469 | 159.3951 | 157.6469 | 1,237.00 |
| 12/07/2013 | R210 On 01-August-13 | 172.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R210 On 01-August-13 | 173.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R210 On 01-August-13 | 173.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R210 On 01-August-13 | 173.00 | Put | Bond Future | 13605 | 15 | 13605 | 15 | 0.00 |
| 12/07/2013 | R210 On 01-August-13 | 173.01 | Put | Bond Future | 13615 | 15 | 13615 | 15 | 0.00 |
| 12/07/2013 | R210 On 01-August-13 | 172.99 | Put | Bond Future | 13595 | 15 | 13595 | 15 | 0.00 |
| 12/07/2013 | R211 On 01-August-13 | | | Bond Future | 128.42 | 128.4192 | 128.4170 | 128.4192 | 522.00 |
| 12/07/2013 | R211 On 01-August-13 | 130.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R211 On 01-August-13 | 130.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R211 On 01-August-13 | 129.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R211 On 01-August-13 | 130.00 | Put | Bond Future | 1583 | 2 | 1583 | 2 | 0.00 |
| 12/07/2013 | R211 On 01-August-13 | 130.01 | Put | Bond Future | 1593 | 2 | 1593 | 2 | 0.00 |
| 12/07/2013 | R211 On 01-August-13 | 129.99 | Put | Bond Future | 1573 | 2 | 1573 | 2 | 0.00 |
| 12/07/2013 | R212 On 01-August-13 | | | Bond Future | 130.55 | 129.3525 | 130.5520 | 129.3525 | 21,791.00 |
| 12/07/2013 | R212 On 01-August-13 | 138.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R212 On 01-August-13 | 138.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | R212 On 01-August-13 | 137.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R212 On 01-August-13 | 138.01 | Put | Bond Future | 7458 | 9 | 7458 | 9 | 0.00 |
| 12/07/2013 | R212 On 01-August-13 | 138.00 | Put | Bond Future | 7448 | 9 | 7448 | 9 | 0.00 |
| 12/07/2013 | R212 On 01-August-13 | 137.99 | Put | Bond Future | 7438 | 9 | 7438 | 9 | 0.00 |
| 12/07/2013 | R213 On 01-August-13 | | | Bond Future | 8.56 | 89.0943 | 8.5589 | 89.0943 | 8,086.00 |
| 12/07/2013 | R213 On 01-August-13 | 91.25 | Call | Bond Future | 78365 | 78 | 78365 | 78 | 0.00 |
| 12/07/2013 | R213 On 01-August-13 | 91.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R213 On 07-November-13 | | | Bond Future | 8.65 | 86.8144 | 8.6536 | 86.8144 | 173.00 |
| 12/07/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 3658 | 4 | 3658 | 4 | 0.00 |
| 12/07/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 3620 | 4 | 3620 | 4 | 0.00 |
| 12/07/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 3583 | 4 | 3583 | 4 | 0.00 |
| 12/07/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 4047 | 4 | 4047 | 4 | 0.00 |
| 12/07/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 4005 | 4 | 4005 | 4 | 0.00 |
| 12/07/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 4089 | 4 | 4089 | 4 | 0.00 |
| 12/07/2013 | R213 On 06-February-14 | | | Bond Future | 8.74 | 87.9802 | 8.7433 | 87.9802 | 0.00 |
| 12/07/2013 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 3511 | 4 | 3511 | 4 | 0.00 |
| 12/07/2013 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 3542 | 4 | 3542 | 4 | 0.00 |
| 12/07/2013 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 3573 | 4 | 3573 | 4 | 0.00 |
| 12/07/2013 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 7097 | 7 | 7097 | 7 | 0.00 |
| 12/07/2013 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 7046 | 7 | 7046 | 7 | 0.00 |
| 12/07/2013 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 7149 | 7 | 7149 | 7 | 0.00 |
| 12/07/2013 | R213 On 08-May-14 | | | Bond Future | 8.83 | 85.6329 | 8.8306 | 85.6329 | 0.00 |
| 12/07/2013 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 2514 | 3 | 2514 | 3 | 0.00 |
| 12/07/2013 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 2472 | 3 | 2472 | 3 | 0.00 |
| 12/07/2013 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 2493 | 3 | 2493 | 3 | 0.00 |
| 12/07/2013 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 12282 | 12 | 12282 | 12 | 0.00 |
| 12/07/2013 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 12350 | 12 | 12350 | 12 | 0.00 |
| 12/07/2013 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 12213 | 12 | 12213 | 12 | 0.00 |
| 12/07/2013 | R214 On 01-August-13 | | | Bond Future | 8.87 | 78.8194 | 8.8681 | 78.8194 | 840.00 |
| 12/07/2013 | R214 On 01-August-13 | 84.31 | Call | Bond Future | 68091 | 68 | 68091 | 68 | 0.00 |
| 12/07/2013 | R214 On 01-August-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R214 On 07-November-13 | | | Bond Future | 8.96 | 76.6471 | 8.9581 | 76.6471 | 0.00 |
| 12/07/2013 | R214 On 07-November-13 | 7.81 | Call | Bond Future | 904 | 1 | 904 | 1 | 0.00 |
| 12/07/2013 | R214 On 07-November-13 | 7.80 | Call | Bond Future | 890 | 1 | 890 | 1 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 12/07/2013 | R214 On 07-November-13 | 7.79 | Call | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 12/07/2013 | R214 On 07-November-13 | 7.81 | Put | Bond Future | 11136 | 11 | 11136 | 11 | 0.00 |
| 12/07/2013 | R214 On 07-November-13 | 7.80 | Put | Bond Future | 11221 | 11 | 11221 | 11 | 0.00 |
| 12/07/2013 | R214 On 07-November-13 | 7.79 | Put | Bond Future | 11305 | 11 | 11305 | 11 | 0.00 |
| 12/07/2013 | R248 On 01-August-13 | | | Bond Future | 8.96 | 101.6470 | 8.9638 | 101.6470 | 603.00 |
| 12/07/2013 | R248 On 01-August-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R248 On 01-August-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R248 On 01-August-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R248 On 01-August-13 | 7.85 | Put | Bond Future | 12935 | 13 | 12935 | 13 | 0.00 |
| 12/07/2013 | R248 On 01-August-13 | 7.86 | Put | Bond Future | 12806 | 13 | 12806 | 13 | 0.00 |
| 12/07/2013 | R248 On 01-August-13 | 7.84 | Put | Bond Future | 13065 | 13 | 13065 | 13 | 0.00 |
| 12/07/2013 | R248 On 07-November-13 | | | Bond Future | 9.06 | 98.6600 | 9.0574 | 98.6600 | 0.00 |
| 12/07/2013 | R248 On 07-November-13 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R248 On 07-November-13 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R248 On 07-November-13 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 12/07/2013 | R248 On 07-November-13 | 7.85 | Put | Bond Future | 13881 | 14 | 13881 | 14 | 0.00 |
| 12/07/2013 | R248 On 07-November-13 | 7.86 | Put | Bond Future | 13752 | 14 | 13752 | 14 | 0.00 |
| 12/07/2013 | R248 On 07-November-13 | 7.84 | Put | Bond Future | 14011 | 14 | 14011 | 14 | 0.00 |