



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2014

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 2025 On 06-February-14 | | | Bond Future | 110.31 | 110.3172 | 110.3136 | 110.3172 | 0.00 |
| 23/01/2014 | 2025 On 06-February-14 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2025 On 06-February-14 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2025 On 06-February-14 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2025 On 06-February-14 | 111.00 | Put | Bond Future | 686 | 1 | 686 | 1 | 0.00 |
| 23/01/2014 | 2025 On 06-February-14 | 110.99 | Put | Bond Future | 676 | 1 | 676 | 1 | 0.00 |
| 23/01/2014 | 2025 On 06-February-14 | 111.01 | Put | Bond Future | 696 | 1 | 696 | 1 | 0.00 |
| 23/01/2014 | 2037 On 06-February-14 | | | Bond Future | 9.31 | 93.6862 | 9.3108 | 93.6862 | 2,022.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | 2037 On 06-February-14 | 9.39 | Call | Bond Future | 695 | 2 | 695 | 2 | 0.00 |
| 23/01/2014 | 2037 On 06-February-14 | 9.38 | Call | Bond Future | 608 | 2 | 608 | 2 | 0.00 |
| 23/01/2014 | 2037 On 06-February-14 | 9.37 | Call | Bond Future | 520 | 2 | 520 | 2 | 0.00 |
| 23/01/2014 | 2037 On 06-February-14 | 9.38 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2037 On 06-February-14 | 9.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2037 On 06-February-14 | 9.37 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2037 On 08-May-14 | | | Bond Future | 9.42 | 94.9321 | 9.4152 | 94.9321 | 0.00 |
| 23/01/2014 | 2037 On 08-May-14 | 9.39 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 23/01/2014 | 2037 On 08-May-14 | 9.37 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 23/01/2014 | 2037 On 08-May-14 | 9.38 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 23/01/2014 | 2037 On 08-May-14 | 9.38 | Put | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 23/01/2014 | 2037 On 08-May-14 | 9.39 | Put | Bond Future | 219 | 0 | 219 | 0 | 0.00 |
| 23/01/2014 | 2037 On 08-May-14 | 9.37 | Put | Bond Future | 393 | 0 | 393 | 0 | 0.00 |
| 23/01/2014 | 2037 On 07-August-14 | | | Bond Future | 9.52 | 92.0127 | 9.5160 | 92.0127 | 0.00 |
| 23/01/2014 | 2037 On 07-August-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2037 On 07-August-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2037 On 07-August-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2037 On 07-August-14 | 9.04 | Put | Bond Future | 4201 | 3 | 4201 | 3 | 0.00 |
| 23/01/2014 | 2037 On 07-August-14 | 9.05 | Put | Bond Future | 4109 | 3 | 4109 | 3 | 0.00 |
| 23/01/2014 | 2037 On 07-August-14 | 9.06 | Put | Bond Future | 4018 | 3 | 4018 | 3 | 0.00 |
| 23/01/2014 | 2038 On 06-February-14 | | | Bond Future | 107.74 | 107.7440 | 107.7418 | 107.7440 | 24.00 |
| 23/01/2014 | 2038 On 06-February-14 | 107.01 | Call | Bond Future | 732 | 1 | 732 | 1 | 0.00 |
| 23/01/2014 | 2038 On 06-February-14 | 107.00 | Call | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 23/01/2014 | 2038 On 06-February-14 | 106.99 | Call | Bond Future | 752 | 1 | 752 | 1 | 0.00 |
| 23/01/2014 | 2038 On 06-February-14 | 107.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2038 On 06-February-14 | 107.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2038 On 06-February-14 | 106.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2050 On 06-February-14 | | | Bond Future | 113.46 | 113.4623 | 113.4601 | 113.4623 | 472.00 |
| 23/01/2014 | 2050 On 06-February-14 | 110.00 | Call | Bond Future | 3460 | 3 | 3460 | 3 | 0.00 |
| 23/01/2014 | 2050 On 06-February-14 | 110.01 | Call | Bond Future | 3450 | 3 | 3450 | 3 | 0.00 |
| 23/01/2014 | 2050 On 06-February-14 | 109.99 | Call | Bond Future | 3470 | 3 | 3470 | 3 | 0.00 |
| 23/01/2014 | 2050 On 06-February-14 | 110.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2050 On 06-February-14 | 109.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | 2050 On 06-February-14 | 110.01 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | AL37 On 06-February-14 | | | Index Future | 409.29 | 410.9210 | 409.2890 | 410.9210 | 0.00 |
| 23/01/2014 | AL37 On 08-May-14 | | | Index Future | 414.73 | 416.3860 | 414.7310 | 416.3860 | 0.00 |
| 23/01/2014 | AL7T On 06-February-14 | | | Index Future | 480.15 | 482.8700 | 480.1450 | 482.8700 | 1.00 |
| 23/01/2014 | AL7T On 08-May-14 | | | Index Future | 486.53 | 489.2910 | 486.5290 | 489.2910 | 0.00 |
| 23/01/2014 | ALBI On 06-February-14 | | | Index Future | 433.11 | 435.8350 | 433.1130 | 435.8350 | 723.00 |
| 23/01/2014 | ALBI On 08-May-14 | | | Index Future | 438.87 | 441.6320 | 438.8720 | 441.6320 | 118.00 |
| 23/01/2014 | ALBI On 07-August-14 | | | Index Future | 445.05 | 447.8570 | 445.0520 | 447.8570 | 0.00 |
| 23/01/2014 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 23/01/2014 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 23/01/2014 | EL28 On 06-February-14 | | | Bond Future | 114.16 | 114.1648 | 114.1627 | 114.1648 | 0.00 |
| 23/01/2014 | EL28 On 06-February-14 | 110.99 | Call | Bond Future | 3173 | 3 | 3173 | 3 | 0.00 |
| 23/01/2014 | EL28 On 06-February-14 | 111.01 | Call | Bond Future | 3153 | 3 | 3153 | 3 | 0.00 |
| 23/01/2014 | EL28 On 06-February-14 | 111.00 | Call | Bond Future | 3163 | 3 | 3163 | 3 | 0.00 |
| 23/01/2014 | EL28 On 06-February-14 | 110.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | EL28 On 06-February-14 | 111.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | EL28 On 06-February-14 | 111.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | ES33 On 06-February-14 | | | Bond Future | 9.87 | 83.4949 | 9.8698 | 83.4949 | 6,292.00 |
| 23/01/2014 | ES33 On 06-February-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | ES33 On 06-February-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | ES33 On 06-February-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | ES33 On 06-February-14 | 9.55 | Put | Bond Future | 2360 | 2 | 2360 | 2 | 0.00 |
| 23/01/2014 | ES33 On 06-February-14 | 9.56 | Put | Bond Future | 2284 | 1 | 2284 | 1 | 0.00 |
| 23/01/2014 | ES33 On 06-February-14 | 9.54 | Put | Bond Future | 2435 | 2 | 2435 | 2 | 0.00 |
| 23/01/2014 | ES33 On 08-May-14 | | | Bond Future | 9.99 | 80.8229 | 9.9932 | 80.8229 | 0.00 |
| 23/01/2014 | ES33 On 08-May-14 | 9.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | ES33 On 08-May-14 | 9.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | ES33 On 08-May-14 | 9.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | ES33 On 08-May-14 | 9.55 | Put | Bond Future | 3232 | 2 | 3232 | 2 | 0.00 |
| 23/01/2014 | ES33 On 08-May-14 | 9.56 | Put | Bond Future | 3157 | 2 | 3157 | 2 | 0.00 |
| 23/01/2014 | ES33 On 08-May-14 | 9.54 | Put | Bond Future | 3308 | 3 | 3308 | 3 | 0.00 |
| 23/01/2014 | GOVI On 06-February-14 | | | GOVI | 432.63 | 435.2150 | 432.6290 | 435.2150 | 483.00 |
| 23/01/2014 | GOVI On 06-February-14 | 439.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | GOVI On 06-February-14 | 440.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | GOVI On 06-February-14 | 440.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | GOVI On 06-February-14 | 439.99 | Put | GOVI | 73610 | 5 | 73610 | 5 | 0.00 |
| 23/01/2014 | GOVI On 06-February-14 | 440.01 | Put | GOVI | 73810 | 5 | 73810 | 5 | 0.00 |
| 23/01/2014 | GOVI On 06-February-14 | 440.00 | Put | GOVI | 73710 | 5 | 73710 | 5 | 0.00 |
| 23/01/2014 | GOVI On 08-May-14 | | | GOVI | 438.38 | 441.0030 | 438.3820 | 441.0030 | 0.00 |
| 23/01/2014 | GOVI On 08-May-14 | 442.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | GOVI On 08-May-14 | 442.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | GOVI On 08-May-14 | 441.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | GOVI On 08-May-14 | 442.00 | Put | GOVI | 36180 | 1 | 36180 | 1 | 0.00 |
| 23/01/2014 | GOVI On 08-May-14 | 442.01 | Put | GOVI | 36280 | 1 | 36280 | 1 | 0.00 |
| 23/01/2014 | GOVI On 08-May-14 | 441.99 | Put | GOVI | 36080 | 1 | 36080 | 1 | 0.00 |
| 23/01/2014 | GOVI On 07-August-14 | | | GOVI | 444.56 | 447.2200 | 444.5550 | 447.2200 | 0.00 |
| 23/01/2014 | GOVI On 07-August-14 | 459.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | GOVI On 07-August-14 | 460.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | GOVI On 07-August-14 | 460.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | GOVI On 07-August-14 | 459.99 | Put | GOVI | 154350 | 13 | 154350 | 13 | 0.00 |
| 23/01/2014 | GOVI On 07-August-14 | 460.01 | Put | GOVI | 154550 | 13 | 154550 | 13 | 0.00 |
| 23/01/2014 | GOVI On 07-August-14 | 460.00 | Put | GOVI | 154450 | 13 | 154450 | 13 | 0.00 |
| 23/01/2014 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 23/01/2014 | IGOV On 06-February-14 | | | Index Future | 200.86 | 201.1270 | 200.8620 | 201.1270 | 1,335.00 |
| 23/01/2014 | IGOV On 08-May-14 | | | Index Future | 203.56 | 203.8270 | 203.5580 | 203.8270 | 7.00 |
| 23/01/2014 | IGOV On 07-August-14 | | | Index Future | 206.45 | 206.7250 | 206.4490 | 206.7250 | 0.00 |
| 23/01/2014 | IGOV On 06-November-14 | | | Index Future | 209.52 | 209.7990 | 209.5210 | 209.7990 | 0.00 |
| 23/01/2014 | ILBI On 06-February-14 | | | Index Future | 544.45 | 544.4530 | 544.4530 | 544.4530 | 190.00 |
| 23/01/2014 | ILBI On 08-May-14 | | | Index Future | 551.79 | 551.7890 | 551.7890 | 551.7890 | 0.00 |
| 23/01/2014 | ILBI On 07-August-14 | | | Index Future | 559.69 | 559.6900 | 559.6900 | 559.6900 | 20.00 |
| 23/01/2014 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | (0.0200) | 8.8220 | (0.0200) | 0.00 |
| 23/01/2014 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 23/01/2014 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 23/01/2014 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 23/01/2014 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 23/01/2014 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 23/01/2014 | JBAF On 19-February-14 | | | Jibar Tradeable Future | 5.33 | 94.6900 | 5.3300 | 94.6900 | 0.00 |
| 23/01/2014 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.34 | 94.6800 | 5.3400 | 94.6800 | 3,000.00 |
| 23/01/2014 | JBAF On 16-April-14 | | | Jibar Tradeable Future | 5.51 | 94.5100 | 5.5100 | 94.5100 | 0.00 |
| 23/01/2014 | JBAF On 21-May-14 | | | Jibar Tradeable Future | 5.75 | 94.4000 | 5.7500 | 94.4000 | 4,000.00 |
| 23/01/2014 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.84 | 94.2600 | 5.8400 | 94.2600 | 1,000.00 |
| 23/01/2014 | JBAF On 16-July-14 | | | Jibar Tradeable Future | 5.99 | 94.0900 | 5.9900 | 94.0900 | 0.00 |
| 23/01/2014 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 6.22 | 93.8700 | 6.2200 | 93.8700 | 1,000.00 |
| 23/01/2014 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 6.49 | 93.6700 | 6.4900 | 93.6700 | 0.00 |
| 23/01/2014 | JBAF On 18-March-15 | | | Jibar Tradeable Future | 6.77 | 93.3900 | 6.7700 | 93.3900 | 150.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | JBAF On 17-June-15 | | | Jibar Tradeable Future | 7.06 | 93.1000 | 7.0600 | 93.1000 | 3,200.00 |
| 23/01/2014 | JBAF On 16-September-15 | | | Jibar Tradeable Future | 7.31 | 92.8500 | 7.3100 | 92.8500 | 0.00 |
| 23/01/2014 | JBAF On 15-December-15 | | | Jibar Tradeable Future | 7.55 | 92.6300 | 7.5500 | 92.6300 | 0.00 |
| 23/01/2014 | R023 On 06-February-14 | | | Bond Future | 8.23 | 101.0479 | 8.2333 | 101.0479 | 11,257.00 |
| 23/01/2014 | R023 On 06-February-14 | 7.84 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R023 On 06-February-14 | 7.85 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R023 On 06-February-14 | 7.86 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R023 On 06-February-14 | 7.85 | Put | Bond Future | 2402 | 2 | 2402 | 2 | 0.00 |
| 23/01/2014 | R023 On 06-February-14 | 7.86 | Put | Bond Future | 2338 | 2 | 2338 | 2 | 0.00 |
| 23/01/2014 | R023 On 06-February-14 | 7.84 | Put | Bond Future | 2466 | 2 | 2466 | 2 | 0.00 |
| 23/01/2014 | R023 On 08-May-14 | | | Bond Future | 8.34 | 98.4749 | 8.3449 | 98.4749 | 150.00 |
| 23/01/2014 | R023 On 08-May-14 | 7.60 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R023 On 08-May-14 | 7.61 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R023 On 08-May-14 | 7.59 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R023 On 08-May-14 | 7.61 | Put | Bond Future | 4545 | 4 | 4545 | 4 | 0.00 |
| 23/01/2014 | R023 On 08-May-14 | 7.60 | Put | Bond Future | 4608 | 4 | 4608 | 4 | 0.00 |
| 23/01/2014 | R023 On 08-May-14 | 7.59 | Put | Bond Future | 4672 | 4 | 4672 | 4 | 0.00 |
| 23/01/2014 | R157 On 06-February-14 | | | Bond Future | 6.39 | 116.2879 | 6.3861 | 116.2879 | 32,412.00 |
| 23/01/2014 | R157 On 06-February-14 | 5.64 | Call | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 23/01/2014 | R157 On 06-February-14 | 5.66 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 23/01/2014 | R157 On 06-February-14 | 5.65 | Call | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 23/01/2014 | R157 On 06-February-14 | 5.65 | Put | Bond Future | 1185 | 1 | 1185 | 1 | 0.00 |
| 23/01/2014 | R157 On 06-February-14 | 5.64 | Put | Bond Future | 1201 | 1 | 1201 | 1 | 0.00 |
| 23/01/2014 | R157 On 06-February-14 | 5.66 | Put | Bond Future | 1169 | 1 | 1169 | 1 | 0.00 |
| 23/01/2014 | R157 On 08-May-14 | | | Bond Future | 6.59 | 111.0263 | 6.5908 | 111.0263 | 0.00 |
| 23/01/2014 | R157 On 08-May-14 | 5.21 | Call | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 23/01/2014 | R157 On 08-May-14 | 5.20 | Call | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 23/01/2014 | R157 On 08-May-14 | 5.19 | Call | Bond Future | 40 | 0 | 40 | 0 | 0.00 |
| 23/01/2014 | R157 On 08-May-14 | 5.20 | Put | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 23/01/2014 | R157 On 08-May-14 | 5.21 | Put | Bond Future | 1919 | 2 | 1919 | 2 | 0.00 |
| 23/01/2014 | R157 On 08-May-14 | 5.19 | Put | Bond Future | 1944 | 2 | 1944 | 2 | 0.00 |
| 23/01/2014 | R157 On 07-August-14 | | | Bond Future | 6.80 | 112.5925 | 6.8013 | 112.5925 | 0.00 |
| 23/01/2014 | R157 On 07-August-14 | 6.74 | Call | Bond Future | 591 | 1 | 591 | 1 | 0.00 |
| 23/01/2014 | R157 On 07-August-14 | 6.75 | Call | Bond Future | 597 | 1 | 597 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R157 On 07-August-14 | 6.76 | Call | Bond Future | 603 | 1 | 603 | 1 | 0.00 |
| 23/01/2014 | R157 On 07-August-14 | 6.74 | Put | Bond Future | 658 | 1 | 658 | 1 | 0.00 |
| 23/01/2014 | R157 On 07-August-14 | 6.75 | Put | Bond Future | 653 | 1 | 653 | 1 | 0.00 |
| 23/01/2014 | R157 On 07-August-14 | 6.76 | Put | Bond Future | 648 | 1 | 648 | 1 | 0.00 |
| 23/01/2014 | R157 On 06-November-14 | | | Bond Future | 7.06 | 107.4447 | 7.0647 | 107.4447 | 0.00 |
| 23/01/2014 | R157 On 06-November-14 | 6.20 | Call | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 23/01/2014 | R157 On 06-November-14 | 6.19 | Call | Bond Future | 322 | 0 | 322 | 0 | 0.00 |
| 23/01/2014 | R157 On 06-November-14 | 6.21 | Call | Bond Future | 328 | 0 | 328 | 0 | 0.00 |
| 23/01/2014 | R157 On 06-November-14 | 6.21 | Put | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 23/01/2014 | R157 On 06-November-14 | 6.19 | Put | Bond Future | 1062 | 1 | 1062 | 1 | 0.00 |
| 23/01/2014 | R157 On 06-November-14 | 6.20 | Put | Bond Future | 1056 | 1 | 1056 | 1 | 0.00 |
| 23/01/2014 | R186 On 06-February-14 | | | Bond Future | 8.50 | 117.8247 | 8.4964 | 117.8247 | 62,234.00 |
| 23/01/2014 | R186 On 06-February-14 | 7.75 | Call | Bond Future | 21 | 0 | 21 | 0 | 0.00 |
| 23/01/2014 | R186 On 06-February-14 | 8.75 | Call | Bond Future | 2607 | 3 | 2607 | 3 | 0.00 |
| 23/01/2014 | R186 On 06-February-14 | 7.74 | Call | Bond Future | 19 | 0 | 19 | 0 | 0.00 |
| 23/01/2014 | R186 On 06-February-14 | 7.76 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 23/01/2014 | R186 On 06-February-14 | 7.75 | Put | Bond Future | 6666 | 6 | 6666 | 6 | 0.00 |
| 23/01/2014 | R186 On 06-February-14 | 7.76 | Put | Bond Future | 6575 | 6 | 6575 | 6 | 0.00 |
| 23/01/2014 | R186 On 06-February-14 | 8.75 | Put | Bond Future | 465 | 0 | 465 | 0 | 250.00 |
| 23/01/2014 | R186 On 06-February-14 | 7.74 | Put | Bond Future | 6757 | 6 | 6757 | 6 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | | | Bond Future | 8.60 | 119.3916 | 8.6039 | 119.3916 | 740.00 |
| 23/01/2014 | R186 On 08-May-14 | 7.10 | Call | Bond Future | 325 | 0 | 325 | 0 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 8.50 | Call | Bond Future | 3277 | 4 | 3277 | 4 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 7.11 | Call | Bond Future | 332 | 0 | 332 | 0 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 9.25 | Call | Bond Future | 6875 | 8 | 6875 | 8 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 8.25 | Call | Bond Future | 2392 | 3 | 2392 | 3 | 8,000.00 |
| 23/01/2014 | R186 On 08-May-14 | 7.09 | Call | Bond Future | 318 | 0 | 318 | 0 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 7.50 | Call | Bond Future | 716 | 1 | 716 | 1 | 1,933.00 |
| 23/01/2014 | R186 On 08-May-14 | 9.00 | Call | Bond Future | 5536 | 6 | 5536 | 6 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 7.10 | Put | Bond Future | 13926 | 13 | 13926 | 13 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 8.50 | Put | Bond Future | 4150 | 4 | 4150 | 4 | 1,933.00 |
| 23/01/2014 | R186 On 08-May-14 | 7.11 | Put | Bond Future | 13835 | 13 | 13835 | 13 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 9.00 | Put | Bond Future | 2290 | 2 | 2290 | 2 | 400.00 |
| 23/01/2014 | R186 On 08-May-14 | 9.25 | Put | Bond Future | 1647 | 1 | 1647 | 1 | 8,000.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R186 On 08-May-14 | 7.09 | Put | Bond Future | 14017 | 13 | 14017 | 13 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 7.50 | Put | Bond Future | 10490 | 10 | 10490 | 10 | 0.00 |
| 23/01/2014 | R186 On 08-May-14 | 8.25 | Put | Bond Future | 5405 | 5 | 5405 | 5 | 0.00 |
| 23/01/2014 | R186 On 07-August-14 | | | Bond Future | 8.70 | 115.7834 | 8.7041 | 115.7834 | 0.00 |
| 23/01/2014 | R186 On 07-August-14 | 8.29 | Call | Bond Future | 3220 | 4 | 3220 | 4 | 0.00 |
| 23/01/2014 | R186 On 07-August-14 | 8.31 | Call | Bond Future | 3286 | 4 | 3286 | 4 | 0.00 |
| 23/01/2014 | R186 On 07-August-14 | 8.30 | Call | Bond Future | 3253 | 4 | 3253 | 4 | 0.00 |
| 23/01/2014 | R186 On 07-August-14 | 8.92 | Call | Bond Future | 5668 | 6 | 5668 | 6 | 0.00 |
| 23/01/2014 | R186 On 07-August-14 | 8.31 | Put | Bond Future | 6572 | 6 | 6572 | 6 | 0.00 |
| 23/01/2014 | R186 On 07-August-14 | 8.29 | Put | Bond Future | 6677 | 6 | 6677 | 6 | 0.00 |
| 23/01/2014 | R186 On 07-August-14 | 8.30 | Put | Bond Future | 6624 | 6 | 6624 | 6 | 0.00 |
| 23/01/2014 | R186 On 07-August-14 | 8.92 | Put | Bond Future | 3922 | 4 | 3922 | 4 | 840.00 |
| 23/01/2014 | R186 On 06-November-14 | | | Bond Future | 8.80 | 117.4941 | 8.7989 | 117.4941 | 0.00 |
| 23/01/2014 | R186 On 06-November-14 | 9.17 | Call | Bond Future | 7119 | 8 | 7119 | 8 | 0.00 |
| 23/01/2014 | R186 On 06-November-14 | 8.14 | Call | Bond Future | 3247 | 4 | 3247 | 4 | 0.00 |
| 23/01/2014 | R186 On 06-November-14 | 8.16 | Call | Bond Future | 3306 | 4 | 3306 | 4 | 0.00 |
| 23/01/2014 | R186 On 06-November-14 | 8.15 | Call | Bond Future | 3277 | 4 | 3277 | 4 | 0.00 |
| 23/01/2014 | R186 On 06-November-14 | 8.15 | Put | Bond Future | 8634 | 8 | 8634 | 8 | 0.00 |
| 23/01/2014 | R186 On 06-November-14 | 8.14 | Put | Bond Future | 8690 | 8 | 8690 | 8 | 0.00 |
| 23/01/2014 | R186 On 06-November-14 | 8.16 | Put | Bond Future | 8579 | 8 | 8579 | 8 | 0.00 |
| 23/01/2014 | R186 On 06-November-14 | 9.17 | Put | Bond Future | 4206 | 4 | 4206 | 4 | 2,010.00 |
| 23/01/2014 | R197 On 06-February-14 | | | Bond Future | 275.54 | 275.5474 | 275.5381 | 275.5474 | 2,049.00 |
| 23/01/2014 | R197 On 06-February-14 | 280.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R197 On 06-February-14 | 279.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R197 On 06-February-14 | 280.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R197 On 06-February-14 | 280.00 | Put | Bond Future | 4462 | 4 | 4462 | 4 | 0.00 |
| 23/01/2014 | R197 On 06-February-14 | 280.01 | Put | Bond Future | 4472 | 4 | 4472 | 4 | 0.00 |
| 23/01/2014 | R197 On 06-February-14 | 279.99 | Put | Bond Future | 4452 | 4 | 4452 | 4 | 0.00 |
| 23/01/2014 | R201 On 06-February-14 | | | Bond Future | 5.43 | 104.0592 | 5.4279 | 104.0592 | 0.00 |
| 23/01/2014 | R201 On 06-February-14 | 5.24 | Call | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 23/01/2014 | R201 On 06-February-14 | 5.25 | Call | Bond Future | 41 | 0 | 41 | 0 | 0.00 |
| 23/01/2014 | R201 On 06-February-14 | 5.26 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 23/01/2014 | R201 On 06-February-14 | 5.25 | Put | Bond Future | 192 | 0 | 192 | 0 | 0.00 |
| 23/01/2014 | R201 On 06-February-14 | 5.26 | Put | Bond Future | 186 | 0 | 186 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R201 On 06-February-14 | 5.24 | Put | Bond Future | 198 | 0 | 198 | 0 | 0.00 |
| 23/01/2014 | R201 On 08-May-14 | | | Bond Future | 5.46 | 105.4431 | 5.4593 | 105.4431 | 0.00 |
| 23/01/2014 | R201 On 08-May-14 | 4.75 | Call | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 23/01/2014 | R201 On 08-May-14 | 4.76 | Call | Bond Future | 75 | 0 | 75 | 0 | 0.00 |
| 23/01/2014 | R201 On 08-May-14 | 4.74 | Call | Bond Future | 72 | 0 | 72 | 0 | 0.00 |
| 23/01/2014 | R201 On 08-May-14 | 4.75 | Put | Bond Future | 502 | 0 | 502 | 0 | 0.00 |
| 23/01/2014 | R201 On 08-May-14 | 4.76 | Put | Bond Future | 497 | 0 | 497 | 0 | 0.00 |
| 23/01/2014 | R201 On 08-May-14 | 4.74 | Put | Bond Future | 506 | 0 | 506 | 0 | 0.00 |
| 23/01/2014 | R201 On 07-August-14 | | | Bond Future | 5.26 | 102.5201 | 5.2600 | 102.5201 | 0.00 |
| 23/01/2014 | R201 On 07-August-14 | 5.29 | Call | Bond Future | 222 | 0 | 222 | 0 | 0.00 |
| 23/01/2014 | R201 On 07-August-14 | 5.31 | Call | Bond Future | 225 | 0 | 225 | 0 | 0.00 |
| 23/01/2014 | R201 On 07-August-14 | 5.30 | Call | Bond Future | 224 | 0 | 224 | 0 | 0.00 |
| 23/01/2014 | R201 On 07-August-14 | 5.29 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 23/01/2014 | R201 On 07-August-14 | 5.30 | Put | Bond Future | 209 | 0 | 209 | 0 | 0.00 |
| 23/01/2014 | R201 On 07-August-14 | 5.31 | Put | Bond Future | 207 | 0 | 207 | 0 | 0.00 |
| 23/01/2014 | R202 On 06-February-14 | | | Bond Future | 211.88 | 212.2013 | 211.8802 | 212.2013 | 44,679.00 |
| 23/01/2014 | R202 On 06-February-14 | 208.99 | Call | Bond Future | 3730 | 4 | 3730 | 4 | 0.00 |
| 23/01/2014 | R202 On 06-February-14 | 209.01 | Call | Bond Future | 3716 | 4 | 3716 | 4 | 0.00 |
| 23/01/2014 | R202 On 06-February-14 | 209.00 | Call | Bond Future | 3723 | 4 | 3723 | 4 | 0.00 |
| 23/01/2014 | R202 On 06-February-14 | 209.00 | Put | Bond Future | 843 | 1 | 843 | 1 | 0.00 |
| 23/01/2014 | R202 On 06-February-14 | 209.01 | Put | Bond Future | 846 | 1 | 846 | 1 | 0.00 |
| 23/01/2014 | R202 On 06-February-14 | 208.99 | Put | Bond Future | 840 | 1 | 840 | 1 | 0.00 |
| 23/01/2014 | R203 On 06-February-14 | | | Bond Future | 7.24 | 106.8271 | 7.2401 | 106.8271 | 10,779.00 |
| 23/01/2014 | R203 On 06-February-14 | 5.95 | Call | Bond Future | 0 | 0 | 0 | 0 | 16.00 |
| 23/01/2014 | R203 On 06-February-14 | 6.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R203 On 06-February-14 | 6.84 | Call | Bond Future | 43 | 0 | 43 | 0 | 13.00 |
| 23/01/2014 | R203 On 06-February-14 | 6.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R203 On 06-February-14 | 6.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R203 On 06-February-14 | 5.95 | Put | Bond Future | 4194 | 4 | 4194 | 4 | 0.00 |
| 23/01/2014 | R203 On 06-February-14 | 6.14 | Put | Bond Future | 3564 | 3 | 3564 | 3 | 0.00 |
| 23/01/2014 | R203 On 06-February-14 | 6.16 | Put | Bond Future | 3498 | 3 | 3498 | 3 | 0.00 |
| 23/01/2014 | R203 On 06-February-14 | 6.84 | Put | Bond Future | 1323 | 1 | 1323 | 1 | 0.00 |
| 23/01/2014 | R203 On 06-February-14 | 6.15 | Put | Bond Future | 3531 | 3 | 3531 | 3 | 0.00 |
| 23/01/2014 | R203 On 08-May-14 | | | Bond Future | 7.40 | 104.0873 | 7.3995 | 104.0873 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R203 On 08-May-14 | 5.76 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 23/01/2014 | R203 On 08-May-14 | 6.84 | Call | Bond Future | 484 | 1 | 484 | 1 | 29.00 |
| 23/01/2014 | R203 On 08-May-14 | 5.74 | Call | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 23/01/2014 | R203 On 08-May-14 | 5.75 | Call | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 23/01/2014 | R203 On 08-May-14 | 7.40 | Call | Bond Future | 1136 | 1 | 1136 | 1 | 16.00 |
| 23/01/2014 | R203 On 08-May-14 | 5.74 | Put | Bond Future | 5100 | 5 | 5100 | 5 | 0.00 |
| 23/01/2014 | R203 On 08-May-14 | 7.40 | Put | Bond Future | 1135 | 1 | 1135 | 1 | 0.00 |
| 23/01/2014 | R203 On 08-May-14 | 5.75 | Put | Bond Future | 5069 | 5 | 5069 | 5 | 0.00 |
| 23/01/2014 | R203 On 08-May-14 | 5.76 | Put | Bond Future | 5039 | 5 | 5039 | 5 | 0.00 |
| 23/01/2014 | R203 On 08-May-14 | 6.84 | Put | Bond Future | 2156 | 2 | 2156 | 2 | 0.00 |
| 23/01/2014 | R203 On 07-August-14 | | | Bond Future | 7.55 | 105.5552 | 7.5520 | 105.5552 | 0.00 |
| 23/01/2014 | R203 On 07-August-14 | 7.31 | Call | Bond Future | 1137 | 1 | 1137 | 1 | 0.00 |
| 23/01/2014 | R203 On 07-August-14 | 7.30 | Call | Bond Future | 1126 | 1 | 1126 | 1 | 0.00 |
| 23/01/2014 | R203 On 07-August-14 | 7.29 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 0.00 |
| 23/01/2014 | R203 On 07-August-14 | 6.84 | Call | Bond Future | 660 | 1 | 660 | 1 | 46.00 |
| 23/01/2014 | R203 On 07-August-14 | 7.30 | Put | Bond Future | 1820 | 2 | 1820 | 2 | 0.00 |
| 23/01/2014 | R203 On 07-August-14 | 7.31 | Put | Bond Future | 1805 | 2 | 1805 | 2 | 0.00 |
| 23/01/2014 | R203 On 07-August-14 | 7.29 | Put | Bond Future | 1836 | 2 | 1836 | 2 | 0.00 |
| 23/01/2014 | R203 On 07-August-14 | 6.84 | Put | Bond Future | 2639 | 2 | 2639 | 2 | 0.00 |
| 23/01/2014 | R203 On 06-November-14 | | | Bond Future | 7.71 | 102.9517 | 7.7099 | 102.9517 | 0.00 |
| 23/01/2014 | R203 On 06-November-14 | 6.98 | Call | Bond Future | 869 | 1 | 869 | 1 | 14.00 |
| 23/01/2014 | R203 On 06-November-14 | 6.84 | Call | Bond Future | 754 | 1 | 754 | 1 | 45.00 |
| 23/01/2014 | R203 On 06-November-14 | 6.86 | Call | Bond Future | 770 | 1 | 770 | 1 | 0.00 |
| 23/01/2014 | R203 On 06-November-14 | 6.85 | Call | Bond Future | 762 | 1 | 762 | 1 | 0.00 |
| 23/01/2014 | R203 On 06-November-14 | 6.98 | Put | Bond Future | 2739 | 3 | 2739 | 3 | 0.00 |
| 23/01/2014 | R203 On 06-November-14 | 6.84 | Put | Bond Future | 2987 | 3 | 2987 | 3 | 0.00 |
| 23/01/2014 | R203 On 06-November-14 | 6.86 | Put | Bond Future | 2951 | 3 | 2951 | 3 | 0.00 |
| 23/01/2014 | R203 On 06-November-14 | 6.85 | Put | Bond Future | 2969 | 3 | 2969 | 3 | 0.00 |
| 23/01/2014 | R204 On 06-February-14 | | | Bond Future | 7.54 | 103.3886 | 7.5365 | 103.3886 | 29,703.00 |
| 23/01/2014 | R204 On 06-February-14 | 6.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R204 On 06-February-14 | 6.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R204 On 06-February-14 | 6.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R204 On 06-February-14 | 6.40 | Put | Bond Future | 4736 | 4 | 4736 | 4 | 0.00 |
| 23/01/2014 | R204 On 06-February-14 | 6.41 | Put | Bond Future | 4693 | 4 | 4693 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R204 On 06-February-14 | 6.39 | Put | Bond Future | 4779 | 4 | 4779 | 4 | 0.00 |
| 23/01/2014 | R204 On 08-May-14 | | | Bond Future | 7.68 | 104.7635 | 7.6796 | 104.7635 | 0.00 |
| 23/01/2014 | R204 On 08-May-14 | 6.05 | Call | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 23/01/2014 | R204 On 08-May-14 | 6.04 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 23/01/2014 | R204 On 08-May-14 | 6.06 | Call | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 23/01/2014 | R204 On 08-May-14 | 6.05 | Put | Bond Future | 6589 | 6 | 6589 | 6 | 0.00 |
| 23/01/2014 | R204 On 08-May-14 | 6.04 | Put | Bond Future | 6629 | 6 | 6629 | 6 | 0.00 |
| 23/01/2014 | R204 On 08-May-14 | 6.06 | Put | Bond Future | 6550 | 6 | 6550 | 6 | 0.00 |
| 23/01/2014 | R204 On 07-August-14 | | | Bond Future | 7.82 | 102.2089 | 7.8154 | 102.2089 | 0.00 |
| 23/01/2014 | R204 On 07-August-14 | 7.45 | Call | Bond Future | 1449 | 2 | 1449 | 2 | 0.00 |
| 23/01/2014 | R204 On 07-August-14 | 7.78 | Call | Bond Future | 1995 | 2 | 1995 | 2 | 0.00 |
| 23/01/2014 | R204 On 07-August-14 | 7.46 | Call | Bond Future | 1464 | 2 | 1464 | 2 | 0.00 |
| 23/01/2014 | R204 On 07-August-14 | 7.44 | Call | Bond Future | 1434 | 2 | 1434 | 2 | 0.00 |
| 23/01/2014 | R204 On 07-August-14 | 7.78 | Put | Bond Future | 2125 | 2 | 2125 | 2 | 530.00 |
| 23/01/2014 | R204 On 07-August-14 | 7.44 | Put | Bond Future | 2816 | 3 | 2816 | 3 | 0.00 |
| 23/01/2014 | R204 On 07-August-14 | 7.46 | Put | Bond Future | 2772 | 3 | 2772 | 3 | 0.00 |
| 23/01/2014 | R204 On 07-August-14 | 7.45 | Put | Bond Future | 2794 | 3 | 2794 | 3 | 0.00 |
| 23/01/2014 | R204 On 06-November-14 | | | Bond Future | 7.95 | 103.7188 | 7.9466 | 103.7188 | 0.00 |
| 23/01/2014 | R204 On 06-November-14 | 7.00 | Call | Bond Future | 1125 | 1 | 1125 | 1 | 0.00 |
| 23/01/2014 | R204 On 06-November-14 | 7.01 | Call | Bond Future | 1136 | 1 | 1136 | 1 | 0.00 |
| 23/01/2014 | R204 On 06-November-14 | 7.99 | Call | Bond Future | 2536 | 3 | 2536 | 3 | 0.00 |
| 23/01/2014 | R204 On 06-November-14 | 6.99 | Call | Bond Future | 1115 | 1 | 1115 | 1 | 0.00 |
| 23/01/2014 | R204 On 06-November-14 | 7.00 | Put | Bond Future | 4461 | 4 | 4461 | 4 | 0.00 |
| 23/01/2014 | R204 On 06-November-14 | 7.99 | Put | Bond Future | 2386 | 2 | 2386 | 2 | 1,270.00 |
| 23/01/2014 | R204 On 06-November-14 | 7.01 | Put | Bond Future | 4436 | 4 | 4436 | 4 | 0.00 |
| 23/01/2014 | R204 On 06-November-14 | 6.99 | Put | Bond Future | 4487 | 4 | 4487 | 4 | 0.00 |
| 23/01/2014 | R207 On 06-February-14 | | | Bond Future | 7.85 | 98.2318 | 7.8508 | 98.2318 | 22,098.00 |
| 23/01/2014 | R207 On 06-February-14 | 6.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R207 On 06-February-14 | 6.64 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R207 On 06-February-14 | 6.66 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R207 On 06-February-14 | 6.65 | Put | Bond Future | 5705 | 5 | 5705 | 5 | 0.00 |
| 23/01/2014 | R207 On 06-February-14 | 6.64 | Put | Bond Future | 5754 | 5 | 5754 | 5 | 0.00 |
| 23/01/2014 | R207 On 06-February-14 | 6.66 | Put | Bond Future | 5655 | 5 | 5655 | 5 | 0.00 |
| 23/01/2014 | R207 On 08-May-14 | | | Bond Future | 7.99 | 99.5382 | 7.9890 | 99.5382 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R207 On 08-May-14 | 6.20 | Call | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 23/01/2014 | R207 On 08-May-14 | 6.21 | Call | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 23/01/2014 | R207 On 08-May-14 | 6.19 | Call | Bond Future | 66 | 0 | 66 | 0 | 0.00 |
| 23/01/2014 | R207 On 08-May-14 | 6.20 | Put | Bond Future | 8350 | 8 | 8350 | 8 | 0.00 |
| 23/01/2014 | R207 On 08-May-14 | 6.19 | Put | Bond Future | 8397 | 8 | 8397 | 8 | 0.00 |
| 23/01/2014 | R207 On 08-May-14 | 6.21 | Put | Bond Future | 8303 | 8 | 8303 | 8 | 0.00 |
| 23/01/2014 | R207 On 07-August-14 | | | Bond Future | 8.12 | 97.3010 | 8.1210 | 97.3010 | 0.00 |
| 23/01/2014 | R207 On 07-August-14 | 7.69 | Call | Bond Future | 1609 | 2 | 1609 | 2 | 0.00 |
| 23/01/2014 | R207 On 07-August-14 | 7.71 | Call | Bond Future | 1642 | 2 | 1642 | 2 | 0.00 |
| 23/01/2014 | R207 On 07-August-14 | 7.70 | Call | Bond Future | 1625 | 2 | 1625 | 2 | 0.00 |
| 23/01/2014 | R207 On 07-August-14 | 7.70 | Put | Bond Future | 3422 | 3 | 3422 | 3 | 0.00 |
| 23/01/2014 | R207 On 07-August-14 | 7.69 | Put | Bond Future | 3448 | 3 | 3448 | 3 | 0.00 |
| 23/01/2014 | R207 On 07-August-14 | 7.71 | Put | Bond Future | 3395 | 3 | 3395 | 3 | 0.00 |
| 23/01/2014 | R207 On 06-November-14 | | | Bond Future | 8.24 | 98.7385 | 8.2426 | 98.7385 | 0.00 |
| 23/01/2014 | R207 On 06-November-14 | 7.36 | Call | Bond Future | 1478 | 2 | 1478 | 2 | 0.00 |
| 23/01/2014 | R207 On 06-November-14 | 7.34 | Call | Bond Future | 1452 | 2 | 1452 | 2 | 0.00 |
| 23/01/2014 | R207 On 06-November-14 | 7.35 | Call | Bond Future | 1465 | 2 | 1465 | 2 | 0.00 |
| 23/01/2014 | R207 On 06-November-14 | 7.34 | Put | Bond Future | 5187 | 5 | 5187 | 5 | 0.00 |
| 23/01/2014 | R207 On 06-November-14 | 7.35 | Put | Bond Future | 5158 | 5 | 5158 | 5 | 0.00 |
| 23/01/2014 | R207 On 06-November-14 | 7.36 | Put | Bond Future | 5129 | 5 | 5129 | 5 | 0.00 |
| 23/01/2014 | R208 On 06-February-14 | | | Bond Future | 7.99 | 96.3466 | 7.9939 | 96.3466 | 11,167.00 |
| 23/01/2014 | R208 On 06-February-14 | 6.74 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R208 On 06-February-14 | 6.76 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R208 On 06-February-14 | 6.75 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R208 On 06-February-14 | 6.75 | Put | Bond Future | 6666 | 6 | 6666 | 6 | 0.00 |
| 23/01/2014 | R208 On 06-February-14 | 6.76 | Put | Bond Future | 6610 | 6 | 6610 | 6 | 0.00 |
| 23/01/2014 | R208 On 06-February-14 | 6.74 | Put | Bond Future | 6722 | 6 | 6722 | 6 | 0.00 |
| 23/01/2014 | R208 On 08-May-14 | | | Bond Future | 8.12 | 94.2317 | 8.1157 | 94.2317 | 0.00 |
| 23/01/2014 | R208 On 08-May-14 | 6.29 | Call | Bond Future | 64 | 0 | 64 | 0 | 0.00 |
| 23/01/2014 | R208 On 08-May-14 | 6.31 | Call | Bond Future | 67 | 0 | 67 | 0 | 0.00 |
| 23/01/2014 | R208 On 08-May-14 | 6.30 | Call | Bond Future | 65 | 0 | 65 | 0 | 0.00 |
| 23/01/2014 | R208 On 08-May-14 | 6.29 | Put | Bond Future | 9699 | 9 | 9699 | 9 | 0.00 |
| 23/01/2014 | R208 On 08-May-14 | 6.31 | Put | Bond Future | 9591 | 9 | 9591 | 9 | 0.00 |
| 23/01/2014 | R208 On 08-May-14 | 6.30 | Put | Bond Future | 9645 | 9 | 9645 | 9 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R208 On 07-August-14 | | | Bond Future | 8.23 | 95.5608 | 8.2301 | 95.5608 | 0.00 |
| 23/01/2014 | R208 On 07-August-14 | 7.80 | Call | Bond Future | 1729 | 2 | 1729 | 2 | 0.00 |
| 23/01/2014 | R208 On 07-August-14 | 8.28 | Call | Bond Future | 2778 | 3 | 2778 | 3 | 0.00 |
| 23/01/2014 | R208 On 07-August-14 | 7.79 | Call | Bond Future | 1711 | 2 | 1711 | 2 | 0.00 |
| 23/01/2014 | R208 On 07-August-14 | 7.81 | Call | Bond Future | 1748 | 2 | 1748 | 2 | 0.00 |
| 23/01/2014 | R208 On 07-August-14 | 8.28 | Put | Bond Future | 2539 | 2 | 2539 | 2 | 630.00 |
| 23/01/2014 | R208 On 07-August-14 | 7.80 | Put | Bond Future | 3824 | 4 | 3824 | 4 | 0.00 |
| 23/01/2014 | R208 On 07-August-14 | 7.81 | Put | Bond Future | 3793 | 3 | 3793 | 3 | 0.00 |
| 23/01/2014 | R208 On 07-August-14 | 7.79 | Put | Bond Future | 3854 | 4 | 3854 | 4 | 0.00 |
| 23/01/2014 | R208 On 06-November-14 | | | Bond Future | 8.34 | 93.5744 | 8.3411 | 93.5744 | 0.00 |
| 23/01/2014 | R208 On 06-November-14 | 7.44 | Call | Bond Future | 1428 | 2 | 1428 | 2 | 0.00 |
| 23/01/2014 | R208 On 06-November-14 | 7.46 | Call | Bond Future | 1457 | 2 | 1457 | 2 | 0.00 |
| 23/01/2014 | R208 On 06-November-14 | 7.45 | Call | Bond Future | 1442 | 2 | 1442 | 2 | 0.00 |
| 23/01/2014 | R208 On 06-November-14 | 8.50 | Call | Bond Future | 3513 | 4 | 3513 | 4 | 0.00 |
| 23/01/2014 | R208 On 06-November-14 | 7.45 | Put | Bond Future | 5692 | 5 | 5692 | 5 | 0.00 |
| 23/01/2014 | R208 On 06-November-14 | 8.50 | Put | Bond Future | 2779 | 3 | 2779 | 3 | 1,520.00 |
| 23/01/2014 | R208 On 06-November-14 | 7.44 | Put | Bond Future | 5727 | 5 | 5727 | 5 | 0.00 |
| 23/01/2014 | R208 On 06-November-14 | 7.46 | Put | Bond Future | 5658 | 5 | 5658 | 5 | 0.00 |
| 23/01/2014 | R209 On 06-February-14 | | | Bond Future | 9.21 | 75.3346 | 9.2100 | 75.3346 | 23,535.00 |
| 23/01/2014 | R209 On 06-February-14 | 8.54 | Call | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 23/01/2014 | R209 On 06-February-14 | 8.56 | Call | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 23/01/2014 | R209 On 06-February-14 | 8.55 | Call | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 23/01/2014 | R209 On 06-February-14 | 8.54 | Put | Bond Future | 5203 | 4 | 5203 | 4 | 0.00 |
| 23/01/2014 | R209 On 06-February-14 | 8.56 | Put | Bond Future | 5048 | 4 | 5048 | 4 | 0.00 |
| 23/01/2014 | R209 On 06-February-14 | 8.55 | Put | Bond Future | 5125 | 4 | 5125 | 4 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | | | Bond Future | 9.31 | 73.1919 | 9.3051 | 73.1919 | 138.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.63 | Call | Bond Future | 4503 | 5 | 4503 | 5 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 7.86 | Call | Bond Future | 350 | 0 | 350 | 0 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.50 | Call | Bond Future | 3984 | 4 | 3984 | 4 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 7.85 | Call | Bond Future | 342 | 0 | 342 | 0 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.75 | Call | Bond Future | 5006 | 6 | 5006 | 6 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 8.50 | Call | Bond Future | 1125 | 1 | 1125 | 1 | 640.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.00 | Call | Bond Future | 2289 | 3 | 2289 | 3 | 640.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.85 | Call | Bond Future | 5440 | 6 | 5440 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R209 On 08-May-14 | 7.84 | Call | Bond Future | 335 | 0 | 335 | 0 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 7.85 | Put | Bond Future | 12088 | 11 | 12088 | 11 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.50 | Put | Bond Future | 2608 | 2 | 2608 | 2 | 640.00 |
| 23/01/2014 | R209 On 08-May-14 | 7.84 | Put | Bond Future | 12172 | 11 | 12172 | 11 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.63 | Put | Bond Future | 2232 | 2 | 2232 | 2 | 883.00 |
| 23/01/2014 | R209 On 08-May-14 | 7.86 | Put | Bond Future | 12005 | 11 | 12005 | 11 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.00 | Put | Bond Future | 4531 | 4 | 4531 | 4 | 0.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.75 | Put | Bond Future | 1924 | 2 | 1924 | 2 | 7,262.00 |
| 23/01/2014 | R209 On 08-May-14 | 9.85 | Put | Bond Future | 1694 | 1 | 1694 | 1 | 10,000.00 |
| 23/01/2014 | R209 On 08-May-14 | 8.50 | Put | Bond Future | 7283 | 7 | 7283 | 7 | 0.00 |
| 23/01/2014 | R209 On 07-August-14 | | | Bond Future | 9.39 | 74.2243 | 9.3945 | 74.2243 | 0.00 |
| 23/01/2014 | R209 On 07-August-14 | 9.05 | Call | Bond Future | 3346 | 4 | 3346 | 4 | 0.00 |
| 23/01/2014 | R209 On 07-August-14 | 9.06 | Call | Bond Future | 3375 | 4 | 3375 | 4 | 0.00 |
| 23/01/2014 | R209 On 07-August-14 | 9.04 | Call | Bond Future | 3316 | 4 | 3316 | 4 | 0.00 |
| 23/01/2014 | R209 On 07-August-14 | 9.06 | Put | Bond Future | 5800 | 5 | 5800 | 5 | 0.00 |
| 23/01/2014 | R209 On 07-August-14 | 9.04 | Put | Bond Future | 5890 | 5 | 5890 | 5 | 0.00 |
| 23/01/2014 | R209 On 07-August-14 | 9.05 | Put | Bond Future | 5845 | 5 | 5845 | 5 | 0.00 |
| 23/01/2014 | R209 On 06-November-14 | | | Bond Future | 9.48 | 72.1747 | 9.4805 | 72.1747 | 0.00 |
| 23/01/2014 | R209 On 06-November-14 | 8.99 | Call | Bond Future | 3765 | 4 | 3765 | 4 | 0.00 |
| 23/01/2014 | R209 On 06-November-14 | 9.01 | Call | Bond Future | 3822 | 4 | 3822 | 4 | 0.00 |
| 23/01/2014 | R209 On 06-November-14 | 9.00 | Call | Bond Future | 3793 | 4 | 3793 | 4 | 0.00 |
| 23/01/2014 | R209 On 06-November-14 | 8.99 | Put | Bond Future | 7309 | 7 | 7309 | 7 | 0.00 |
| 23/01/2014 | R209 On 06-November-14 | 9.01 | Put | Bond Future | 7216 | 7 | 7216 | 7 | 0.00 |
| 23/01/2014 | R209 On 06-November-14 | 9.00 | Put | Bond Future | 7263 | 7 | 7263 | 7 | 0.00 |
| 23/01/2014 | R210 On 06-February-14 | | | Bond Future | 160.42 | 161.2804 | 160.4207 | 161.2804 | 1,319.00 |
| 23/01/2014 | R210 On 06-February-14 | 161.49 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R210 On 06-February-14 | 161.51 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R210 On 06-February-14 | 161.50 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R210 On 06-February-14 | 161.49 | Put | Bond Future | 1069 | 0 | 1069 | 0 | 0.00 |
| 23/01/2014 | R210 On 06-February-14 | 161.50 | Put | Bond Future | 1079 | 0 | 1079 | 0 | 0.00 |
| 23/01/2014 | R210 On 06-February-14 | 161.51 | Put | Bond Future | 1089 | 0 | 1089 | 0 | 0.00 |
| 23/01/2014 | R211 On 06-February-14 | | | Bond Future | 128.63 | 128.6386 | 128.6291 | 128.6386 | 2,022.00 |
| 23/01/2014 | R211 On 06-February-14 | 129.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R211 On 06-February-14 | 129.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R211 On 06-February-14 | 128.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R211 On 06-February-14 | 129.00 | Put | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 23/01/2014 | R211 On 06-February-14 | 129.01 | Put | Bond Future | 381 | 0 | 381 | 0 | 0.00 |
| 23/01/2014 | R211 On 06-February-14 | 128.99 | Put | Bond Future | 361 | 0 | 361 | 0 | 0.00 |
| 23/01/2014 | R212 On 06-February-14 | | | Bond Future | 130.94 | 131.1363 | 130.9417 | 131.1363 | 21,791.00 |
| 23/01/2014 | R212 On 06-February-14 | 133.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R212 On 06-February-14 | 132.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R212 On 06-February-14 | 133.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R212 On 06-February-14 | 132.99 | Put | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 23/01/2014 | R212 On 06-February-14 | 133.01 | Put | Bond Future | 2068 | 2 | 2068 | 2 | 0.00 |
| 23/01/2014 | R212 On 06-February-14 | 133.00 | Put | Bond Future | 2058 | 2 | 2058 | 2 | 0.00 |
| 23/01/2014 | R213 On 06-February-14 | | | Bond Future | 9.07 | 86.1082 | 9.0714 | 86.1082 | 21,529.00 |
| 23/01/2014 | R213 On 06-February-14 | 8.31 | Call | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 23/01/2014 | R213 On 06-February-14 | 8.30 | Call | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 23/01/2014 | R213 On 06-February-14 | 8.29 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 23/01/2014 | R213 On 06-February-14 | 8.30 | Put | Bond Future | 6080 | 5 | 6080 | 5 | 0.00 |
| 23/01/2014 | R213 On 06-February-14 | 8.31 | Put | Bond Future | 6000 | 5 | 6000 | 5 | 0.00 |
| 23/01/2014 | R213 On 06-February-14 | 8.29 | Put | Bond Future | 6161 | 5 | 6161 | 5 | 0.00 |
| 23/01/2014 | R213 On 08-May-14 | | | Bond Future | 9.17 | 83.7155 | 9.1717 | 83.7155 | 0.00 |
| 23/01/2014 | R213 On 08-May-14 | 7.65 | Call | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 23/01/2014 | R213 On 08-May-14 | 7.64 | Call | Bond Future | 310 | 0 | 310 | 0 | 0.00 |
| 23/01/2014 | R213 On 08-May-14 | 7.66 | Call | Bond Future | 323 | 0 | 323 | 0 | 0.00 |
| 23/01/2014 | R213 On 08-May-14 | 7.65 | Put | Bond Future | 12659 | 12 | 12659 | 12 | 0.00 |
| 23/01/2014 | R213 On 08-May-14 | 7.64 | Put | Bond Future | 12742 | 12 | 12742 | 12 | 0.00 |
| 23/01/2014 | R213 On 08-May-14 | 7.66 | Put | Bond Future | 12576 | 12 | 12576 | 12 | 0.00 |
| 23/01/2014 | R213 On 07-August-14 | | | Bond Future | 9.27 | 84.8960 | 9.2672 | 84.8960 | 0.00 |
| 23/01/2014 | R213 On 07-August-14 | 8.84 | Call | Bond Future | 3141 | 3 | 3141 | 3 | 0.00 |
| 23/01/2014 | R213 On 07-August-14 | 8.86 | Call | Bond Future | 3199 | 4 | 3199 | 4 | 0.00 |
| 23/01/2014 | R213 On 07-August-14 | 8.85 | Call | Bond Future | 3170 | 4 | 3170 | 4 | 0.00 |
| 23/01/2014 | R213 On 07-August-14 | 8.85 | Put | Bond Future | 6255 | 6 | 6255 | 6 | 0.00 |
| 23/01/2014 | R213 On 07-August-14 | 8.86 | Put | Bond Future | 6208 | 6 | 6208 | 6 | 0.00 |
| 23/01/2014 | R213 On 07-August-14 | 8.84 | Put | Bond Future | 6302 | 6 | 6302 | 6 | 0.00 |
| 23/01/2014 | R213 On 06-November-14 | | | Bond Future | 9.36 | 82.6097 | 9.3605 | 82.6097 | 0.00 |
| 23/01/2014 | R213 On 06-November-14 | 8.84 | Call | Bond Future | 3678 | 4 | 3678 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 23/01/2014 | R213 On 06-November-14 | 8.86 | Call | Bond Future | 3734 | 4 | 3734 | 4 | 0.00 |
| 23/01/2014 | R213 On 06-November-14 | 8.85 | Call | Bond Future | 3706 | 4 | 3706 | 4 | 0.00 |
| 23/01/2014 | R213 On 06-November-14 | 8.85 | Put | Bond Future | 7439 | 7 | 7439 | 7 | 0.00 |
| 23/01/2014 | R213 On 06-November-14 | 8.84 | Put | Bond Future | 7487 | 7 | 7487 | 7 | 0.00 |
| 23/01/2014 | R213 On 06-November-14 | 8.86 | Put | Bond Future | 7392 | 7 | 7392 | 7 | 0.00 |
| 23/01/2014 | R214 On 06-February-14 | | | Bond Future | 9.32 | 76.2001 | 9.3152 | 76.2001 | 5,455.00 |
| 23/01/2014 | R214 On 06-February-14 | 9.01 | Call | Bond Future | 415 | 1 | 415 | 1 | 0.00 |
| 23/01/2014 | R214 On 06-February-14 | 9.00 | Call | Bond Future | 397 | 1 | 397 | 1 | 0.00 |
| 23/01/2014 | R214 On 06-February-14 | 8.99 | Call | Bond Future | 380 | 1 | 380 | 1 | 0.00 |
| 23/01/2014 | R214 On 06-February-14 | 9.00 | Put | Bond Future | 2834 | 2 | 2834 | 2 | 0.00 |
| 23/01/2014 | R214 On 06-February-14 | 8.99 | Put | Bond Future | 2897 | 2 | 2897 | 2 | 0.00 |
| 23/01/2014 | R214 On 06-February-14 | 9.01 | Put | Bond Future | 2772 | 2 | 2772 | 2 | 0.00 |
| 23/01/2014 | R214 On 08-May-14 | | | Bond Future | 9.41 | 73.9283 | 9.4083 | 73.9283 | 0.00 |
| 23/01/2014 | R214 On 08-May-14 | 9.00 | Call | Bond Future | 2178 | 3 | 2178 | 3 | 0.00 |
| 23/01/2014 | R214 On 08-May-14 | 9.01 | Call | Bond Future | 2206 | 3 | 2206 | 3 | 0.00 |
| 23/01/2014 | R214 On 08-May-14 | 8.99 | Call | Bond Future | 2151 | 3 | 2151 | 3 | 0.00 |
| 23/01/2014 | R214 On 08-May-14 | 9.01 | Put | Bond Future | 5256 | 5 | 5256 | 5 | 0.00 |
| 23/01/2014 | R214 On 08-May-14 | 9.00 | Put | Bond Future | 5307 | 5 | 5307 | 5 | 0.00 |
| 23/01/2014 | R214 On 08-May-14 | 8.99 | Put | Bond Future | 5359 | 5 | 5359 | 5 | 0.00 |
| 23/01/2014 | R248 On 06-February-14 | | | Bond Future | 9.39 | 98.4921 | 9.3908 | 98.4921 | 12,135.00 |
| 23/01/2014 | R248 On 06-February-14 | 9.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R248 On 06-February-14 | 9.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R248 On 06-February-14 | 9.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R248 On 06-February-14 | 9.09 | Put | Bond Future | 2964 | 2 | 2964 | 2 | 0.00 |
| 23/01/2014 | R248 On 06-February-14 | 9.10 | Put | Bond Future | 2863 | 2 | 2863 | 2 | 0.00 |
| 23/01/2014 | R248 On 06-February-14 | 9.11 | Put | Bond Future | 2762 | 2 | 2762 | 2 | 0.00 |
| 23/01/2014 | R248 On 08-May-14 | | | Bond Future | 9.49 | 95.3797 | 9.4870 | 95.3797 | 1,375.00 |
| 23/01/2014 | R248 On 08-May-14 | 9.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R248 On 08-May-14 | 9.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R248 On 08-May-14 | 9.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 23/01/2014 | R248 On 08-May-14 | 9.05 | Put | Bond Future | 4282 | 3 | 4282 | 3 | 0.00 |
| 23/01/2014 | R248 On 08-May-14 | 9.06 | Put | Bond Future | 4180 | 3 | 4180 | 3 | 0.00 |
| 23/01/2014 | R248 On 08-May-14 | 9.04 | Put | Bond Future | 4384 | 3 | 4384 | 3 | 0.00 |