



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 20/03/2013 To: 20/03/2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 2025 On 02-May-13 | | | Bond Future | 114.66 | 113.8776 | 114.6605 | 113.8776 | 0.00 |
| 20/03/2013 | 2025 On 02-May-13 | 113.41 | Call | Bond Future | 1247 | 0 | 1 | 0 | 0.00 |
| 20/03/2013 | 2025 On 02-May-13 | 113.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | 2038 On 02-May-13 | | | Bond Future | 111.93 | 112.1426 | 111.9264 | 112.1426 | 9.00 |
| 20/03/2013 | 2038 On 02-May-13 | 111.60 | Call | Bond Future | 322 | 1 | 0 | 1 | 0.00 |
| 20/03/2013 | 2038 On 02-May-13 | 111.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | 2050 On 02-May-13 | | | Bond Future | 117.65 | 117.6463 | 117.6451 | 117.6463 | 122.00 |
| 20/03/2013 | 2050 On 02-May-13 | 117.60 | Call | Bond Future | 47 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | 2050 On 02-May-13 | 117.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | AL7T On 02-May-13 | | | Index Future | 491.04 | 493.0810 | 491.0350 | 493.0810 | 12.00 |
| 20/03/2013 | AL7T On 01-August-13 | | | Index Future | 497.46 | 499.5300 | 497.4570 | 499.5300 | 0.00 |
| 20/03/2013 | AL7T On 07-November-13 | | | Index Future | 504.54 | 506.6390 | 504.5370 | 506.6390 | 0.00 |
| 20/03/2013 | ALBI On 02-May-13 | | | Index Future | 437.04 | 438.5030 | 437.0390 | 438.5030 | 1,017.00 |
| 20/03/2013 | ALBI On 01-August-13 | | | Index Future | 442.76 | 444.2380 | 442.7550 | 444.2380 | 79.00 |
| 20/03/2013 | ALBI On 07-November-13 | | | Index Future | 449.06 | 450.5610 | 449.0570 | 450.5610 | 85.00 |
| 20/03/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/03/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/03/2013 | EL28 On 02-May-13 | | | Bond Future | 112.67 | 112.6665 | 112.6653 | 112.6665 | 0.00 |
| 20/03/2013 | EL28 On 02-May-13 | 113.32 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | EL28 On 02-May-13 | 113.32 | Put | Bond Future | 651 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | ES33 On 02-May-13 | | | Bond Future | 8.90 | 88.2768 | 88.0295 | 88.2768 | 3,363.00 |
| 20/03/2013 | ES33 On 02-May-13 | 91.02 | Call | Bond Future | 78849 | 79 | 79 | 79 | 0.00 |
| 20/03/2013 | ES33 On 02-May-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | ES33 On 01-August-13 | | | Bond Future | 8.99 | 89.4312 | 89.1808 | 89.4312 | 0.00 |
| 20/03/2013 | ES33 On 01-August-13 | 9.00 | Call | Bond Future | 89 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | ES33 On 01-August-13 | 91.02 | Call | Bond Future | 78129 | 78 | 78 | 78 | 0.00 |
| 20/03/2013 | ES33 On 01-August-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | ES33 On 01-August-13 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | GOVI On 02-May-13 | | | GOVI | 436.89 | 438.3530 | 436.8920 | 438.3530 | 98.00 |
| 20/03/2013 | GOVI On 02-May-13 | 432.99 | Call | GOVI | 39020 | 5 | 4 | 5 | 0.00 |
| 20/03/2013 | GOVI On 02-May-13 | 433.00 | Call | GOVI | 38920 | 5 | 4 | 5 | 0.00 |
| 20/03/2013 | GOVI On 02-May-13 | 433.01 | Call | GOVI | 38820 | 5 | 4 | 5 | 0.00 |
| 20/03/2013 | GOVI On 02-May-13 | 433.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | GOVI On 02-May-13 | 433.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | GOVI On 02-May-13 | 432.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | GOVI On 01-August-13 | | | GOVI | 442.61 | 444.0860 | 442.6060 | 444.0860 | 280.00 |
| 20/03/2013 | GOVI On 01-August-13 | 445.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | GOVI On 01-August-13 | 446.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | GOVI On 01-August-13 | 446.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | GOVI On 01-August-13 | 446.00 | Put | GOVI | 33940 | 2 | 3 | 2 | 0.00 |
| 20/03/2013 | GOVI On 01-August-13 | 446.01 | Put | GOVI | 34040 | 2 | 3 | 2 | 0.00 |
| 20/03/2013 | GOVI On 01-August-13 | 445.99 | Put | GOVI | 33840 | 2 | 3 | 2 | 0.00 |
| 20/03/2013 | GOVI On 07-November-13 | | | GOVI | 448.91 | 450.4070 | 448.9060 | 450.4070 | 0.00 |
| 20/03/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 29160 | 4 | 3 | 4 | 0.00 |
| 20/03/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 29060 | 4 | 3 | 4 | 0.00 |
| 20/03/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 28960 | 4 | 3 | 4 | 0.00 |
| 20/03/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/03/2013 | IGOV On 02-May-13 | | | Index Future | 203.20 | 202.8570 | 203.2010 | 202.8570 | 459.00 |
| 20/03/2013 | IGOV On 01-August-13 | | | Index Future | 205.91 | 205.5640 | 205.9120 | 205.5640 | 149.00 |
| 20/03/2013 | IGOV On 07-November-13 | | | Index Future | 208.91 | 208.5560 | 208.9090 | 208.5560 | 7.00 |
| 20/03/2013 | ILBI On 02-May-13 | | | Index Future | 549.48 | 549.4800 | 549.4800 | 549.4800 | 183.00 |
| 20/03/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 20/03/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 20/03/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 20/03/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 20/03/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 20/03/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 20/03/2013 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.13 | 94.8800 | 94.8750 | 94.8800 | 0.00 |
| 20/03/2013 | JBAF On 17-April-13 | | | Jibar Tradeable Future | 5.13 | 94.8900 | 94.8700 | 94.8900 | 0.00 |
| 20/03/2013 | JBAF On 15-May-13 | | | Jibar Tradeable Future | 5.13 | 94.8900 | 94.8700 | 94.8900 | 0.00 |
| 20/03/2013 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.15 | 94.9000 | 94.8500 | 94.9000 | 500.00 |
| 20/03/2013 | JBAF On 17-July-13 | | | Jibar Tradeable Future | 5.16 | 94.9000 | 94.8400 | 94.9000 | 0.00 |
| 20/03/2013 | JBAF On 21-August-13 | | | Jibar Tradeable Future | 5.16 | 94.9100 | 94.8400 | 94.9100 | 0.00 |

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|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | JBAF On | 18-September-13 | | | Jibar Tradeable Future | 5.17 | 94.9100 | 94.8300 | 94.9100 | 2,200.00 |
| 20/03/2013 | JBAF On | 18-December-13 | | | Jibar Tradeable Future | 5.22 | 94.8700 | 94.7800 | 94.8700 | 2,000.00 |
| 20/03/2013 | JBAF On | 19-March-14 | | | Jibar Tradeable Future | 5.35 | 94.7700 | 94.6500 | 94.7700 | 400.00 |
| 20/03/2013 | JBAF On | 18-June-14 | | | Jibar Tradeable Future | 5.49 | 94.6500 | 94.5100 | 94.6500 | 800.00 |
| 20/03/2013 | JBAF On | 17-September-14 | | | Jibar Tradeable Future | 5.63 | 94.5200 | 94.3700 | 94.5200 | 0.00 |
| 20/03/2013 | JBAF On | 17-December-14 | | | Jibar Tradeable Future | 5.80 | 94.3700 | 94.2000 | 94.3700 | 0.00 |
| 20/03/2013 | OTH1 On | 02-May-13 | | | Index Future | 427.80 | 427.8020 | 427.8020 | 427.8020 | 0.00 |
| 20/03/2013 | R023 On | 02-May-13 | | | Bond Future | 6.94 | 107.6089 | 107.1303 | 107.6089 | 6,470.00 |
| 20/03/2013 | R023 On | 02-May-13 | 7.04 | Call | Bond Future | 743 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R023 On | 02-May-13 | 7.06 | Call | Bond Future | 887 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R023 On | 02-May-13 | 7.05 | Call | Bond Future | 815 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R023 On | 02-May-13 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R023 On | 02-May-13 | 7.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R023 On | 02-May-13 | 7.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R023 On | 01-August-13 | | | Bond Future | 7.00 | 109.0162 | 108.5312 | 109.0162 | 0.00 |
| 20/03/2013 | R023 On | 01-August-13 | 7.29 | Call | Bond Future | 2061 | 3 | 2 | 3 | 0.00 |
| 20/03/2013 | R023 On | 01-August-13 | 7.30 | Call | Bond Future | 2131 | 3 | 2 | 3 | 0.00 |
| 20/03/2013 | R023 On | 01-August-13 | 7.31 | Call | Bond Future | 2200 | 3 | 2 | 3 | 0.00 |
| 20/03/2013 | R023 On | 01-August-13 | 7.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R023 On | 01-August-13 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R023 On | 01-August-13 | 7.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R157 On | 02-May-13 | | | Bond Future | 5.54 | 119.5192 | 119.2769 | 119.5192 | 6,078.00 |
| 20/03/2013 | R157 On | 02-May-13 | 5.34 | Call | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R157 On | 02-May-13 | 5.36 | Call | Bond Future | 106 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R157 On | 02-May-13 | 5.35 | Call | Bond Future | 99 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R157 On | 02-May-13 | 5.35 | Put | Bond Future | 566 | 0 | 1 | 0 | 0.00 |
| 20/03/2013 | R157 On | 02-May-13 | 5.36 | Put | Bond Future | 548 | 0 | 1 | 0 | 0.00 |
| 20/03/2013 | R157 On | 02-May-13 | 5.34 | Put | Bond Future | 585 | 0 | 1 | 0 | 0.00 |
| 20/03/2013 | R157 On | 01-August-13 | | | Bond Future | 5.57 | 121.0822 | 120.8367 | 121.0822 | 0.00 |
| 20/03/2013 | R157 On | 01-August-13 | 116.11 | Call | Bond Future | 91381 | 92 | 91 | 92 | 0.00 |
| 20/03/2013 | R157 On | 01-August-13 | 116.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R157 On | 07-November-13 | | | Bond Future | 5.61 | 115.9986 | 115.7497 | 115.9986 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 495 | 1 | 0 | 1 | 0.00 |
| 20/03/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 505 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 514 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 519 | 0 | 1 | 0 | 0.00 |
| 20/03/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 528 | 0 | 1 | 0 | 0.00 |
| 20/03/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 537 | 0 | 1 | 0 | 0.00 |
| 20/03/2013 | R186 On 02-May-13 | | | Bond Future | 7.52 | 129.5702 | 129.0750 | 129.5702 | 64,379.00 |
| 20/03/2013 | R186 On 02-May-13 | 6.75 | Call | Bond Future | 105 | 0 | 0 | 0 | 350.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 1351 | 2 | 1 | 2 | 0.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 1391 | 2 | 1 | 2 | 2,000.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 1431 | 2 | 1 | 2 | 0.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.60 | Call | Bond Future | 2348 | 3 | 2 | 3 | 0.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.75 | Call | Bond Future | 3258 | 4 | 3 | 4 | 0.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.75 | Put | Bond Future | 1007 | 1 | 1 | 1 | 100.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.60 | Put | Bond Future | 1553 | 1 | 2 | 1 | 2,830.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 2515 | 2 | 3 | 2 | 0.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 2575 | 2 | 3 | 2 | 150.00 |
| 20/03/2013 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 2635 | 2 | 3 | 2 | 0.00 |
| 20/03/2013 | R186 On 02-May-13 | 6.75 | Put | Bond Future | 8034 | 8 | 8 | 8 | 0.00 |
| 20/03/2013 | R186 On 01-August-13 | | | Bond Future | 7.59 | 125.9800 | 125.4784 | 125.9800 | 0.00 |
| 20/03/2013 | R186 On 01-August-13 | 7.25 | Call | Bond Future | 2333 | 3 | 2 | 3 | 4,315.00 |
| 20/03/2013 | R186 On 01-August-13 | 128.26 | Call | Bond Future | 116206 | 117 | 116 | 117 | 0.00 |
| 20/03/2013 | R186 On 01-August-13 | 128.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R186 On 01-August-13 | 7.25 | Put | Bond Future | 5690 | 5 | 6 | 5 | 0.00 |
| 20/03/2013 | R186 On 07-November-13 | | | Bond Future | 7.67 | 127.7731 | 127.2643 | 127.7731 | 480.00 |
| 20/03/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 11172 | 12 | 11 | 12 | 0.00 |
| 20/03/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 7355 | 8 | 7 | 8 | 0.00 |
| 20/03/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 7413 | 8 | 7 | 8 | 0.00 |
| 20/03/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 7471 | 8 | 7 | 8 | 0.00 |
| 20/03/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 2944 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 2976 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 3008 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 1510 | 1 | 2 | 1 | 1,030.00 |

| Date | Contract Details | | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | R197 On | 02-May-13 | | | Bond Future | 292.27 | 291.0285 | 292.2698 | 291.0285 | 2,633.00 |
| 20/03/2013 | R197 On | 02-May-13 | 282.39 | Call | Bond Future | 9880 | 9 | 10 | 9 | 0.00 |
| 20/03/2013 | R197 On | 02-May-13 | 282.41 | Call | Bond Future | 9860 | 9 | 10 | 9 | 0.00 |
| 20/03/2013 | R197 On | 02-May-13 | 282.40 | Call | Bond Future | 9870 | 9 | 10 | 9 | 0.00 |
| 20/03/2013 | R197 On | 02-May-13 | 282.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R197 On | 02-May-13 | 282.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R197 On | 02-May-13 | 282.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R201 On | 02-May-13 | | | Bond Future | 5.33 | 108.6588 | 108.5304 | 108.6588 | 4.00 |
| 20/03/2013 | R201 On | 02-May-13 | 4.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R201 On | 02-May-13 | 4.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R201 On | 02-May-13 | 4.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R201 On | 02-May-13 | 4.06 | Put | Bond Future | 2053 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R201 On | 02-May-13 | 4.05 | Put | Bond Future | 2069 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R201 On | 02-May-13 | 4.04 | Put | Bond Future | 2085 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R201 On | 01-August-13 | | | Bond Future | 5.34 | 105.6759 | 105.5458 | 105.6759 | 0.00 |
| 20/03/2013 | R201 On | 01-August-13 | 107.45 | Call | Bond Future | 68300 | 68 | 68 | 68 | 0.00 |
| 20/03/2013 | R201 On | 01-August-13 | 107.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R201 On | 07-November-13 | | | Bond Future | 5.34 | 107.1800 | 107.0480 | 107.1800 | 0.00 |
| 20/03/2013 | R201 On | 07-November-13 | 4.79 | Call | Bond Future | 67 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R201 On | 07-November-13 | 4.81 | Call | Bond Future | 71 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R201 On | 07-November-13 | 4.80 | Call | Bond Future | 69 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R201 On | 07-November-13 | 4.80 | Put | Bond Future | 663 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R201 On | 07-November-13 | 4.81 | Put | Bond Future | 654 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R201 On | 07-November-13 | 4.79 | Put | Bond Future | 672 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R202 On | 02-May-13 | | | Bond Future | 219.70 | 219.7066 | 219.7022 | 219.7066 | 49,417.00 |
| 20/03/2013 | R202 On | 02-May-13 | 211.04 | Call | Bond Future | 8662 | 9 | 9 | 9 | 0.00 |
| 20/03/2013 | R202 On | 02-May-13 | 211.05 | Call | Bond Future | 8652 | 9 | 9 | 9 | 0.00 |
| 20/03/2013 | R202 On | 02-May-13 | 211.06 | Call | Bond Future | 8642 | 9 | 9 | 9 | 0.00 |
| 20/03/2013 | R202 On | 02-May-13 | 211.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R202 On | 02-May-13 | 211.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R202 On | 02-May-13 | 211.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R203 On | 02-May-13 | | | Bond Future | 5.98 | 110.1252 | 109.7774 | 110.1252 | 10,718.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 423 | 1 | 0 | 1 | 0.00 |
| 20/03/2013 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 439 | 1 | 0 | 1 | 0.00 |
| 20/03/2013 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 456 | 1 | 0 | 1 | 0.00 |
| 20/03/2013 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 727 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 750 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 774 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R203 On 01-August-13 | | | Bond Future | 6.02 | 111.5653 | 111.2130 | 111.5653 | 0.00 |
| 20/03/2013 | R203 On 01-August-13 | 109.11 | Call | Bond Future | 98000 | 98 | 98 | 98 | 0.00 |
| 20/03/2013 | R203 On 01-August-13 | 109.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | | | Bond Future | 6.08 | 108.9935 | 108.6361 | 108.9935 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 1124 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 106407 | 107 | 106 | 107 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 692 | 1 | 1 | 1 | 15.00 |
| 20/03/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 1090 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 1107 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 1395 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 1414 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 2013 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 1376 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R204 On 02-May-13 | | | Bond Future | 6.25 | 111.6316 | 111.2051 | 111.6316 | 5,262.00 |
| 20/03/2013 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 896 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 951 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 923 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 664 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 642 | 0 | 1 | 0 | 0.00 |
| 20/03/2013 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 686 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R204 On 01-August-13 | | | Bond Future | 6.30 | 109.0651 | 108.6330 | 109.0651 | 0.00 |
| 20/03/2013 | R204 On 01-August-13 | 110.75 | Call | Bond Future | 99749 | 100 | 100 | 100 | 0.00 |
| 20/03/2013 | R204 On 01-August-13 | 110.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R204 On 07-November-13 | | | Bond Future | 6.36 | 110.6174 | 110.1791 | 110.6174 | 0.00 |
| 20/03/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 3549 | 4 | 4 | 4 | 0.00 |
| 20/03/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 1599 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 1643 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 1621 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 1905 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 1882 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 1928 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 738 | 1 | 1 | 1 | 1,270.00 |
| 20/03/2013 | R206 On 02-May-13 | | | Bond Future | 5.37 | 103.7923 | 103.7368 | 103.7923 | 23.00 |
| 20/03/2013 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 1351 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 1344 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 1358 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R206 On 01-August-13 | | | Bond Future | 5.38 | 101.3878 | 101.3316 | 101.3878 | 0.00 |
| 20/03/2013 | R206 On 01-August-13 | 103.94 | Call | Bond Future | 30334 | 30 | 30 | 30 | 0.00 |
| 20/03/2013 | R206 On 01-August-13 | 103.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R206 On 07-November-13 | | | Bond Future | 5.42 | 102.8309 | 102.7738 | 102.8309 | 0.00 |
| 20/03/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 201 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 199 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 203 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R207 On 02-May-13 | | | Bond Future | 6.47 | 106.7529 | 106.3903 | 106.7529 | 7,774.00 |
| 20/03/2013 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 837 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 889 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 863 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 994 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 966 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 1023 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R207 On 01-August-13 | | | Bond Future | 6.53 | 104.5125 | 104.1452 | 104.5125 | 0.00 |
| 20/03/2013 | R207 On 01-August-13 | 106.18 | Call | Bond Future | 96574 | 97 | 97 | 97 | 0.00 |
| 20/03/2013 | R207 On 01-August-13 | 106.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R207 On 07-November-13 | | | Bond Future | 6.60 | 106.0000 | 105.6275 | 106.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 2424 | 3 | 2 | 3 | 0.00 |
| 20/03/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 2480 | 3 | 2 | 3 | 0.00 |
| 20/03/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 2452 | 3 | 2 | 3 | 0.00 |
| 20/03/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 1919 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 1897 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 1942 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R208 On 02-May-13 | | | Bond Future | 6.61 | 101.9508 | 101.5175 | 101.9508 | 17,339.00 |
| 20/03/2013 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 1136 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 1202 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 1169 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 932 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 904 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 960 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R208 On 01-August-13 | | | Bond Future | 6.67 | 103.2841 | 102.8451 | 103.2841 | 0.00 |
| 20/03/2013 | R208 On 01-August-13 | 101.40 | Call | Bond Future | 93801 | 94 | 94 | 94 | 0.00 |
| 20/03/2013 | R208 On 01-August-13 | 101.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R208 On 07-November-13 | | | Bond Future | 6.73 | 101.3580 | 100.9128 | 101.3580 | 0.00 |
| 20/03/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 5271 | 6 | 5 | 6 | 0.00 |
| 20/03/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 2692 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 2722 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 2753 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 2284 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 2310 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 2337 | 2 | 2 | 2 | 0.00 |
| 20/03/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 951 | 1 | 1 | 1 | 1,520.00 |
| 20/03/2013 | R209 On 02-May-13 | | | Bond Future | 8.35 | 79.6049 | 79.3545 | 79.6049 | 9,195.00 |
| 20/03/2013 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 679 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 701 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 724 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 3657 | 3 | 4 | 3 | 0.00 |
| 20/03/2013 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 3723 | 4 | 4 | 4 | 0.00 |
| 20/03/2013 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 3791 | 4 | 4 | 4 | 0.00 |
| 20/03/2013 | R209 On 01-August-13 | | | Bond Future | 8.42 | 80.6459 | 80.3923 | 80.6459 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | R209 On 01-August-13 | 79.36 | Call | Bond Future | 70443 | 71 | 70 | 71 | 0.00 |
| 20/03/2013 | R209 On 01-August-13 | 79.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R209 On 07-November-13 | | | Bond Future | 8.50 | 78.6492 | 78.3919 | 78.6492 | 0.00 |
| 20/03/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 9358 | 10 | 9 | 10 | 0.00 |
| 20/03/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 5903 | 6 | 6 | 6 | 0.00 |
| 20/03/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 5993 | 6 | 6 | 6 | 0.00 |
| 20/03/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 5948 | 6 | 6 | 6 | 0.00 |
| 20/03/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 3521 | 3 | 4 | 3 | 0.00 |
| 20/03/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 3488 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 3555 | 3 | 4 | 3 | 0.00 |
| 20/03/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 1766 | 2 | 2 | 2 | 980.00 |
| 20/03/2013 | R210 On 02-May-13 | | | Bond Future | 164.20 | 164.2016 | 164.1976 | 164.2016 | 1,244.00 |
| 20/03/2013 | R210 On 02-May-13 | 161.14 | Call | Bond Future | 3058 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R210 On 02-May-13 | 161.15 | Call | Bond Future | 3048 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R210 On 02-May-13 | 161.16 | Call | Bond Future | 3038 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R210 On 02-May-13 | 161.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R210 On 02-May-13 | 161.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R210 On 02-May-13 | 161.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R211 On 02-May-13 | | | Bond Future | 129.25 | 129.0732 | 129.2544 | 129.0732 | 529.00 |
| 20/03/2013 | R211 On 02-May-13 | 125.69 | Call | Bond Future | 3564 | 3 | 4 | 3 | 0.00 |
| 20/03/2013 | R211 On 02-May-13 | 125.71 | Call | Bond Future | 3544 | 3 | 4 | 3 | 0.00 |
| 20/03/2013 | R211 On 02-May-13 | 125.70 | Call | Bond Future | 3554 | 3 | 4 | 3 | 0.00 |
| 20/03/2013 | R211 On 02-May-13 | 125.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R211 On 02-May-13 | 125.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R211 On 02-May-13 | 125.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R212 On 02-May-13 | | | Bond Future | 136.66 | 136.4453 | 136.6561 | 136.4453 | 20,170.00 |
| 20/03/2013 | R212 On 02-May-13 | 131.09 | Call | Bond Future | 5566 | 5 | 6 | 5 | 0.00 |
| 20/03/2013 | R212 On 02-May-13 | 131.10 | Call | Bond Future | 5556 | 5 | 6 | 5 | 0.00 |
| 20/03/2013 | R212 On 02-May-13 | 131.11 | Call | Bond Future | 5546 | 5 | 6 | 5 | 0.00 |
| 20/03/2013 | R212 On 02-May-13 | 131.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R212 On 02-May-13 | 131.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R212 On 02-May-13 | 131.09 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/03/2013 | R213 On 02-May-13 | | | Bond Future | 8.08 | 91.5340 | 91.1884 | 91.5340 | 9,267.00 |
| 20/03/2013 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 982 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 1011 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 1041 | 1 | 1 | 1 | 0.00 |
| 20/03/2013 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 2960 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 3019 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 3080 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R213 On 01-August-13 | | | Bond Future | 8.15 | 92.7311 | 92.3809 | 92.7311 | 0.00 |
| 20/03/2013 | R213 On 01-August-13 | 91.25 | Call | Bond Future | 81766 | 82 | 82 | 82 | 0.00 |
| 20/03/2013 | R213 On 01-August-13 | 91.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R213 On 07-November-13 | | | Bond Future | 8.23 | 90.5137 | 90.1586 | 90.5137 | 0.00 |
| 20/03/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 6205 | 6 | 6 | 6 | 0.00 |
| 20/03/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 6301 | 7 | 6 | 7 | 0.00 |
| 20/03/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 6253 | 6 | 6 | 6 | 0.00 |
| 20/03/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 3219 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 3188 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 3251 | 3 | 3 | 3 | 0.00 |
| 20/03/2013 | R214 On 02-May-13 | | | Bond Future | 8.37 | 81.2902 | 81.1154 | 81.2902 | 2,034.00 |
| 20/03/2013 | R214 On 02-May-13 | 84.31 | Call | Bond Future | 72336 | 73 | 72 | 73 | 0.00 |
| 20/03/2013 | R214 On 02-May-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/03/2013 | R214 On 01-August-13 | | | Bond Future | 8.44 | 82.3532 | 82.1762 | 82.3532 | 0.00 |
| 20/03/2013 | R214 On 01-August-13 | 84.31 | Call | Bond Future | 71728 | 72 | 72 | 72 | 0.00 |
| 20/03/2013 | R214 On 01-August-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |