



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For February 2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 2025 On 02-May-13 | | | Bond Future | 113.96 | 113.9663 | 113.9640 | 113.9663 | 0.00 |
| 18/02/2013 | 2025 On 02-May-13 | 113.41 | Call | Bond Future | 550 | 1 | 550 | 1 | 0.00 |
| 18/02/2013 | 2025 On 02-May-13 | 113.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | 2038 On 02-May-13 | | | Bond Future | 112.76 | 112.7599 | 112.7597 | 112.7599 | 0.00 |
| 18/02/2013 | 2038 On 02-May-13 | 111.60 | Call | Bond Future | 1155 | 1 | 1155 | 1 | 0.00 |
| 18/02/2013 | 2038 On 02-May-13 | 111.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | 2050 On 02-May-13 | | | Bond Future | 119.66 | 119.6587 | 119.6587 | 119.6587 | 122.00 |
| 18/02/2013 | 2050 On 02-May-13 | 117.60 | Call | Bond Future | 2061 | 2 | 2061 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | 2050 On 02-May-13 | 117.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | AL7T On 02-May-13 | | | Index Future | 494.15 | 494.5480 | 494.1480 | 494.5480 | 12.00 |
| 18/02/2013 | AL7T On 01-August-13 | | | Index Future | 500.70 | 501.1050 | 500.6960 | 501.1050 | 0.00 |
| 18/02/2013 | AL7T On 07-November-13 | | | Index Future | 507.92 | 508.3410 | 507.9230 | 508.3410 | 0.00 |
| 18/02/2013 | ALBI On 02-May-13 | | | Index Future | 440.69 | 441.1320 | 440.6870 | 441.1320 | 925.00 |
| 18/02/2013 | ALBI On 01-August-13 | | | Index Future | 446.53 | 446.9810 | 446.5270 | 446.9810 | 79.00 |
| 18/02/2013 | ALBI On 07-November-13 | | | Index Future | 452.97 | 453.4360 | 452.9720 | 453.4360 | 85.00 |
| 18/02/2013 | C023 On 28-February-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 18/02/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 18/02/2013 | EL28 On 02-May-13 | | | Bond Future | 113.66 | 113.6594 | 113.6594 | 113.6594 | 0.00 |
| 18/02/2013 | EL28 On 02-May-13 | 113.32 | Call | Bond Future | 343 | 0 | 343 | 0 | 0.00 |
| 18/02/2013 | EL28 On 02-May-13 | 113.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | ES33 On 02-May-13 | | | Bond Future | 8.81 | 88.9494 | 8.8130 | 88.9494 | 3,363.00 |
| 18/02/2013 | ES33 On 02-May-13 | 91.02 | Call | Bond Future | 79560 | 80 | 79560 | 80 | 0.00 |
| 18/02/2013 | ES33 On 02-May-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | ES33 On 01-August-13 | | | Bond Future | 8.90 | 90.1289 | 8.9007 | 90.1289 | 0.00 |
| 18/02/2013 | ES33 On 01-August-13 | 9.00 | Call | Bond Future | 824 | 1 | 824 | 1 | 0.00 |
| 18/02/2013 | ES33 On 01-August-13 | 91.02 | Call | Bond Future | 78865 | 79 | 78865 | 79 | 0.00 |
| 18/02/2013 | ES33 On 01-August-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | ES33 On 01-August-13 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GOVI On 02-May-13 | | | GOVI | 440.62 | 441.0530 | 440.6220 | 441.0530 | 97.00 |
| 18/02/2013 | GOVI On 02-May-13 | 432.99 | Call | GOVI | 76320 | 8 | 76320 | 8 | 0.00 |
| 18/02/2013 | GOVI On 02-May-13 | 433.01 | Call | GOVI | 76120 | 8 | 76120 | 8 | 0.00 |
| 18/02/2013 | GOVI On 02-May-13 | 433.00 | Call | GOVI | 76220 | 8 | 76220 | 8 | 0.00 |
| 18/02/2013 | GOVI On 02-May-13 | 433.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GOVI On 02-May-13 | 433.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GOVI On 02-May-13 | 432.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GOVI On 01-August-13 | | | GOVI | 446.46 | 446.9010 | 446.4610 | 446.9010 | 280.00 |
| 18/02/2013 | GOVI On 01-August-13 | 445.99 | Call | GOVI | 4710 | 1 | 4710 | 1 | 0.00 |
| 18/02/2013 | GOVI On 01-August-13 | 446.00 | Call | GOVI | 4610 | 1 | 4610 | 1 | 0.00 |
| 18/02/2013 | GOVI On 01-August-13 | 446.01 | Call | GOVI | 4510 | 1 | 4510 | 1 | 0.00 |
| 18/02/2013 | GOVI On 01-August-13 | 446.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GOVI On 01-August-13 | 446.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GOVI On 01-August-13 | 445.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GOVI On 07-November-13 | | | GOVI | 452.91 | 453.3550 | 452.9050 | 453.3550 | 0.00 |
| 18/02/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 69150 | 7 | 69150 | 7 | 0.00 |
| 18/02/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 69050 | 7 | 69050 | 7 | 0.00 |
| 18/02/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 68950 | 7 | 68950 | 7 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 18/02/2013 | IGOV On 02-May-13 | | | Index Future | 201.18 | 201.1450 | 201.1840 | 201.1450 | 459.00 |
| 18/02/2013 | IGOV On 01-August-13 | | | Index Future | 203.87 | 203.8360 | 203.8740 | 203.8360 | 147.00 |
| 18/02/2013 | IGOV On 07-November-13 | | | Index Future | 206.84 | 206.8060 | 206.8430 | 206.8060 | 7.00 |
| 18/02/2013 | ILBI On 02-May-13 | | | Index Future | 544.49 | 543.2650 | 544.4850 | 543.2650 | 183.00 |
| 18/02/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 18/02/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 18/02/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 18/02/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 18/02/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 18/02/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 18/02/2013 | JBAF On 20-February-13 | | | Jibar Tradeable Future | 5.08 | 94.9200 | 5.0800 | 94.9200 | 0.00 |
| 18/02/2013 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.08 | 94.9200 | 5.0800 | 94.9200 | 1,000.00 |
| 18/02/2013 | JBAF On 17-April-13 | | | Jibar Tradeable Future | 5.07 | 94.9300 | 5.0700 | 94.9300 | 0.00 |
| 18/02/2013 | JBAF On 15-May-13 | | | Jibar Tradeable Future | 5.05 | 94.9600 | 5.0500 | 94.9600 | 0.00 |
| 18/02/2013 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.03 | 94.9700 | 5.0300 | 94.9700 | 500.00 |
| 18/02/2013 | JBAF On 17-July-13 | | | Jibar Tradeable Future | 5.03 | 94.9700 | 5.0300 | 94.9700 | 0.00 |
| 18/02/2013 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.03 | 94.9800 | 5.0300 | 94.9800 | 2,200.00 |
| 18/02/2013 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.08 | 94.9400 | 5.0800 | 94.9400 | 2,000.00 |
| 18/02/2013 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.17 | 94.8400 | 5.1700 | 94.8400 | 400.00 |
| 18/02/2013 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.30 | 94.7100 | 5.3000 | 94.7100 | 800.00 |
| 18/02/2013 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 5.44 | 94.5700 | 5.4400 | 94.5700 | 0.00 |
| 18/02/2013 | JBAF On 17-December-14 | | | Jibar Tradeable Future | 5.60 | 94.4200 | 5.6000 | 94.4200 | 0.00 |
| 18/02/2013 | OTH1 On 02-May-13 | | | Index Future | 427.80 | 427.8020 | 427.8020 | 427.8020 | 0.00 |
| 18/02/2013 | R023 On 02-May-13 | | | Bond Future | 6.84 | 107.9595 | 6.8394 | 107.9595 | 3,490.00 |
| 18/02/2013 | R023 On 02-May-13 | 7.04 | Call | Bond Future | 1462 | 2 | 1462 | 2 | 0.00 |
| 18/02/2013 | R023 On 02-May-13 | 7.06 | Call | Bond Future | 1607 | 2 | 1607 | 2 | 0.00 |
| 18/02/2013 | R023 On 02-May-13 | 7.05 | Call | Bond Future | 1534 | 2 | 1534 | 2 | 0.00 |
| 18/02/2013 | R023 On 02-May-13 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R023 On 02-May-13 | 7.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R023 On 02-May-13 | 7.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | R023 On 01-August-13 | | | Bond Future | 6.89 | 109.3910 | 6.8921 | 109.3910 | 0.00 |
| 18/02/2013 | R023 On 01-August-13 | 7.29 | Call | Bond Future | 2810 | 3 | 2810 | 3 | 0.00 |
| 18/02/2013 | R023 On 01-August-13 | 7.30 | Call | Bond Future | 2879 | 3 | 2879 | 3 | 0.00 |
| 18/02/2013 | R023 On 01-August-13 | 7.31 | Call | Bond Future | 2948 | 3 | 2948 | 3 | 0.00 |
| 18/02/2013 | R023 On 01-August-13 | 7.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R023 On 01-August-13 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R023 On 01-August-13 | 7.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R157 On 02-May-13 | | | Bond Future | 5.35 | 119.7456 | 5.3493 | 119.7456 | 19,451.00 |
| 18/02/2013 | R157 On 02-May-13 | 5.34 | Call | Bond Future | 359 | 0 | 359 | 0 | 0.00 |
| 18/02/2013 | R157 On 02-May-13 | 5.36 | Call | Bond Future | 384 | 0 | 384 | 0 | 0.00 |
| 18/02/2013 | R157 On 02-May-13 | 5.35 | Call | Bond Future | 372 | 0 | 372 | 0 | 0.00 |
| 18/02/2013 | R157 On 02-May-13 | 5.35 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 18/02/2013 | R157 On 02-May-13 | 5.36 | Put | Bond Future | 358 | 0 | 358 | 0 | 0.00 |
| 18/02/2013 | R157 On 02-May-13 | 5.34 | Put | Bond Future | 382 | 0 | 382 | 0 | 0.00 |
| 18/02/2013 | R157 On 01-August-13 | | | Bond Future | 5.34 | 121.3334 | 5.3430 | 121.3334 | 0.00 |
| 18/02/2013 | R157 On 01-August-13 | 116.11 | Call | Bond Future | 91877 | 92 | 91877 | 92 | 0.00 |
| 18/02/2013 | R157 On 01-August-13 | 116.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R157 On 07-November-13 | | | Bond Future | 5.33 | 116.2779 | 5.3333 | 116.2779 | 0.00 |
| 18/02/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 862 | 1 | 862 | 1 | 0.00 |
| 18/02/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 875 | 1 | 875 | 1 | 0.00 |
| 18/02/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 887 | 1 | 887 | 1 | 0.00 |
| 18/02/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 365 | 0 | 365 | 0 | 0.00 |
| 18/02/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 371 | 0 | 371 | 0 | 0.00 |
| 18/02/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 378 | 0 | 378 | 0 | 0.00 |
| 18/02/2013 | R186 On 02-May-13 | | | Bond Future | 7.35 | 130.9202 | 7.3541 | 130.9202 | 68,926.00 |
| 18/02/2013 | R186 On 02-May-13 | 6.75 | Call | Bond Future | 627 | 1 | 627 | 1 | 350.00 |
| 18/02/2013 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 2836 | 3 | 2836 | 3 | 0.00 |
| 18/02/2013 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 18/02/2013 | R186 On 02-May-13 | 7.75 | Call | Bond Future | 5046 | 5 | 5046 | 5 | 0.00 |
| 18/02/2013 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 2941 | 3 | 2941 | 3 | 0.00 |
| 18/02/2013 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 2381 | 2 | 2381 | 2 | 0.00 |
| 18/02/2013 | R186 On 02-May-13 | 7.75 | Put | Bond Future | 1150 | 1 | 1150 | 1 | 100.00 |
| 18/02/2013 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 2428 | 2 | 2428 | 2 | 150.00 |
| 18/02/2013 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 2476 | 2 | 2476 | 2 | 0.00 |

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| 18/02/2013 | R186 On 02-May-13 | 6.75 | Put | Bond Future | 6910 | 7 | 6910 | 7 | 0.00 |
| 18/02/2013 | R186 On 01-August-13 | | | Bond Future | 7.42 | 127.3711 | 7.4177 | 127.3711 | 0.00 |
| 18/02/2013 | R186 On 01-August-13 | 7.25 | Call | Bond Future | 3650 | 4 | 3650 | 4 | 4,215.00 |
| 18/02/2013 | R186 On 01-August-13 | 128.26 | Call | Bond Future | 117895 | 118 | 117895 | 118 | 0.00 |
| 18/02/2013 | R186 On 01-August-13 | 128.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R186 On 01-August-13 | 7.25 | Put | Bond Future | 5319 | 5 | 5319 | 5 | 0.00 |
| 18/02/2013 | R186 On 07-November-13 | | | Bond Future | 7.49 | 129.2105 | 7.4868 | 129.2105 | 480.00 |
| 18/02/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 9191 | 9 | 9191 | 9 | 0.00 |
| 18/02/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 9252 | 9 | 9252 | 9 | 0.00 |
| 18/02/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 9131 | 9 | 9131 | 9 | 0.00 |
| 18/02/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 13003 | 13 | 13003 | 13 | 0.00 |
| 18/02/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 1603 | 2 | 1603 | 2 | 130.00 |
| 18/02/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 3045 | 3 | 3045 | 3 | 0.00 |
| 18/02/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 2987 | 3 | 2987 | 3 | 0.00 |
| 18/02/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 3016 | 3 | 3016 | 3 | 0.00 |
| 18/02/2013 | R197 On 02-May-13 | | | Bond Future | 289.46 | 289.2148 | 289.4579 | 289.2148 | 2,633.00 |
| 18/02/2013 | R197 On 02-May-13 | 282.39 | Call | Bond Future | 7068 | 7 | 7068 | 7 | 0.00 |
| 18/02/2013 | R197 On 02-May-13 | 282.40 | Call | Bond Future | 7058 | 7 | 7058 | 7 | 0.00 |
| 18/02/2013 | R197 On 02-May-13 | 282.41 | Call | Bond Future | 7048 | 7 | 7048 | 7 | 0.00 |
| 18/02/2013 | R197 On 02-May-13 | 282.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R197 On 02-May-13 | 282.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R197 On 02-May-13 | 282.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R201 On 02-May-13 | | | Bond Future | 5.20 | 108.7464 | 5.2035 | 108.7464 | 4.00 |
| 18/02/2013 | R201 On 02-May-13 | 4.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R201 On 02-May-13 | 4.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R201 On 02-May-13 | 4.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R201 On 02-May-13 | 4.06 | Put | Bond Future | 1846 | 2 | 1846 | 2 | 0.00 |
| 18/02/2013 | R201 On 02-May-13 | 4.05 | Put | Bond Future | 1862 | 2 | 1862 | 2 | 0.00 |
| 18/02/2013 | R201 On 02-May-13 | 4.04 | Put | Bond Future | 1879 | 2 | 1879 | 2 | 0.00 |
| 18/02/2013 | R201 On 01-August-13 | | | Bond Future | 5.17 | 105.7841 | 5.1749 | 105.7841 | 0.00 |
| 18/02/2013 | R201 On 01-August-13 | 107.45 | Call | Bond Future | 68528 | 69 | 68528 | 69 | 0.00 |
| 18/02/2013 | R201 On 01-August-13 | 107.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R201 On 07-November-13 | | | Bond Future | 5.11 | 107.3117 | 5.1111 | 107.3117 | 0.00 |
| 18/02/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 158 | 0 | 158 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 18/02/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 165 | 0 | 165 | 0 | 0.00 |
| 18/02/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 496 | 0 | 496 | 0 | 0.00 |
| 18/02/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 503 | 0 | 503 | 0 | 0.00 |
| 18/02/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 511 | 1 | 511 | 1 | 0.00 |
| 18/02/2013 | R202 On 02-May-13 | | | Bond Future | 215.48 | 215.4819 | 215.4809 | 215.4819 | 49,442.00 |
| 18/02/2013 | R202 On 02-May-13 | 211.04 | Call | Bond Future | 4441 | 4 | 4441 | 4 | 0.00 |
| 18/02/2013 | R202 On 02-May-13 | 211.06 | Call | Bond Future | 4421 | 4 | 4421 | 4 | 0.00 |
| 18/02/2013 | R202 On 02-May-13 | 211.05 | Call | Bond Future | 4431 | 4 | 4431 | 4 | 0.00 |
| 18/02/2013 | R202 On 02-May-13 | 211.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R202 On 02-May-13 | 211.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R202 On 02-May-13 | 211.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R203 On 02-May-13 | | | Bond Future | 5.83 | 110.4491 | 5.8307 | 110.4491 | 10,716.00 |
| 18/02/2013 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 899 | 1 | 899 | 1 | 0.00 |
| 18/02/2013 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 922 | 1 | 922 | 1 | 0.00 |
| 18/02/2013 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 944 | 1 | 944 | 1 | 0.00 |
| 18/02/2013 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 627 | 1 | 627 | 1 | 0.00 |
| 18/02/2013 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 644 | 1 | 644 | 1 | 0.00 |
| 18/02/2013 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 662 | 1 | 662 | 1 | 0.00 |
| 18/02/2013 | R203 On 01-August-13 | | | Bond Future | 5.86 | 111.9136 | 5.8615 | 111.9136 | 0.00 |
| 18/02/2013 | R203 On 01-August-13 | 109.11 | Call | Bond Future | 98615 | 99 | 98615 | 99 | 0.00 |
| 18/02/2013 | R203 On 01-August-13 | 109.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | | | Bond Future | 5.90 | 109.3695 | 5.8990 | 109.3695 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 1560 | 2 | 1560 | 2 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 107053 | 107 | 107053 | 107 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 1036 | 1 | 1036 | 1 | 15.00 |
| 18/02/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 1540 | 2 | 1540 | 2 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 1521 | 2 | 1521 | 2 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 1198 | 1 | 1198 | 1 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 1182 | 1 | 1182 | 1 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 1711 | 2 | 1711 | 2 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 1166 | 1 | 1166 | 1 | 0.00 |
| 18/02/2013 | R204 On 02-May-13 | | | Bond Future | 6.10 | 111.9899 | 6.0982 | 111.9899 | 6,807.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 1622 | 2 | 1622 | 2 | 0.00 |
| 18/02/2013 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 1654 | 2 | 1654 | 2 | 0.00 |
| 18/02/2013 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 1686 | 2 | 1686 | 2 | 0.00 |
| 18/02/2013 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 642 | 1 | 642 | 1 | 0.00 |
| 18/02/2013 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 659 | 1 | 659 | 1 | 0.00 |
| 18/02/2013 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 677 | 1 | 677 | 1 | 0.00 |
| 18/02/2013 | R204 On 01-August-13 | | | Bond Future | 6.14 | 109.4481 | 6.1407 | 109.4481 | 0.00 |
| 18/02/2013 | R204 On 01-August-13 | 110.75 | Call | Bond Future | 100513 | 101 | 100513 | 101 | 0.00 |
| 18/02/2013 | R204 On 01-August-13 | 110.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R204 On 07-November-13 | | | Bond Future | 6.19 | 111.0286 | 6.1863 | 111.0286 | 0.00 |
| 18/02/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 4300 | 4 | 4300 | 4 | 0.00 |
| 18/02/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 2187 | 2 | 2187 | 2 | 0.00 |
| 18/02/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 2212 | 2 | 2212 | 2 | 0.00 |
| 18/02/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 2237 | 2 | 2237 | 2 | 0.00 |
| 18/02/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 1679 | 2 | 1679 | 2 | 0.00 |
| 18/02/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 18/02/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 1719 | 2 | 1719 | 2 | 0.00 |
| 18/02/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 692 | 1 | 692 | 1 | 180.00 |
| 18/02/2013 | R206 On 02-May-13 | | | Bond Future | 5.20 | 103.8519 | 5.2040 | 103.8519 | 23.00 |
| 18/02/2013 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 18/02/2013 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 1234 | 1 | 1234 | 1 | 0.00 |
| 18/02/2013 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 1248 | 1 | 1248 | 1 | 0.00 |
| 18/02/2013 | R206 On 01-August-13 | | | Bond Future | 5.08 | 101.4669 | 5.0824 | 101.4669 | 0.00 |
| 18/02/2013 | R206 On 01-August-13 | 103.94 | Call | Bond Future | 30463 | 30 | 30463 | 30 | 0.00 |
| 18/02/2013 | R206 On 01-August-13 | 103.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R206 On 07-November-13 | | | Bond Future | 4.57 | 102.9322 | 4.5666 | 102.9322 | 0.00 |
| 18/02/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 18/02/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 22 | 0 | 22 | 0 | 0.00 |
| 18/02/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 23 | 0 | 23 | 0 | 0.00 |
| 18/02/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 18/02/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 70 | 0 | 70 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 71 | 0 | 71 | 0 | 0.00 |
| 18/02/2013 | R207 On 02-May-13 | | | Bond Future | 6.35 | 107.1375 | 6.3485 | 107.1375 | 5,051.00 |
| 18/02/2013 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 1557 | 2 | 1557 | 2 | 0.00 |
| 18/02/2013 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 1620 | 2 | 1620 | 2 | 0.00 |
| 18/02/2013 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 1588 | 2 | 1588 | 2 | 0.00 |
| 18/02/2013 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 1027 | 1 | 1027 | 1 | 0.00 |
| 18/02/2013 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 1004 | 1 | 1004 | 1 | 0.00 |
| 18/02/2013 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 1051 | 1 | 1051 | 1 | 0.00 |
| 18/02/2013 | R207 On 01-August-13 | | | Bond Future | 6.40 | 104.9215 | 6.3984 | 104.9215 | 0.00 |
| 18/02/2013 | R207 On 01-August-13 | 106.18 | Call | Bond Future | 97294 | 97 | 97294 | 97 | 0.00 |
| 18/02/2013 | R207 On 01-August-13 | 106.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R207 On 07-November-13 | | | Bond Future | 6.45 | 106.4367 | 6.4488 | 106.4367 | 0.00 |
| 18/02/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 3065 | 3 | 3065 | 3 | 0.00 |
| 18/02/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 3095 | 3 | 3095 | 3 | 0.00 |
| 18/02/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 18/02/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 1791 | 2 | 1791 | 2 | 0.00 |
| 18/02/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 1811 | 2 | 1811 | 2 | 0.00 |
| 18/02/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 1831 | 2 | 1831 | 2 | 0.00 |
| 18/02/2013 | R208 On 02-May-13 | | | Bond Future | 6.50 | 102.3151 | 6.4963 | 102.3151 | 18,418.00 |
| 18/02/2013 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 1941 | 2 | 1941 | 2 | 0.00 |
| 18/02/2013 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 2015 | 2 | 2015 | 2 | 0.00 |
| 18/02/2013 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 1978 | 2 | 1978 | 2 | 0.00 |
| 18/02/2013 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 1036 | 1 | 1036 | 1 | 0.00 |
| 18/02/2013 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 18/02/2013 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 1060 | 1 | 1060 | 1 | 0.00 |
| 18/02/2013 | R208 On 01-August-13 | | | Bond Future | 6.54 | 103.6718 | 6.5434 | 103.6718 | 0.00 |
| 18/02/2013 | R208 On 01-August-13 | 101.40 | Call | Bond Future | 94533 | 95 | 94533 | 95 | 0.00 |
| 18/02/2013 | R208 On 01-August-13 | 101.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R208 On 07-November-13 | | | Bond Future | 6.60 | 101.7725 | 6.5960 | 101.7725 | 0.00 |
| 18/02/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 6115 | 6 | 6115 | 6 | 0.00 |
| 18/02/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 3430 | 4 | 3430 | 4 | 0.00 |
| 18/02/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 3496 | 4 | 3496 | 4 | 0.00 |
| 18/02/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 3463 | 4 | 3463 | 4 | 0.00 |
| 18/02/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 2288 | 2 | 2288 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 2264 | 2 | 2264 | 2 | 0.00 |
| 18/02/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 2312 | 2 | 2312 | 2 | 0.00 |
| 18/02/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 1033 | 1 | 1033 | 1 | 230.00 |
| 18/02/2013 | R209 On 02-May-13 | | | Bond Future | 8.23 | 80.5668 | 8.2307 | 80.5668 | 8,814.00 |
| 18/02/2013 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 1537 | 2 | 1537 | 2 | 0.00 |
| 18/02/2013 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 1602 | 2 | 1602 | 2 | 0.00 |
| 18/02/2013 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 1570 | 2 | 1570 | 2 | 0.00 |
| 18/02/2013 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 3594 | 4 | 3594 | 4 | 0.00 |
| 18/02/2013 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 3537 | 3 | 3537 | 3 | 0.00 |
| 18/02/2013 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 3651 | 4 | 3651 | 4 | 0.00 |
| 18/02/2013 | R209 On 01-August-13 | | | Bond Future | 8.30 | 81.6351 | 8.2966 | 81.6351 | 0.00 |
| 18/02/2013 | R209 On 01-August-13 | 79.36 | Call | Bond Future | 71468 | 72 | 71468 | 72 | 0.00 |
| 18/02/2013 | R209 On 01-August-13 | 79.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R209 On 07-November-13 | | | Bond Future | 8.37 | 79.6692 | 8.3691 | 79.6692 | 0.00 |
| 18/02/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 10700 | 11 | 10700 | 11 | 0.00 |
| 18/02/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 7199 | 7 | 7199 | 7 | 0.00 |
| 18/02/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 7246 | 7 | 7246 | 7 | 0.00 |
| 18/02/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 7292 | 7 | 7292 | 7 | 0.00 |
| 18/02/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 3732 | 4 | 3732 | 4 | 0.00 |
| 18/02/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 3763 | 4 | 3763 | 4 | 0.00 |
| 18/02/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 3795 | 4 | 3795 | 4 | 0.00 |
| 18/02/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 2052 | 2 | 2052 | 2 | 180.00 |
| 18/02/2013 | R210 On 02-May-13 | | | Bond Future | 164.37 | 164.3706 | 164.3686 | 164.3706 | 1,244.00 |
| 18/02/2013 | R210 On 02-May-13 | 161.14 | Call | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 18/02/2013 | R210 On 02-May-13 | 161.16 | Call | Bond Future | 3209 | 3 | 3209 | 3 | 0.00 |
| 18/02/2013 | R210 On 02-May-13 | 161.15 | Call | Bond Future | 3219 | 3 | 3219 | 3 | 0.00 |
| 18/02/2013 | R210 On 02-May-13 | 161.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R210 On 02-May-13 | 161.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R210 On 02-May-13 | 161.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R211 On 02-May-13 | | | Bond Future | 128.64 | 128.6495 | 128.6415 | 128.6495 | 529.00 |
| 18/02/2013 | R211 On 02-May-13 | 125.69 | Call | Bond Future | 2952 | 3 | 2952 | 3 | 0.00 |
| 18/02/2013 | R211 On 02-May-13 | 125.70 | Call | Bond Future | 2942 | 3 | 2942 | 3 | 0.00 |
| 18/02/2013 | R211 On 02-May-13 | 125.71 | Call | Bond Future | 2932 | 3 | 2932 | 3 | 0.00 |
| 18/02/2013 | R211 On 02-May-13 | 125.71 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 18/02/2013 | R211 On 02-May-13 | 125.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R211 On 02-May-13 | 125.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R212 On 02-May-13 | | | Bond Future | 134.83 | 134.8326 | 134.8283 | 134.8326 | 20,170.00 |
| 18/02/2013 | R212 On 02-May-13 | 131.09 | Call | Bond Future | 3738 | 4 | 3738 | 4 | 0.00 |
| 18/02/2013 | R212 On 02-May-13 | 131.11 | Call | Bond Future | 3718 | 4 | 3718 | 4 | 0.00 |
| 18/02/2013 | R212 On 02-May-13 | 131.10 | Call | Bond Future | 3728 | 4 | 3728 | 4 | 0.00 |
| 18/02/2013 | R212 On 02-May-13 | 131.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R212 On 02-May-13 | 131.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R212 On 02-May-13 | 131.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R213 On 02-May-13 | | | Bond Future | 7.93 | 92.7155 | 7.9288 | 92.7155 | 10,514.00 |
| 18/02/2013 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 2147 | 2 | 2147 | 2 | 0.00 |
| 18/02/2013 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 2187 | 2 | 2187 | 2 | 0.00 |
| 18/02/2013 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 2228 | 2 | 2228 | 2 | 0.00 |
| 18/02/2013 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 2840 | 3 | 2840 | 3 | 0.00 |
| 18/02/2013 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 2889 | 3 | 2889 | 3 | 0.00 |
| 18/02/2013 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 18/02/2013 | R213 On 01-August-13 | | | Bond Future | 7.99 | 93.9448 | 7.9939 | 93.9448 | 0.00 |
| 18/02/2013 | R213 On 01-August-13 | 91.25 | Call | Bond Future | 83106 | 83 | 83106 | 83 | 0.00 |
| 18/02/2013 | R213 On 01-August-13 | 91.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R213 On 07-November-13 | | | Bond Future | 8.07 | 91.7639 | 8.0670 | 91.7639 | 0.00 |
| 18/02/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 7590 | 8 | 7590 | 8 | 0.00 |
| 18/02/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 7690 | 8 | 7690 | 8 | 0.00 |
| 18/02/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 7640 | 8 | 7640 | 8 | 0.00 |
| 18/02/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 3229 | 3 | 3229 | 3 | 0.00 |
| 18/02/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 3200 | 3 | 3200 | 3 | 0.00 |
| 18/02/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 3258 | 3 | 3258 | 3 | 0.00 |
| 18/02/2013 | R214 On 02-May-13 | | | Bond Future | 8.26 | 82.3748 | 8.2571 | 82.3748 | 2,034.00 |
| 18/02/2013 | R214 On 02-May-13 | 84.31 | Call | Bond Future | 73368 | 74 | 73368 | 74 | 0.00 |
| 18/02/2013 | R214 On 02-May-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 18/02/2013 | R214 On 01-August-13 | | | Bond Future | 8.32 | 83.4670 | 8.3202 | 83.4670 | 0.00 |
| 18/02/2013 | R214 On 01-August-13 | 84.31 | Call | Bond Future | 72788 | 73 | 72788 | 73 | 0.00 |
| 18/02/2013 | R214 On 01-August-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |