



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For July 2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 2025 On 02-August-12 | | | Bond Future | 104.04 | 99.9924 | 104.0353 | 99.9924 | 2,062.00 |
| 20/07/2012 | 2025 On 02-August-12 | 99.99 | Call | Bond Future | 4045 | 0 | 4045 | 0 | 0.00 |
| 20/07/2012 | 2025 On 02-August-12 | 100.00 | Call | Bond Future | 4035 | 0 | 4035 | 0 | 0.00 |
| 20/07/2012 | 2025 On 02-August-12 | 100.01 | Call | Bond Future | 4025 | 0 | 4025 | 0 | 0.00 |
| 20/07/2012 | 2025 On 02-August-12 | 100.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2025 On 02-August-12 | 100.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2025 On 02-August-12 | 99.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2025 On 01-November-12 | | | Bond Future | 105.36 | 101.3930 | 105.3629 | 101.3930 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | 2025 On 01-November-12 | 99.99 | Call | Bond Future | 5373 | 1 | 5373 | 1 | 0.00 |
| 20/07/2012 | 2025 On 01-November-12 | 100.01 | Call | Bond Future | 5353 | 1 | 5353 | 1 | 0.00 |
| 20/07/2012 | 2025 On 01-November-12 | 100.00 | Call | Bond Future | 5363 | 1 | 5363 | 1 | 0.00 |
| 20/07/2012 | 2025 On 01-November-12 | 100.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2025 On 01-November-12 | 100.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2025 On 01-November-12 | 99.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2038 On 02-August-12 | | | Bond Future | 101.79 | 98.1310 | 101.7869 | 98.1310 | 0.00 |
| 20/07/2012 | 2038 On 02-August-12 | 97.99 | Call | Bond Future | 3797 | 0 | 3797 | 0 | 0.00 |
| 20/07/2012 | 2038 On 02-August-12 | 98.00 | Call | Bond Future | 3787 | 0 | 3787 | 0 | 0.00 |
| 20/07/2012 | 2038 On 02-August-12 | 98.01 | Call | Bond Future | 3777 | 0 | 3777 | 0 | 0.00 |
| 20/07/2012 | 2038 On 02-August-12 | 98.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2038 On 02-August-12 | 98.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2038 On 02-August-12 | 97.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2038 On 01-November-12 | | | Bond Future | 103.09 | 99.5054 | 103.0858 | 99.5054 | 0.00 |
| 20/07/2012 | 2038 On 01-November-12 | 98.99 | Call | Bond Future | 4096 | 1 | 4096 | 1 | 0.00 |
| 20/07/2012 | 2038 On 01-November-12 | 99.01 | Call | Bond Future | 4076 | 0 | 4076 | 0 | 0.00 |
| 20/07/2012 | 2038 On 01-November-12 | 99.00 | Call | Bond Future | 4086 | 1 | 4086 | 1 | 0.00 |
| 20/07/2012 | 2038 On 01-November-12 | 99.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2038 On 01-November-12 | 99.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2038 On 01-November-12 | 98.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2050 On 02-August-12 | | | Bond Future | 108.59 | 103.5659 | 108.5859 | 103.5659 | 0.00 |
| 20/07/2012 | 2050 On 02-August-12 | 102.99 | Call | Bond Future | 5596 | 1 | 5596 | 1 | 0.00 |
| 20/07/2012 | 2050 On 02-August-12 | 103.00 | Call | Bond Future | 5586 | 1 | 5586 | 1 | 0.00 |
| 20/07/2012 | 2050 On 02-August-12 | 103.01 | Call | Bond Future | 5576 | 1 | 5576 | 1 | 0.00 |
| 20/07/2012 | 2050 On 02-August-12 | 103.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2050 On 02-August-12 | 103.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2050 On 02-August-12 | 102.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2050 On 01-November-12 | | | Bond Future | 109.97 | 105.0165 | 109.9717 | 105.0165 | 0.00 |
| 20/07/2012 | 2050 On 01-November-12 | 103.99 | Call | Bond Future | 5982 | 1 | 5982 | 1 | 0.00 |
| 20/07/2012 | 2050 On 01-November-12 | 104.01 | Call | Bond Future | 5962 | 1 | 5962 | 1 | 0.00 |
| 20/07/2012 | 2050 On 01-November-12 | 104.00 | Call | Bond Future | 5972 | 1 | 5972 | 1 | 0.00 |
| 20/07/2012 | 2050 On 01-November-12 | 104.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2050 On 01-November-12 | 104.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | 2050 On 01-November-12 | 103.99 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | AL7T On 02-August-12 | | | Index Future | 470.30 | 468.8980 | 470.2980 | 468.8980 | 13.00 |
| 20/07/2012 | AL7T On 01-November-12 | | | Index Future | 476.30 | 475.4650 | 476.3000 | 475.4650 | 0.00 |
| 20/07/2012 | AL7T On 07-February-13 | | | Index Future | 483.14 | 482.0000 | 483.1360 | 482.0000 | 0.00 |
| 20/07/2012 | ALBI On 02-August-12 | | | Index Future | 422.45 | 421.1120 | 422.4500 | 421.1120 | 1,003.00 |
| 20/07/2012 | ALBI On 01-November-12 | | | Index Future | 427.84 | 427.0100 | 427.8410 | 427.0100 | 0.00 |
| 20/07/2012 | ALBI On 07-February-13 | | | Index Future | 433.98 | 433.6000 | 433.9810 | 433.6000 | 0.00 |
| 20/07/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/07/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/07/2012 | ES33 On 02-August-12 | | | Bond Future | 8.41 | 93.3788 | 8.4118 | 93.3788 | 303.00 |
| 20/07/2012 | ES33 On 01-November-12 | | | Bond Future | 8.49 | 90.9068 | 8.4933 | 90.9068 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | ES33 On 01-November-12 | 9.20 | Call | Bond Future | 6017 | 5 | 6017 | 5 | 0.00 |
| 20/07/2012 | ES33 On 01-November-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | ES33 On 07-February-13 | | | Bond Future | 8.58 | 8.5500 | 8.5800 | 8.5500 | 0.00 |
| 20/07/2012 | ES33 On 07-February-13 | 8.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | ES33 On 07-February-13 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | ES33 On 07-February-13 | 8.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | ES33 On 07-February-13 | 8.56 | Put | Bond Future | 176 | 0 | 176 | 0 | 0.00 |
| 20/07/2012 | ES33 On 07-February-13 | 8.55 | Put | Bond Future | 265 | 0 | 265 | 0 | 0.00 |
| 20/07/2012 | ES33 On 07-February-13 | 8.54 | Put | Bond Future | 354 | 0 | 354 | 0 | 0.00 |
| 20/07/2012 | GOVI On 02-August-12 | | | GOVI | 422.26 | 421.0330 | 422.2580 | 421.0330 | 263.00 |
| 20/07/2012 | GOVI On 02-August-12 | 398.23 | Call | GOVI | 240280 | 23 | 240280 | 23 | 0.00 |
| 20/07/2012 | GOVI On 02-August-12 | 398.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | GOVI On 01-November-12 | | | GOVI | 427.65 | 426.9300 | 427.6470 | 426.9300 | 0.00 |
| 20/07/2012 | GOVI On 01-November-12 | 403.96 | Call | GOVI | 236870 | 23 | 236870 | 23 | 0.00 |
| 20/07/2012 | GOVI On 01-November-12 | 403.96 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | GOVI On 07-February-13 | | | GOVI | 433.79 | 433.0000 | 433.7850 | 433.0000 | 0.00 |
| 20/07/2012 | GOVI On 07-February-13 | 432.99 | Call | GOVI | 7950 | 0 | 7950 | 0 | 0.00 |
| 20/07/2012 | GOVI On 07-February-13 | 433.01 | Call | GOVI | 7750 | 0 | 7750 | 0 | 0.00 |
| 20/07/2012 | GOVI On 07-February-13 | 433.00 | Call | GOVI | 7850 | 0 | 7850 | 0 | 0.00 |
| 20/07/2012 | GOVI On 07-February-13 | 433.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | GOVI On 07-February-13 | 433.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | GOVI On 07-February-13 | 432.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/07/2012 | IGOV On 02-August-12 | | | Index Future | 181.67 | 177.8700 | 181.6740 | 177.8700 | 594.00 |
| 20/07/2012 | IGOV On 01-November-12 | | | Index Future | 183.99 | 180.3620 | 183.9920 | 180.3620 | 0.00 |
| 20/07/2012 | IGOV On 07-February-13 | | | Index Future | 186.63 | 183.1490 | 186.6330 | 183.1490 | 14.00 |
| 20/07/2012 | ILBI On 02-August-12 | | | Index Future | 475.37 | 475.3680 | 475.3680 | 475.3680 | 169.00 |
| 20/07/2012 | ILBI On 01-November-12 | | | Index Future | 482.43 | 482.4300 | 482.4300 | 482.4300 | 0.00 |
| 20/07/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 20/07/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 20/07/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 20/07/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 20/07/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 20/07/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 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 |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | JBAF On | 15-August-12 | | | Jibar Tradeable Future | 5.06 | 94.8100 | 5.0600 | 94.8100 | 0.00 |
| 20/07/2012 | JBAF On | 19-September-12 | | | Jibar Tradeable Future | 4.99 | 94.9000 | 4.9900 | 94.9000 | 44,760.00 |
| 20/07/2012 | JBAF On | 17-October-12 | | | Jibar Tradeable Future | 4.86 | 94.9700 | 4.8600 | 94.9700 | 0.00 |
| 20/07/2012 | JBAF On | 21-November-12 | | | Jibar Tradeable Future | 4.72 | 95.0100 | 4.7200 | 95.0100 | 0.00 |
| 20/07/2012 | JBAF On | 19-December-12 | | | Jibar Tradeable Future | 4.67 | 95.0500 | 4.6700 | 95.0500 | 840.00 |
| 20/07/2012 | JBAF On | 16-January-13 | | | Jibar Tradeable Future | 4.67 | 94.9600 | 4.6700 | 94.9600 | 0.00 |
| 20/07/2012 | JBAF On | 20-March-13 | | | Jibar Tradeable Future | 4.67 | 94.9500 | 4.6700 | 94.9500 | 1,000.00 |
| 20/07/2012 | JBAF On | 19-June-13 | | | Jibar Tradeable Future | 4.69 | 94.8900 | 4.6900 | 94.8900 | 500.00 |
| 20/07/2012 | JBAF On | 18-September-13 | | | Jibar Tradeable Future | 4.74 | 94.8100 | 4.7400 | 94.8100 | 1,700.00 |
| 20/07/2012 | JBAF On | 18-December-13 | | | Jibar Tradeable Future | 4.85 | 94.6700 | 4.8500 | 94.6700 | 1,500.00 |
| 20/07/2012 | JBAF On | 19-March-14 | | | Jibar Tradeable Future | 4.99 | 94.5200 | 4.9900 | 94.5200 | 400.00 |
| 20/07/2012 | JBAF On | 18-June-14 | | | Jibar Tradeable Future | 5.39 | 94.5400 | 5.3900 | 94.5400 | 0.00 |
| 20/07/2012 | R157 On | 02-August-12 | | | Bond Future | 5.38 | 128.0285 | 5.3844 | 128.0285 | 15,580.00 |
| 20/07/2012 | R157 On | 02-August-12 | 6.15 | Call | Bond Future | 2435 | 2 | 2435 | 2 | 0.00 |
| 20/07/2012 | R157 On | 02-August-12 | 6.35 | Call | Bond Future | 3061 | 3 | 3061 | 3 | 1,250.00 |
| 20/07/2012 | R157 On | 02-August-12 | 6.55 | Call | Bond Future | 3683 | 3 | 3683 | 3 | 0.00 |
| 20/07/2012 | R157 On | 02-August-12 | 6.95 | Call | Bond Future | 4915 | 5 | 4915 | 5 | 0.00 |
| 20/07/2012 | R157 On | 02-August-12 | 6.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,750.00 |
| 20/07/2012 | R157 On | 02-August-12 | 6.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,250.00 |
| 20/07/2012 | R157 On | 02-August-12 | 6.35 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R157 On | 02-August-12 | 6.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R157 On | 01-November-12 | | | Bond Future | 5.41 | 123.0179 | 5.4091 | 123.0179 | 200.00 |
| 20/07/2012 | R157 On | 01-November-12 | 5.78 | Call | Bond Future | 1301 | 1 | 1301 | 1 | 5,630.00 |
| 20/07/2012 | R157 On | 01-November-12 | 6.24 | Call | Bond Future | 2466 | 2 | 2466 | 2 | 0.00 |
| 20/07/2012 | R157 On | 01-November-12 | 6.24 | Put | Bond Future | 42 | 0 | 42 | 0 | 0.00 |
| 20/07/2012 | R157 On | 01-November-12 | 5.78 | Put | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 20/07/2012 | R157 On | 07-February-13 | | | Bond Future | 5.42 | 124.9191 | 5.4181 | 124.9191 | 0.00 |
| 20/07/2012 | R157 On | 07-February-13 | 6.28 | Call | Bond Future | 2445 | 3 | 2445 | 3 | 0.00 |
| 20/07/2012 | R157 On | 07-February-13 | 6.28 | Put | Bond Future | 173 | 0 | 173 | 0 | 0.00 |
| 20/07/2012 | R157 On | 02-May-13 | | | Bond Future | 5.42 | 5.3500 | 5.4208 | 5.3500 | 0.00 |
| 20/07/2012 | R157 On | 02-May-13 | 5.35 | Call | Bond Future | 1031 | 0 | 1031 | 0 | 0.00 |
| 20/07/2012 | R157 On | 02-May-13 | 5.34 | Call | Bond Future | 1019 | 0 | 1019 | 0 | 0.00 |
| 20/07/2012 | R157 On | 02-May-13 | 5.36 | Call | Bond Future | 1043 | 0 | 1043 | 0 | 0.00 |
| 20/07/2012 | R157 On | 02-May-13 | 5.36 | Put | Bond Future | 1190 | 0 | 1190 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | R157 On 02-May-13 | 5.34 | Put | Bond Future | 1215 | 0 | 1215 | 0 | 0.00 |
| 20/07/2012 | R157 On 02-May-13 | 5.35 | Put | Bond Future | 1203 | 0 | 1203 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | | | Bond Future | 7.19 | 130.0739 | 7.1891 | 130.0739 | 34,408.00 |
| 20/07/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 4927 | 4 | 4927 | 4 | 276.00 |
| 20/07/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 5315 | 5 | 5315 | 5 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 5900 | 5 | 5900 | 5 | 43.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 11099 | 10 | 11099 | 10 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 15299 | 15 | 15299 | 15 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 8241 | 8 | 8241 | 8 | 1,099.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 10629 | 10 | 10629 | 10 | 8,750.00 |
| 20/07/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 17406 | 17 | 17406 | 17 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 15210 | 15 | 15210 | 15 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 14404 | 14 | 14404 | 14 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 276.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 2,700.00 |
| 20/07/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 199.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 0 | 0 | 0 | 0 | 43.00 |
| 20/07/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 900.00 |
| 20/07/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 20 | 0 | 20 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 35 | 0 | 35 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 20/07/2012 | R186 On 01-November-12 | | | Bond Future | 7.25 | 131.8958 | 7.2509 | 131.8958 | 267.00 |
| 20/07/2012 | R186 On 01-November-12 | 8.50 | Call | Bond Future | 12409 | 12 | 12409 | 12 | 0.00 |
| 20/07/2012 | R186 On 01-November-12 | 8.82 | Call | Bond Future | 15110 | 15 | 15110 | 15 | 0.00 |
| 20/07/2012 | R186 On 01-November-12 | 8.00 | Call | Bond Future | 8269 | 8 | 8269 | 8 | 200.00 |
| 20/07/2012 | R186 On 01-November-12 | 7.82 | Call | Bond Future | 6873 | 7 | 6873 | 7 | 1,858.00 |
| 20/07/2012 | R186 On 01-November-12 | 7.82 | Put | Bond Future | 1121 | 1 | 1121 | 1 | 0.00 |
| 20/07/2012 | R186 On 01-November-12 | 8.00 | Put | Bond Future | 774 | 1 | 774 | 1 | 0.00 |
| 20/07/2012 | R186 On 01-November-12 | 8.82 | Put | Bond Future | 102 | 0 | 102 | 0 | 1,858.00 |
| 20/07/2012 | R186 On 01-November-12 | 8.50 | Put | Bond Future | 251 | 0 | 251 | 0 | 200.00 |
| 20/07/2012 | R186 On 07-February-13 | | | Bond Future | 7.31 | 128.6403 | 7.3135 | 128.6403 | 0.00 |
| 20/07/2012 | R186 On 07-February-13 | 8.47 | Call | Bond Future | 12204 | 12 | 12204 | 12 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | R186 On 07-February-13 | 7.00 | Call | Bond Future | 3188 | 3 | 3188 | 3 | 10,300.00 |
| 20/07/2012 | R186 On 07-February-13 | 7.00 | Put | Bond Future | 6450 | 7 | 6450 | 7 | 0.00 |
| 20/07/2012 | R186 On 07-February-13 | 8.47 | Put | Bond Future | 1110 | 1 | 1110 | 1 | 0.00 |
| 20/07/2012 | R186 On 02-May-13 | | | Bond Future | 7.37 | 7.4000 | 7.3700 | 7.4000 | 0.00 |
| 20/07/2012 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 6016 | 0 | 6016 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 5915 | 0 | 5915 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 5965 | 0 | 5965 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 5664 | 0 | 5664 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 5714 | 0 | 5714 | 0 | 0.00 |
| 20/07/2012 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 5615 | 0 | 5615 | 0 | 0.00 |
| 20/07/2012 | R189 On 02-August-12 | | | Bond Future | 218.97 | 219.0114 | 218.9683 | 219.0114 | 0.00 |
| 20/07/2012 | R189 On 02-August-12 | 219.65 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R189 On 02-August-12 | 219.65 | Put | Bond Future | 682 | 1 | 682 | 1 | 0.00 |
| 20/07/2012 | R189 On 01-November-12 | | | Bond Future | 215.26 | 219.0000 | 215.2635 | 219.0000 | 0.00 |
| 20/07/2012 | R189 On 01-November-12 | 218.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R189 On 01-November-12 | 219.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R189 On 01-November-12 | 219.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R189 On 01-November-12 | 219.00 | Put | Bond Future | 3737 | 0 | 3737 | 0 | 0.00 |
| 20/07/2012 | R189 On 01-November-12 | 219.01 | Put | Bond Future | 3747 | 0 | 3747 | 0 | 0.00 |
| 20/07/2012 | R189 On 01-November-12 | 218.99 | Put | Bond Future | 3727 | 0 | 3727 | 0 | 0.00 |
| 20/07/2012 | R197 On 02-August-12 | | | Bond Future | 268.71 | 263.7322 | 268.7074 | 263.7322 | 5,418.00 |
| 20/07/2012 | R197 On 02-August-12 | 256.15 | Call | Bond Future | 12557 | 8 | 12557 | 8 | 0.00 |
| 20/07/2012 | R197 On 02-August-12 | 256.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R197 On 01-November-12 | | | Bond Future | 272.14 | 267.0000 | 272.1366 | 267.0000 | 0.00 |
| 20/07/2012 | R197 On 01-November-12 | 266.99 | Call | Bond Future | 5147 | 0 | 5147 | 0 | 0.00 |
| 20/07/2012 | R197 On 01-November-12 | 267.01 | Call | Bond Future | 5127 | 0 | 5127 | 0 | 0.00 |
| 20/07/2012 | R197 On 01-November-12 | 267.00 | Call | Bond Future | 5137 | 0 | 5137 | 0 | 0.00 |
| 20/07/2012 | R197 On 01-November-12 | 267.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R197 On 01-November-12 | 267.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R197 On 01-November-12 | 266.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R201 On 02-August-12 | | | Bond Future | 4.82 | 110.2456 | 4.8166 | 110.2456 | 1,560.00 |
| 20/07/2012 | R201 On 02-August-12 | 5.20 | Call | Bond Future | 892 | 1 | 892 | 1 | 0.00 |
| 20/07/2012 | R201 On 02-August-12 | 5.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R201 On 01-November-12 | | | Bond Future | 4.77 | 111.7898 | 4.7717 | 111.7898 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | R201 On 01-November-12 | 5.11 | Call | Bond Future | 806 | 1 | 806 | 1 | 0.00 |
| 20/07/2012 | R201 On 01-November-12 | 5.11 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 20/07/2012 | R201 On 07-February-13 | | | Bond Future | 4.68 | 109.1058 | 4.6762 | 109.1058 | 0.00 |
| 20/07/2012 | R201 On 07-February-13 | 4.98 | Call | Bond Future | 810 | 1 | 810 | 1 | 0.00 |
| 20/07/2012 | R201 On 07-February-13 | 4.98 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 20/07/2012 | R201 On 02-May-13 | | | Bond Future | 4.57 | 4.0500 | 4.5703 | 4.0500 | 0.00 |
| 20/07/2012 | R201 On 02-May-13 | 4.04 | Call | Bond Future | 258 | 0 | 258 | 0 | 0.00 |
| 20/07/2012 | R201 On 02-May-13 | 4.05 | Call | Bond Future | 263 | 0 | 263 | 0 | 0.00 |
| 20/07/2012 | R201 On 02-May-13 | 4.06 | Call | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 20/07/2012 | R201 On 02-May-13 | 4.06 | Put | Bond Future | 1097 | 0 | 1097 | 0 | 0.00 |
| 20/07/2012 | R201 On 02-May-13 | 4.05 | Put | Bond Future | 1108 | 0 | 1108 | 0 | 0.00 |
| 20/07/2012 | R201 On 02-May-13 | 4.04 | Put | Bond Future | 1120 | 0 | 1120 | 0 | 0.00 |
| 20/07/2012 | R202 On 02-August-12 | | | Bond Future | 195.13 | 189.7352 | 195.1286 | 189.7352 | 48,173.00 |
| 20/07/2012 | R202 On 02-August-12 | 188.44 | Call | Bond Future | 6689 | 1 | 6689 | 1 | 0.00 |
| 20/07/2012 | R202 On 02-August-12 | 188.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R202 On 01-November-12 | | | Bond Future | 197.62 | 192.0000 | 197.6188 | 192.0000 | 0.00 |
| 20/07/2012 | R202 On 01-November-12 | 191.99 | Call | Bond Future | 5629 | 0 | 5629 | 0 | 0.00 |
| 20/07/2012 | R202 On 01-November-12 | 192.00 | Call | Bond Future | 5619 | 0 | 5619 | 0 | 0.00 |
| 20/07/2012 | R202 On 01-November-12 | 192.01 | Call | Bond Future | 5609 | 0 | 5609 | 0 | 0.00 |
| 20/07/2012 | R202 On 01-November-12 | 192.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R202 On 01-November-12 | 192.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R202 On 01-November-12 | 191.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R203 On 02-August-12 | | | Bond Future | 5.84 | 113.5518 | 5.8416 | 113.5518 | 13,406.00 |
| 20/07/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 3449 | 3 | 3449 | 3 | 4,200.00 |
| 20/07/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 4556 | 4 | 4556 | 4 | 1,400.00 |
| 20/07/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 5867 | 6 | 5867 | 6 | 0.00 |
| 20/07/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 7584 | 7 | 7584 | 7 | 0.00 |
| 20/07/2012 | R203 On 02-August-12 | 7.20 | Call | Bond Future | 6083 | 6 | 6083 | 6 | 0.00 |
| 20/07/2012 | R203 On 02-August-12 | 7.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 0 | 0 | 0 | 0 | 4,200.00 |
| 20/07/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,400.00 |
| 20/07/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R203 On 01-November-12 | | | Bond Future | 5.88 | 110.9844 | 5.8847 | 110.9844 | 1,636.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | R203 On 01-November-12 | 6.87 | Call | Bond Future | 4329 | 4 | 4329 | 4 | 0.00 |
| 20/07/2012 | R203 On 01-November-12 | 6.87 | Put | Bond Future | 78 | 0 | 78 | 0 | 0.00 |
| 20/07/2012 | R203 On 07-February-13 | | | Bond Future | 5.92 | 112.6995 | 5.9236 | 112.6995 | 0.00 |
| 20/07/2012 | R203 On 07-February-13 | 6.11 | Call | Bond Future | 2044 | 2 | 2044 | 2 | 6,300.00 |
| 20/07/2012 | R203 On 07-February-13 | 6.94 | Call | Bond Future | 4514 | 5 | 4514 | 5 | 0.00 |
| 20/07/2012 | R203 On 07-February-13 | 6.94 | Put | Bond Future | 360 | 0 | 360 | 0 | 0.00 |
| 20/07/2012 | R203 On 07-February-13 | 6.11 | Put | Bond Future | 1267 | 1 | 1267 | 1 | 0.00 |
| 20/07/2012 | R203 On 02-May-13 | | | Bond Future | 5.96 | 5.9000 | 5.9567 | 5.9000 | 8.00 |
| 20/07/2012 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 1875 | 0 | 1875 | 0 | 0.00 |
| 20/07/2012 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 1895 | 0 | 1895 | 0 | 0.00 |
| 20/07/2012 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 1855 | 0 | 1855 | 0 | 0.00 |
| 20/07/2012 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 2121 | 0 | 2121 | 0 | 0.00 |
| 20/07/2012 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 2081 | 0 | 2081 | 0 | 0.00 |
| 20/07/2012 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 2101 | 0 | 2101 | 0 | 0.00 |
| 20/07/2012 | R204 On 02-August-12 | | | Bond Future | 6.13 | 110.3733 | 6.1326 | 110.3733 | 3,917.00 |
| 20/07/2012 | R204 On 02-August-12 | 7.15 | Call | Bond Future | 5440 | 5 | 5440 | 5 | 0.00 |
| 20/07/2012 | R204 On 02-August-12 | 7.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R204 On 01-November-12 | | | Bond Future | 6.18 | 111.9192 | 6.1819 | 111.9192 | 0.00 |
| 20/07/2012 | R204 On 01-November-12 | 7.22 | Call | Bond Future | 5456 | 5 | 5456 | 5 | 0.00 |
| 20/07/2012 | R204 On 01-November-12 | 7.22 | Put | Bond Future | 108 | 0 | 108 | 0 | 0.00 |
| 20/07/2012 | R204 On 07-February-13 | | | Bond Future | 6.23 | 109.6154 | 6.2278 | 109.6154 | 0.00 |
| 20/07/2012 | R204 On 07-February-13 | 7.29 | Call | Bond Future | 5695 | 6 | 5695 | 6 | 0.00 |
| 20/07/2012 | R204 On 07-February-13 | 7.29 | Put | Bond Future | 444 | 1 | 444 | 1 | 0.00 |
| 20/07/2012 | R204 On 02-May-13 | | | Bond Future | 6.27 | 6.3000 | 6.2714 | 6.3000 | 0.00 |
| 20/07/2012 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 2602 | 0 | 2602 | 0 | 0.00 |
| 20/07/2012 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 2652 | 0 | 2652 | 0 | 0.00 |
| 20/07/2012 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 2627 | 0 | 2627 | 0 | 0.00 |
| 20/07/2012 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 2487 | 0 | 2487 | 0 | 0.00 |
| 20/07/2012 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 2463 | 0 | 2463 | 0 | 0.00 |
| 20/07/2012 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 2511 | 0 | 2511 | 0 | 0.00 |
| 20/07/2012 | R206 On 02-August-12 | | | Bond Future | 4.81 | 104.3753 | 4.8139 | 104.3753 | 1,120.00 |
| 20/07/2012 | R206 On 02-August-12 | 5.19 | Call | Bond Future | 528 | 1 | 528 | 1 | 0.00 |
| 20/07/2012 | R206 On 02-August-12 | 5.19 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R206 On 01-November-12 | | | Bond Future | 4.73 | 105.8373 | 4.7313 | 105.8373 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | R206 On 01-November-12 | 5.05 | Call | Bond Future | 458 | 1 | 458 | 1 | 0.00 |
| 20/07/2012 | R206 On 01-November-12 | 5.05 | Put | Bond Future | 85 | 0 | 85 | 0 | 0.00 |
| 20/07/2012 | R206 On 07-February-13 | | | Bond Future | 4.53 | 103.7062 | 4.5293 | 103.7062 | 0.00 |
| 20/07/2012 | R206 On 07-February-13 | 4.76 | Call | Bond Future | 423 | 1 | 423 | 1 | 0.00 |
| 20/07/2012 | R206 On 07-February-13 | 4.76 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 20/07/2012 | R206 On 02-May-13 | | | Bond Future | 4.25 | 3.4000 | 4.2508 | 3.4000 | 0.00 |
| 20/07/2012 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 20/07/2012 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 150 | 0 | 150 | 0 | 0.00 |
| 20/07/2012 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 148 | 0 | 148 | 0 | 0.00 |
| 20/07/2012 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 736 | 0 | 736 | 0 | 0.00 |
| 20/07/2012 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 731 | 0 | 731 | 0 | 0.00 |
| 20/07/2012 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 742 | 0 | 742 | 0 | 0.00 |
| 20/07/2012 | R207 On 02-August-12 | | | Bond Future | 6.33 | 105.5347 | 6.3326 | 105.5347 | 28,573.00 |
| 20/07/2012 | R207 On 02-August-12 | 7.51 | Call | Bond Future | 6838 | 7 | 6838 | 7 | 0.00 |
| 20/07/2012 | R207 On 02-August-12 | 7.51 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R207 On 01-November-12 | | | Bond Future | 6.38 | 107.0129 | 6.3825 | 107.0129 | 0.00 |
| 20/07/2012 | R207 On 01-November-12 | 7.58 | Call | Bond Future | 6845 | 7 | 6845 | 7 | 0.00 |
| 20/07/2012 | R207 On 01-November-12 | 7.58 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 20/07/2012 | R207 On 07-February-13 | | | Bond Future | 6.43 | 105.0255 | 6.4311 | 105.0255 | 0.00 |
| 20/07/2012 | R207 On 07-February-13 | 7.66 | Call | Bond Future | 7086 | 7 | 7086 | 7 | 0.00 |
| 20/07/2012 | R207 On 07-February-13 | 7.66 | Put | Bond Future | 395 | 0 | 395 | 0 | 0.00 |
| 20/07/2012 | R207 On 02-May-13 | | | Bond Future | 6.48 | 6.4500 | 6.4787 | 6.4500 | 0.00 |
| 20/07/2012 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 2773 | 0 | 2773 | 0 | 0.00 |
| 20/07/2012 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 2827 | 0 | 2827 | 0 | 0.00 |
| 20/07/2012 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 2800 | 0 | 2800 | 0 | 0.00 |
| 20/07/2012 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 2958 | 0 | 2958 | 0 | 0.00 |
| 20/07/2012 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 2930 | 0 | 2930 | 0 | 0.00 |
| 20/07/2012 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 2986 | 0 | 2986 | 0 | 0.00 |
| 20/07/2012 | R208 On 02-August-12 | | | Bond Future | 6.49 | 103.7660 | 6.4879 | 103.7660 | 17,876.00 |
| 20/07/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 4576 | 4 | 4576 | 4 | 0.00 |
| 20/07/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 6426 | 6 | 6426 | 6 | 1,150.00 |
| 20/07/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 10862 | 11 | 10862 | 11 | 0.00 |
| 20/07/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 8232 | 8 | 8232 | 8 | 0.00 |
| 20/07/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,150.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 3,450.00 |
| 20/07/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 0 | 0 | 0 | 0 | 1,150.00 |
| 20/07/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 20/07/2012 | R208 On 01-November-12 | | | Bond Future | 6.54 | 101.8252 | 6.5400 | 101.8252 | 0.00 |
| 20/07/2012 | R208 On 01-November-12 | 7.70 | Call | Bond Future | 7277 | 7 | 7277 | 7 | 0.00 |
| 20/07/2012 | R208 On 01-November-12 | 7.50 | Call | Bond Future | 6185 | 6 | 6185 | 6 | 0.00 |
| 20/07/2012 | R208 On 01-November-12 | 6.81 | Call | Bond Future | 2811 | 3 | 2811 | 3 | 5,180.00 |
| 20/07/2012 | R208 On 01-November-12 | 6.81 | Put | Bond Future | 1092 | 1 | 1092 | 1 | 0.00 |
| 20/07/2012 | R208 On 01-November-12 | 7.50 | Put | Bond Future | 231 | 0 | 231 | 0 | 0.00 |
| 20/07/2012 | R208 On 01-November-12 | 7.70 | Put | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 20/07/2012 | R208 On 07-February-13 | | | Bond Future | 6.59 | 103.3989 | 6.5908 | 103.3989 | 0.00 |
| 20/07/2012 | R208 On 07-February-13 | 7.78 | Call | Bond Future | 7592 | 8 | 7592 | 8 | 0.00 |
| 20/07/2012 | R208 On 07-February-13 | 7.78 | Put | Bond Future | 480 | 1 | 480 | 1 | 0.00 |
| 20/07/2012 | R208 On 02-May-13 | | | Bond Future | 6.64 | 6.6500 | 6.6366 | 6.6500 | 0.00 |
| 20/07/2012 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 3243 | 0 | 3243 | 0 | 0.00 |
| 20/07/2012 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 3213 | 0 | 3213 | 0 | 0.00 |
| 20/07/2012 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 3274 | 0 | 3274 | 0 | 0.00 |
| 20/07/2012 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 3131 | 0 | 3131 | 0 | 0.00 |
| 20/07/2012 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 3192 | 0 | 3192 | 0 | 0.00 |
| 20/07/2012 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 3161 | 0 | 3161 | 0 | 0.00 |
| 20/07/2012 | R209 On 02-August-12 | | | Bond Future | 7.79 | 85.0352 | 7.7887 | 85.0352 | 6,295.00 |
| 20/07/2012 | R209 On 02-August-12 | 8.91 | Call | Bond Future | 9544 | 9 | 9544 | 9 | 0.00 |
| 20/07/2012 | R209 On 02-August-12 | 8.91 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R209 On 01-November-12 | | | Bond Future | 7.85 | 83.0835 | 7.8475 | 83.0835 | 0.00 |
| 20/07/2012 | R209 On 01-November-12 | 8.99 | Call | Bond Future | 9975 | 10 | 9975 | 10 | 0.00 |
| 20/07/2012 | R209 On 01-November-12 | 8.99 | Put | Bond Future | 384 | 1 | 384 | 1 | 0.00 |
| 20/07/2012 | R209 On 07-February-13 | | | Bond Future | 7.91 | 84.3675 | 7.9076 | 84.3675 | 0.00 |
| 20/07/2012 | R209 On 07-February-13 | 9.06 | Call | Bond Future | 10717 | 10 | 10717 | 10 | 0.00 |
| 20/07/2012 | R209 On 07-February-13 | 9.06 | Put | Bond Future | 1170 | 1 | 1170 | 1 | 0.00 |
| 20/07/2012 | R209 On 02-May-13 | | | Bond Future | 7.96 | 8.0000 | 7.9603 | 8.0000 | 0.00 |
| 20/07/2012 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 5709 | 0 | 5709 | 0 | 0.00 |
| 20/07/2012 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 5753 | 0 | 5753 | 0 | 0.00 |
| 20/07/2012 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 5798 | 0 | 5798 | 0 | 0.00 |
| 20/07/2012 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 5352 | 0 | 5352 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 5397 | 0 | 5397 | 0 | 0.00 |
| 20/07/2012 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 5442 | 0 | 5442 | 0 | 0.00 |
| 20/07/2012 | R210 On 02-August-12 | | | Bond Future | 147.75 | 144.9551 | 147.7496 | 144.9551 | 1,092.00 |
| 20/07/2012 | R210 On 02-August-12 | 142.66 | Call | Bond Future | 5090 | 2 | 5090 | 2 | 0.00 |
| 20/07/2012 | R210 On 02-August-12 | 142.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R210 On 01-November-12 | | | Bond Future | 147.82 | 145.0000 | 147.8242 | 145.0000 | 0.00 |
| 20/07/2012 | R210 On 01-November-12 | 144.99 | Call | Bond Future | 2834 | 0 | 2834 | 0 | 0.00 |
| 20/07/2012 | R210 On 01-November-12 | 145.01 | Call | Bond Future | 2814 | 0 | 2814 | 0 | 0.00 |
| 20/07/2012 | R210 On 01-November-12 | 145.00 | Call | Bond Future | 2824 | 0 | 2824 | 0 | 0.00 |
| 20/07/2012 | R210 On 01-November-12 | 145.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R210 On 01-November-12 | 145.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R210 On 01-November-12 | 144.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R211 On 02-August-12 | | | Bond Future | 121.25 | 120.9641 | 121.2548 | 120.9641 | 480.00 |
| 20/07/2012 | R211 On 02-August-12 | 120.36 | Call | Bond Future | 895 | 1 | 895 | 1 | 0.00 |
| 20/07/2012 | R211 On 02-August-12 | 120.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R211 On 01-November-12 | | | Bond Future | 122.80 | 122.0000 | 122.8022 | 122.0000 | 0.00 |
| 20/07/2012 | R211 On 01-November-12 | 121.99 | Call | Bond Future | 812 | 0 | 812 | 0 | 0.00 |
| 20/07/2012 | R211 On 01-November-12 | 122.01 | Call | Bond Future | 792 | 0 | 792 | 0 | 0.00 |
| 20/07/2012 | R211 On 01-November-12 | 122.00 | Call | Bond Future | 802 | 0 | 802 | 0 | 0.00 |
| 20/07/2012 | R211 On 01-November-12 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R211 On 01-November-12 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R211 On 01-November-12 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R212 On 02-August-12 | | | Bond Future | 124.09 | 120.2914 | 124.0857 | 120.2914 | 3,064.00 |
| 20/07/2012 | R212 On 02-August-12 | 117.39 | Call | Bond Future | 6696 | 3 | 6696 | 3 | 0.00 |
| 20/07/2012 | R212 On 02-August-12 | 117.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R212 On 01-November-12 | | | Bond Future | 125.67 | 118.0000 | 125.6692 | 118.0000 | 0.00 |
| 20/07/2012 | R212 On 01-November-12 | 121.99 | Call | Bond Future | 3679 | 0 | 3679 | 0 | 0.00 |
| 20/07/2012 | R212 On 01-November-12 | 122.00 | Call | Bond Future | 3669 | 0 | 3669 | 0 | 0.00 |
| 20/07/2012 | R212 On 01-November-12 | 122.01 | Call | Bond Future | 3659 | 0 | 3659 | 0 | 0.00 |
| 20/07/2012 | R212 On 01-November-12 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R212 On 01-November-12 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R212 On 01-November-12 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R213 On 02-August-12 | | | Bond Future | 7.63 | 95.9697 | 7.6339 | 95.9697 | 4,725.00 |
| 20/07/2012 | R213 On 02-August-12 | 8.74 | Call | Bond Future | 9605 | 9 | 9605 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/07/2012 | R213 On 02-August-12 | 8.74 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R213 On 01-November-12 | | | Bond Future | 7.70 | 93.7779 | 7.6961 | 93.7779 | 0.00 |
| 20/07/2012 | R213 On 01-November-12 | 7.75 | Call | Bond Future | 3225 | 3 | 3225 | 3 | 140.00 |
| 20/07/2012 | R213 On 01-November-12 | 8.81 | Call | Bond Future | 9905 | 9 | 9905 | 9 | 0.00 |
| 20/07/2012 | R213 On 01-November-12 | 8.81 | Put | Bond Future | 370 | 1 | 370 | 1 | 0.00 |
| 20/07/2012 | R213 On 01-November-12 | 7.75 | Put | Bond Future | 2728 | 3 | 2728 | 3 | 0.00 |
| 20/07/2012 | R213 On 07-February-13 | | | Bond Future | 7.76 | 95.2272 | 7.7612 | 95.2272 | 0.00 |
| 20/07/2012 | R213 On 07-February-13 | 8.90 | Call | Bond Future | 10748 | 10 | 10748 | 10 | 0.00 |
| 20/07/2012 | R213 On 07-February-13 | 8.90 | Put | Bond Future | 1160 | 1 | 1160 | 1 | 0.00 |
| 20/07/2012 | R213 On 02-May-13 | | | Bond Future | 7.82 | 7.8500 | 7.8156 | 7.8500 | 0.00 |
| 20/07/2012 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 5701 | 0 | 5701 | 0 | 0.00 |
| 20/07/2012 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 5612 | 0 | 5612 | 0 | 0.00 |
| 20/07/2012 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 5656 | 0 | 5656 | 0 | 0.00 |
| 20/07/2012 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 5348 | 0 | 5348 | 0 | 0.00 |
| 20/07/2012 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 5393 | 0 | 5393 | 0 | 0.00 |
| 20/07/2012 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 5303 | 0 | 5303 | 0 | 0.00 |
| 20/07/2012 | R214 On 02-August-12 | | | Bond Future | 7.85 | 86.8662 | 7.8533 | 86.8662 | 1,700.00 |
| 20/07/2012 | R214 On 02-August-12 | 8.95 | Call | Bond Future | 9807 | 9 | 9807 | 9 | 0.00 |
| 20/07/2012 | R214 On 02-August-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R214 On 01-November-12 | | | Bond Future | 7.91 | 8.0000 | 7.9111 | 8.0000 | 0.00 |
| 20/07/2012 | R214 On 01-November-12 | 7.99 | Call | Bond Future | 765 | 0 | 765 | 0 | 0.00 |
| 20/07/2012 | R214 On 01-November-12 | 8.00 | Call | Bond Future | 861 | 0 | 861 | 0 | 0.00 |
| 20/07/2012 | R214 On 01-November-12 | 8.01 | Call | Bond Future | 957 | 0 | 957 | 0 | 0.00 |
| 20/07/2012 | R214 On 01-November-12 | 8.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R214 On 01-November-12 | 8.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/07/2012 | R214 On 01-November-12 | 7.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |