



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 2025 On 01-November-12 | | | Bond Future | 106.70 | 106.7029 | 106.7030 | 106.7029 | 4,417.00 |
| 05/09/2012 | 2025 On 01-November-12 | 99.99 | Call | Bond Future | 6713 | 7 | 6713 | 7 | 0.00 |
| 05/09/2012 | 2025 On 01-November-12 | 100.00 | Call | Bond Future | 6703 | 7 | 6703 | 7 | 0.00 |
| 05/09/2012 | 2025 On 01-November-12 | 100.01 | Call | Bond Future | 6693 | 7 | 6693 | 7 | 0.00 |
| 05/09/2012 | 2025 On 01-November-12 | 100.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | 2025 On 01-November-12 | 100.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | 2025 On 01-November-12 | 99.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | 2038 On 01-November-12 | | | Bond Future | 104.79 | 104.7856 | 104.7904 | 104.7856 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | 2038 On 01-November-12 | 98.99 | Call | Bond Future | 5800 | 6 | 5800 | 6 | 0.00 |
| 05/09/2012 | 2038 On 01-November-12 | 99.01 | Call | Bond Future | 5780 | 6 | 5780 | 6 | 0.00 |
| 05/09/2012 | 2038 On 01-November-12 | 99.00 | Call | Bond Future | 5790 | 6 | 5790 | 6 | 0.00 |
| 05/09/2012 | 2038 On 01-November-12 | 99.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | 2038 On 01-November-12 | 99.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | 2038 On 01-November-12 | 98.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | 2050 On 01-November-12 | | | Bond Future | 111.25 | 111.2472 | 111.2524 | 111.2472 | 0.00 |
| 05/09/2012 | 2050 On 01-November-12 | 103.99 | Call | Bond Future | 7262 | 7 | 7262 | 7 | 0.00 |
| 05/09/2012 | 2050 On 01-November-12 | 104.00 | Call | Bond Future | 7252 | 7 | 7252 | 7 | 0.00 |
| 05/09/2012 | 2050 On 01-November-12 | 104.01 | Call | Bond Future | 7242 | 7 | 7242 | 7 | 0.00 |
| 05/09/2012 | 2050 On 01-November-12 | 104.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | 2050 On 01-November-12 | 104.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | 2050 On 01-November-12 | 103.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | AL7T On 01-November-12 | | | Index Future | 473.77 | 474.4990 | 473.7670 | 474.4990 | 13.00 |
| 05/09/2012 | AL7T On 07-February-13 | | | Index Future | 480.50 | 481.1460 | 480.5010 | 481.1460 | 0.00 |
| 05/09/2012 | ALBI On 01-November-12 | | | Index Future | 425.25 | 425.9670 | 425.2460 | 425.9670 | 893.00 |
| 05/09/2012 | ALBI On 07-February-13 | | | Index Future | 431.29 | 431.9330 | 431.2910 | 431.9330 | 118.00 |
| 05/09/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C208 On 31-March-21 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 05/09/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 05/09/2012 | EL28 On 01-November-12 | | | Bond Future | 108.27 | 108.9669 | 108.2661 | 108.9669 | 0.00 |
| 05/09/2012 | EL28 On 01-November-12 | 105.99 | Call | Bond Future | 2276 | 3 | 2276 | 3 | 0.00 |
| 05/09/2012 | EL28 On 01-November-12 | 106.00 | Call | Bond Future | 2266 | 3 | 2266 | 3 | 0.00 |
| 05/09/2012 | EL28 On 01-November-12 | 106.01 | Call | Bond Future | 2256 | 3 | 2256 | 3 | 0.00 |
| 05/09/2012 | EL28 On 01-November-12 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | EL28 On 01-November-12 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | EL28 On 01-November-12 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | ES33 On 01-November-12 | | | Bond Future | 8.71 | 89.7325 | 8.7089 | 89.7325 | 303.00 |
| 05/09/2012 | ES33 On 01-November-12 | 9.20 | Call | Bond Future | 4113 | 4 | 4113 | 4 | 0.00 |
| 05/09/2012 | ES33 On 01-November-12 | 9.20 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | ES33 On 07-February-13 | | | Bond Future | 8.81 | 90.9900 | 8.8078 | 90.9900 | 0.00 |
| 05/09/2012 | ES33 On 07-February-13 | 8.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | ES33 On 07-February-13 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | ES33 On 07-February-13 | 8.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | ES33 On 07-February-13 | 8.56 | Put | Bond Future | 2153 | 2 | 2153 | 2 | 0.00 |
| 05/09/2012 | ES33 On 07-February-13 | 8.55 | Put | Bond Future | 2241 | 2 | 2241 | 2 | 0.00 |
| 05/09/2012 | ES33 On 07-February-13 | 8.54 | Put | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 05/09/2012 | GOVI On 01-November-12 | | | GOVI | 425.29 | 425.9570 | 425.2880 | 425.9570 | 264.00 |
| 05/09/2012 | GOVI On 01-November-12 | 403.96 | Call | GOVI | 213280 | 22 | 213280 | 22 | 0.00 |
| 05/09/2012 | GOVI On 01-November-12 | 403.96 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | GOVI On 07-February-13 | | | GOVI | 431.33 | 431.9240 | 431.3340 | 431.9240 | 0.00 |
| 05/09/2012 | GOVI On 07-February-13 | 432.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | GOVI On 07-February-13 | 433.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | GOVI On 07-February-13 | 433.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | GOVI On 07-February-13 | 433.01 | Put | GOVI | 16760 | 1 | 16760 | 1 | 0.00 |
| 05/09/2012 | GOVI On 07-February-13 | 433.00 | Put | GOVI | 16660 | 1 | 16660 | 1 | 0.00 |
| 05/09/2012 | GOVI On 07-February-13 | 432.99 | Put | GOVI | 16560 | 1 | 16560 | 1 | 0.00 |
| 05/09/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 05/09/2012 | IGOV On 01-November-12 | | | Index Future | 185.80 | 185.5980 | 185.7980 | 185.5980 | 594.00 |
| 05/09/2012 | IGOV On 07-February-13 | | | Index Future | 188.44 | 188.1980 | 188.4390 | 188.1980 | 14.00 |
| 05/09/2012 | ILBI On 01-November-12 | | | Index Future | 502.48 | 502.4710 | 502.4750 | 502.4710 | 0.00 |
| 05/09/2012 | ILBI On 07-February-13 | | | Index Future | 509.49 | 509.4850 | 509.4930 | 509.4850 | 169.00 |
| 05/09/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 05/09/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 05/09/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 05/09/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 05/09/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 05/09/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 05/09/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.02 | 94.9800 | 5.0200 | 94.9800 | 44,760.00 |
| 05/09/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 4.95 | 95.0500 | 4.9500 | 95.0500 | 0.00 |
| 05/09/2012 | JBAF On 21-November-12 | | | Jibar Tradeable Future | 4.87 | 95.1400 | 4.8700 | 95.1400 | 0.00 |
| 05/09/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 4.80 | 95.2100 | 4.8000 | 95.2100 | 840.00 |
| 05/09/2012 | JBAF On 16-January-13 | | | Jibar Tradeable Future | 4.78 | 95.2300 | 4.7800 | 95.2300 | 0.00 |
| 05/09/2012 | JBAF On 20-February-13 | | | Jibar Tradeable Future | 4.76 | 95.2500 | 4.7600 | 95.2500 | 0.00 |
| 05/09/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 4.76 | 95.2500 | 4.7600 | 95.2500 | 1,000.00 |
| 05/09/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 4.81 | 95.2000 | 4.8100 | 95.2000 | 500.00 |
| 05/09/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 4.89 | 95.1200 | 4.8900 | 95.1200 | 1,700.00 |
| 05/09/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.01 | 95.0100 | 5.0100 | 95.0100 | 1,500.00 |
| 05/09/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.14 | 94.8700 | 5.1400 | 94.8700 | 800.00 |
| 05/09/2012 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.30 | 94.7200 | 5.3000 | 94.7200 | 0.00 |
| 05/09/2012 | R023 On 01-November-12 | | | Bond Future | 7.00 | 107.1039 | 6.9982 | 107.1039 | 1,049.00 |
| 05/09/2012 | R023 On 01-November-12 | 7.04 | Call | Bond Future | 314 | 1 | 314 | 1 | 0.00 |
| 05/09/2012 | R023 On 01-November-12 | 7.06 | Call | Bond Future | 463 | 1 | 463 | 1 | 0.00 |
| 05/09/2012 | R023 On 01-November-12 | 7.05 | Call | Bond Future | 388 | 1 | 388 | 1 | 0.00 |
| 05/09/2012 | R023 On 01-November-12 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R023 On 01-November-12 | 7.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R023 On 01-November-12 | 7.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R023 On 07-February-13 | | | Bond Future | 7.07 | 108.6048 | 7.0701 | 108.6048 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | R023 On 07-February-13 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R023 On 07-February-13 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R023 On 07-February-13 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R023 On 07-February-13 | 7.06 | Put | Bond Future | 74 | 0 | 74 | 0 | 0.00 |
| 05/09/2012 | R023 On 07-February-13 | 7.05 | Put | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 05/09/2012 | R023 On 07-February-13 | 7.04 | Put | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 05/09/2012 | R023 On 02-May-13 | | | Bond Future | 7.12 | 106.0737 | 7.1240 | 106.0737 | 0.00 |
| 05/09/2012 | R023 On 02-May-13 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R023 On 02-May-13 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R023 On 02-May-13 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R023 On 02-May-13 | 7.05 | Put | Bond Future | 533 | 0 | 533 | 0 | 0.00 |
| 05/09/2012 | R023 On 02-May-13 | 7.06 | Put | Bond Future | 461 | 0 | 461 | 0 | 0.00 |
| 05/09/2012 | R023 On 02-May-13 | 7.04 | Put | Bond Future | 605 | 0 | 605 | 0 | 0.00 |
| 05/09/2012 | R157 On 01-November-12 | | | Bond Future | 5.41 | 123.1518 | 5.4069 | 123.1518 | 15,680.00 |
| 05/09/2012 | R157 On 01-November-12 | 5.78 | Call | Bond Future | 1195 | 1 | 1195 | 1 | 5,630.00 |
| 05/09/2012 | R157 On 01-November-12 | 6.24 | Call | Bond Future | 2439 | 3 | 2439 | 3 | 0.00 |
| 05/09/2012 | R157 On 01-November-12 | 6.24 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 05/09/2012 | R157 On 01-November-12 | 5.78 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 05/09/2012 | R157 On 07-February-13 | | | Bond Future | 5.44 | 124.8776 | 5.4390 | 124.8776 | 100.00 |
| 05/09/2012 | R157 On 07-February-13 | 6.28 | Call | Bond Future | 2304 | 2 | 2304 | 2 | 0.00 |
| 05/09/2012 | R157 On 07-February-13 | 6.28 | Put | Bond Future | 88 | 0 | 88 | 0 | 0.00 |
| 05/09/2012 | R157 On 02-May-13 | | | Bond Future | 5.44 | 119.6647 | 5.4414 | 119.6647 | 0.00 |
| 05/09/2012 | R157 On 02-May-13 | 5.34 | Call | Bond Future | 720 | 1 | 720 | 1 | 0.00 |
| 05/09/2012 | R157 On 02-May-13 | 5.35 | Call | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 05/09/2012 | R157 On 02-May-13 | 5.36 | Call | Bond Future | 742 | 1 | 742 | 1 | 0.00 |
| 05/09/2012 | R157 On 02-May-13 | 5.36 | Put | Bond Future | 939 | 1 | 939 | 1 | 0.00 |
| 05/09/2012 | R157 On 02-May-13 | 5.35 | Put | Bond Future | 953 | 1 | 953 | 1 | 0.00 |
| 05/09/2012 | R157 On 02-May-13 | 5.34 | Put | Bond Future | 967 | 1 | 967 | 1 | 0.00 |
| 05/09/2012 | R186 On 01-November-12 | | | Bond Future | 7.36 | 131.4388 | 7.3647 | 131.4388 | 35,665.00 |
| 05/09/2012 | R186 On 01-November-12 | 7.82 | Call | Bond Future | 5357 | 6 | 5357 | 6 | 1,858.00 |
| 05/09/2012 | R186 On 01-November-12 | 8.00 | Call | Bond Future | 6784 | 7 | 6784 | 7 | 0.00 |
| 05/09/2012 | R186 On 01-November-12 | 8.50 | Call | Bond Future | 11069 | 11 | 11069 | 11 | 0.00 |
| 05/09/2012 | R186 On 01-November-12 | 8.82 | Call | Bond Future | 13852 | 14 | 13852 | 14 | 0.00 |
| 05/09/2012 | R186 On 01-November-12 | 8.82 | Put | Bond Future | 24 | 0 | 24 | 0 | 1,858.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | R186 On 01-November-12 | 8.50 | Put | Bond Future | 92 | 0 | 92 | 0 | 0.00 |
| 05/09/2012 | R186 On 01-November-12 | 8.00 | Put | Bond Future | 469 | 0 | 469 | 0 | 0.00 |
| 05/09/2012 | R186 On 01-November-12 | 7.82 | Put | Bond Future | 785 | 1 | 785 | 1 | 0.00 |
| 05/09/2012 | R186 On 07-February-13 | | | Bond Future | 7.44 | 127.9907 | 7.4378 | 127.9907 | 1,750.00 |
| 05/09/2012 | R186 On 07-February-13 | 8.47 | Call | Bond Future | 10799 | 11 | 10799 | 11 | 0.00 |
| 05/09/2012 | R186 On 07-February-13 | 7.25 | Call | Bond Future | 3185 | 3 | 3185 | 3 | 670.00 |
| 05/09/2012 | R186 On 07-February-13 | 7.00 | Call | Bond Future | 2193 | 2 | 2193 | 2 | 10,300.00 |
| 05/09/2012 | R186 On 07-February-13 | 7.00 | Put | Bond Future | 6717 | 7 | 6717 | 7 | 0.00 |
| 05/09/2012 | R186 On 07-February-13 | 7.25 | Put | Bond Future | 5098 | 5 | 5098 | 5 | 0.00 |
| 05/09/2012 | R186 On 07-February-13 | 8.47 | Put | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 05/09/2012 | R186 On 02-May-13 | | | Bond Future | 7.50 | 129.6213 | 7.4975 | 129.6213 | 0.00 |
| 05/09/2012 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 4691 | 5 | 4691 | 5 | 0.00 |
| 05/09/2012 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 4600 | 5 | 4600 | 5 | 0.00 |
| 05/09/2012 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 4645 | 5 | 4645 | 5 | 0.00 |
| 05/09/2012 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 5615 | 5 | 5615 | 5 | 0.00 |
| 05/09/2012 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 5670 | 6 | 5670 | 6 | 0.00 |
| 05/09/2012 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 5560 | 5 | 5560 | 5 | 0.00 |
| 05/09/2012 | R189 On 01-November-12 | | | Bond Future | 214.07 | 214.0976 | 214.0744 | 214.0976 | 0.00 |
| 05/09/2012 | R189 On 01-November-12 | 218.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R189 On 01-November-12 | 219.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R189 On 01-November-12 | 219.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R189 On 01-November-12 | 219.00 | Put | Bond Future | 4926 | 5 | 4926 | 5 | 0.00 |
| 05/09/2012 | R189 On 01-November-12 | 219.01 | Put | Bond Future | 4936 | 5 | 4936 | 5 | 0.00 |
| 05/09/2012 | R189 On 01-November-12 | 218.99 | Put | Bond Future | 4916 | 5 | 4916 | 5 | 0.00 |
| 05/09/2012 | R197 On 01-November-12 | | | Bond Future | 271.89 | 271.8945 | 271.8945 | 271.8945 | 6,268.00 |
| 05/09/2012 | R197 On 01-November-12 | 266.99 | Call | Bond Future | 4905 | 5 | 4905 | 5 | 0.00 |
| 05/09/2012 | R197 On 01-November-12 | 267.00 | Call | Bond Future | 4895 | 5 | 4895 | 5 | 0.00 |
| 05/09/2012 | R197 On 01-November-12 | 267.01 | Call | Bond Future | 4885 | 5 | 4885 | 5 | 0.00 |
| 05/09/2012 | R197 On 01-November-12 | 267.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R197 On 01-November-12 | 267.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R197 On 01-November-12 | 266.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R201 On 01-November-12 | | | Bond Future | 4.78 | 111.2651 | 4.7846 | 111.2651 | 1,560.00 |
| 05/09/2012 | R201 On 01-November-12 | 5.11 | Call | Bond Future | 735 | 1 | 735 | 1 | 0.00 |
| 05/09/2012 | R201 On 01-November-12 | 5.11 | Put | Bond Future | 55 | 0 | 55 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | R201 On 07-February-13 | | | Bond Future | 4.72 | 108.4159 | 4.7212 | 108.4159 | 0.00 |
| 05/09/2012 | R201 On 07-February-13 | 4.98 | Call | Bond Future | 670 | 1 | 670 | 1 | 0.00 |
| 05/09/2012 | R201 On 07-February-13 | 4.98 | Put | Bond Future | 195 | 0 | 195 | 0 | 0.00 |
| 05/09/2012 | R201 On 02-May-13 | | | Bond Future | 4.62 | 109.7973 | 4.6187 | 109.7973 | 0.00 |
| 05/09/2012 | R201 On 02-May-13 | 4.04 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 05/09/2012 | R201 On 02-May-13 | 4.06 | Call | Bond Future | 144 | 0 | 144 | 0 | 0.00 |
| 05/09/2012 | R201 On 02-May-13 | 4.05 | Call | Bond Future | 141 | 0 | 141 | 0 | 0.00 |
| 05/09/2012 | R201 On 02-May-13 | 4.05 | Put | Bond Future | 1065 | 1 | 1065 | 1 | 0.00 |
| 05/09/2012 | R201 On 02-May-13 | 4.06 | Put | Bond Future | 1052 | 1 | 1052 | 1 | 0.00 |
| 05/09/2012 | R201 On 02-May-13 | 4.04 | Put | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 05/09/2012 | R202 On 01-November-12 | | | Bond Future | 200.85 | 199.9023 | 200.8511 | 199.9023 | 49,424.00 |
| 05/09/2012 | R202 On 01-November-12 | 191.99 | Call | Bond Future | 8861 | 8 | 8861 | 8 | 0.00 |
| 05/09/2012 | R202 On 01-November-12 | 192.00 | Call | Bond Future | 8851 | 8 | 8851 | 8 | 0.00 |
| 05/09/2012 | R202 On 01-November-12 | 192.01 | Call | Bond Future | 8841 | 8 | 8841 | 8 | 0.00 |
| 05/09/2012 | R202 On 01-November-12 | 192.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R202 On 01-November-12 | 192.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R202 On 01-November-12 | 191.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R203 On 01-November-12 | | | Bond Future | 5.89 | 111.1356 | 5.8850 | 111.1356 | 4,837.00 |
| 05/09/2012 | R203 On 01-November-12 | 6.87 | Call | Bond Future | 4266 | 4 | 4266 | 4 | 0.00 |
| 05/09/2012 | R203 On 01-November-12 | 6.87 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 05/09/2012 | R203 On 07-February-13 | | | Bond Future | 5.94 | 112.6930 | 5.9374 | 112.6930 | 11,310.00 |
| 05/09/2012 | R203 On 07-February-13 | 6.11 | Call | Bond Future | 1704 | 2 | 1704 | 2 | 12,600.00 |
| 05/09/2012 | R203 On 07-February-13 | 6.94 | Call | Bond Future | 4311 | 4 | 4311 | 4 | 0.00 |
| 05/09/2012 | R203 On 07-February-13 | 6.65 | Call | Bond Future | 3310 | 3 | 3310 | 3 | 0.00 |
| 05/09/2012 | R203 On 07-February-13 | 6.65 | Put | Bond Future | 379 | 0 | 379 | 0 | 30,250.00 |
| 05/09/2012 | R203 On 07-February-13 | 6.94 | Put | Bond Future | 215 | 0 | 215 | 0 | 0.00 |
| 05/09/2012 | R203 On 07-February-13 | 6.11 | Put | Bond Future | 985 | 1 | 985 | 1 | 0.00 |
| 05/09/2012 | R203 On 02-May-13 | | | Bond Future | 5.97 | 109.9705 | 5.9699 | 109.9705 | 8.00 |
| 05/09/2012 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 1535 | 2 | 1535 | 2 | 0.00 |
| 05/09/2012 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 1498 | 2 | 1498 | 2 | 0.00 |
| 05/09/2012 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 1516 | 2 | 1516 | 2 | 0.00 |
| 05/09/2012 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 1795 | 2 | 1795 | 2 | 0.00 |
| 05/09/2012 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 1816 | 2 | 1816 | 2 | 0.00 |
| 05/09/2012 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 1774 | 2 | 1774 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | R204 On 01-November-12 | | | Bond Future | 6.19 | 112.2333 | 6.1888 | 112.2333 | 3,741.00 |
| 05/09/2012 | R204 On 01-November-12 | 7.22 | Call | Bond Future | 5337 | 5 | 5337 | 5 | 0.00 |
| 05/09/2012 | R204 On 01-November-12 | 7.22 | Put | Bond Future | 25 | 0 | 25 | 0 | 0.00 |
| 05/09/2012 | R204 On 07-February-13 | | | Bond Future | 6.25 | 109.7755 | 6.2460 | 109.7755 | 3,000.00 |
| 05/09/2012 | R204 On 07-February-13 | 7.29 | Call | Bond Future | 5451 | 6 | 5451 | 6 | 0.00 |
| 05/09/2012 | R204 On 07-February-13 | 7.29 | Put | Bond Future | 293 | 0 | 293 | 0 | 0.00 |
| 05/09/2012 | R204 On 02-May-13 | | | Bond Future | 6.29 | 111.1740 | 6.2894 | 111.1740 | 0.00 |
| 05/09/2012 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 2157 | 2 | 2157 | 2 | 0.00 |
| 05/09/2012 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 2211 | 2 | 2211 | 2 | 0.00 |
| 05/09/2012 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 2184 | 2 | 2184 | 2 | 0.00 |
| 05/09/2012 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 2132 | 2 | 2132 | 2 | 0.00 |
| 05/09/2012 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 2110 | 2 | 2110 | 2 | 0.00 |
| 05/09/2012 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 2154 | 2 | 2154 | 2 | 0.00 |
| 05/09/2012 | R206 On 01-November-12 | | | Bond Future | 4.92 | 105.3054 | 4.9153 | 105.3054 | 1,120.00 |
| 05/09/2012 | R206 On 01-November-12 | 5.05 | Call | Bond Future | 256 | 0 | 256 | 0 | 0.00 |
| 05/09/2012 | R206 On 01-November-12 | 5.05 | Put | Bond Future | 99 | 0 | 99 | 0 | 0.00 |
| 05/09/2012 | R206 On 07-February-13 | | | Bond Future | 4.83 | 103.0160 | 4.8266 | 103.0160 | 0.00 |
| 05/09/2012 | R206 On 07-February-13 | 4.76 | Call | Bond Future | 239 | 0 | 239 | 0 | 0.00 |
| 05/09/2012 | R206 On 07-February-13 | 4.76 | Put | Bond Future | 299 | 0 | 299 | 0 | 0.00 |
| 05/09/2012 | R206 On 02-May-13 | | | Bond Future | 4.64 | 104.3285 | 4.6423 | 104.3285 | 0.00 |
| 05/09/2012 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 68 | 0 | 68 | 0 | 0.00 |
| 05/09/2012 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 69 | 0 | 69 | 0 | 0.00 |
| 05/09/2012 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 70 | 0 | 70 | 0 | 0.00 |
| 05/09/2012 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 921 | 1 | 921 | 1 | 0.00 |
| 05/09/2012 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 926 | 1 | 926 | 1 | 0.00 |
| 05/09/2012 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 932 | 1 | 932 | 1 | 0.00 |
| 05/09/2012 | R207 On 01-November-12 | | | Bond Future | 6.47 | 106.7720 | 6.4717 | 106.7720 | 19,131.00 |
| 05/09/2012 | R207 On 01-November-12 | 7.58 | Call | Bond Future | 6254 | 6 | 6254 | 6 | 0.00 |
| 05/09/2012 | R207 On 01-November-12 | 7.58 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 05/09/2012 | R207 On 07-February-13 | | | Bond Future | 6.53 | 104.6286 | 6.5341 | 104.6286 | 0.00 |
| 05/09/2012 | R207 On 07-February-13 | 7.66 | Call | Bond Future | 6414 | 7 | 6414 | 7 | 0.00 |
| 05/09/2012 | R207 On 07-February-13 | 7.66 | Put | Bond Future | 305 | 0 | 305 | 0 | 0.00 |
| 05/09/2012 | R207 On 02-May-13 | | | Bond Future | 6.59 | 105.9617 | 6.5853 | 105.9617 | 0.00 |
| 05/09/2012 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 2124 | 2 | 2124 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 2173 | 2 | 2173 | 2 | 0.00 |
| 05/09/2012 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 2148 | 2 | 2148 | 2 | 0.00 |
| 05/09/2012 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 2890 | 3 | 2890 | 3 | 0.00 |
| 05/09/2012 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 2860 | 3 | 2860 | 3 | 0.00 |
| 05/09/2012 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 2921 | 3 | 2921 | 3 | 0.00 |
| 05/09/2012 | R208 On 01-November-12 | | | Bond Future | 6.66 | 101.3867 | 6.6639 | 101.3867 | 9,445.00 |
| 05/09/2012 | R208 On 01-November-12 | 6.81 | Call | Bond Future | 1865 | 2 | 1865 | 2 | 0.00 |
| 05/09/2012 | R208 On 01-November-12 | 7.50 | Call | Bond Future | 5267 | 5 | 5267 | 5 | 0.00 |
| 05/09/2012 | R208 On 01-November-12 | 7.70 | Call | Bond Future | 6395 | 7 | 6395 | 7 | 0.00 |
| 05/09/2012 | R208 On 01-November-12 | 7.70 | Put | Bond Future | 50 | 0 | 50 | 0 | 0.00 |
| 05/09/2012 | R208 On 01-November-12 | 7.50 | Put | Bond Future | 107 | 0 | 107 | 0 | 12,250.00 |
| 05/09/2012 | R208 On 01-November-12 | 6.81 | Put | Bond Future | 938 | 1 | 938 | 1 | 0.00 |
| 05/09/2012 | R208 On 07-February-13 | | | Bond Future | 6.73 | 102.8074 | 6.7284 | 102.8074 | 2,300.00 |
| 05/09/2012 | R208 On 07-February-13 | 6.00 | Call | Bond Future | 642 | 1 | 642 | 1 | 12,250.00 |
| 05/09/2012 | R208 On 07-February-13 | 7.78 | Call | Bond Future | 6690 | 7 | 6690 | 7 | 0.00 |
| 05/09/2012 | R208 On 07-February-13 | 7.78 | Put | Bond Future | 434 | 0 | 434 | 0 | 0.00 |
| 05/09/2012 | R208 On 07-February-13 | 6.00 | Put | Bond Future | 5279 | 5 | 5279 | 5 | 0.00 |
| 05/09/2012 | R208 On 02-May-13 | | | Bond Future | 6.78 | 100.7230 | 6.7786 | 100.7230 | 0.00 |
| 05/09/2012 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 2452 | 3 | 2452 | 3 | 0.00 |
| 05/09/2012 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 2479 | 3 | 2479 | 3 | 0.00 |
| 05/09/2012 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 2425 | 3 | 2425 | 3 | 0.00 |
| 05/09/2012 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 3265 | 3 | 3265 | 3 | 0.00 |
| 05/09/2012 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 3198 | 3 | 3198 | 3 | 0.00 |
| 05/09/2012 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 3231 | 3 | 3231 | 3 | 0.00 |
| 05/09/2012 | R209 On 01-November-12 | | | Bond Future | 8.10 | 81.6563 | 8.0997 | 81.6563 | 7,401.00 |
| 05/09/2012 | R209 On 01-November-12 | 8.99 | Call | Bond Future | 7572 | 8 | 7572 | 8 | 0.00 |
| 05/09/2012 | R209 On 01-November-12 | 8.99 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 05/09/2012 | R209 On 07-February-13 | | | Bond Future | 8.17 | 82.8005 | 8.1717 | 82.8005 | 0.00 |
| 05/09/2012 | R209 On 07-February-13 | 9.06 | Call | Bond Future | 8473 | 9 | 8473 | 9 | 0.00 |
| 05/09/2012 | R209 On 07-February-13 | 9.06 | Put | Bond Future | 1279 | 1 | 1279 | 1 | 0.00 |
| 05/09/2012 | R209 On 02-May-13 | | | Bond Future | 8.23 | 80.7128 | 8.2304 | 80.7128 | 0.00 |
| 05/09/2012 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 3918 | 4 | 3918 | 4 | 0.00 |
| 05/09/2012 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 3954 | 4 | 3954 | 4 | 0.00 |
| 05/09/2012 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 3991 | 4 | 3991 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 5923 | 6 | 5923 | 6 | 0.00 |
| 05/09/2012 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 5976 | 6 | 5976 | 6 | 0.00 |
| 05/09/2012 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 6029 | 6 | 6029 | 6 | 0.00 |
| 05/09/2012 | R210 On 01-November-12 | | | Bond Future | 153.70 | 153.6997 | 153.7032 | 153.6997 | 3,414.00 |
| 05/09/2012 | R210 On 01-November-12 | 144.99 | Call | Bond Future | 8713 | 9 | 8713 | 9 | 0.00 |
| 05/09/2012 | R210 On 01-November-12 | 145.01 | Call | Bond Future | 8693 | 9 | 8693 | 9 | 0.00 |
| 05/09/2012 | R210 On 01-November-12 | 145.00 | Call | Bond Future | 8703 | 9 | 8703 | 9 | 0.00 |
| 05/09/2012 | R210 On 01-November-12 | 145.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R210 On 01-November-12 | 145.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R210 On 01-November-12 | 144.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R211 On 01-November-12 | | | Bond Future | 122.22 | 122.2328 | 122.2234 | 122.2328 | 703.00 |
| 05/09/2012 | R211 On 01-November-12 | 121.99 | Call | Bond Future | 233 | 0 | 233 | 0 | 0.00 |
| 05/09/2012 | R211 On 01-November-12 | 122.00 | Call | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 05/09/2012 | R211 On 01-November-12 | 122.01 | Call | Bond Future | 213 | 0 | 213 | 0 | 0.00 |
| 05/09/2012 | R211 On 01-November-12 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R211 On 01-November-12 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R211 On 01-November-12 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R212 On 01-November-12 | | | Bond Future | 125.64 | 125.6410 | 125.6400 | 125.6410 | 5,084.00 |
| 05/09/2012 | R212 On 01-November-12 | 121.99 | Call | Bond Future | 3650 | 4 | 3650 | 4 | 0.00 |
| 05/09/2012 | R212 On 01-November-12 | 122.01 | Call | Bond Future | 3630 | 4 | 3630 | 4 | 0.00 |
| 05/09/2012 | R212 On 01-November-12 | 122.00 | Call | Bond Future | 3640 | 4 | 3640 | 4 | 0.00 |
| 05/09/2012 | R212 On 01-November-12 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R212 On 01-November-12 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R212 On 01-November-12 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R213 On 01-November-12 | | | Bond Future | 7.88 | 93.0766 | 7.8763 | 93.0766 | 5,018.00 |
| 05/09/2012 | R213 On 01-November-12 | 7.75 | Call | Bond Future | 1705 | 2 | 1705 | 2 | 140.00 |
| 05/09/2012 | R213 On 01-November-12 | 8.81 | Call | Bond Future | 8100 | 8 | 8100 | 8 | 0.00 |
| 05/09/2012 | R213 On 01-November-12 | 8.81 | Put | Bond Future | 212 | 0 | 212 | 0 | 0.00 |
| 05/09/2012 | R213 On 01-November-12 | 7.75 | Put | Bond Future | 2854 | 3 | 2854 | 3 | 0.00 |
| 05/09/2012 | R213 On 07-February-13 | | | Bond Future | 7.95 | 94.3810 | 7.9521 | 94.3810 | 0.00 |
| 05/09/2012 | R213 On 07-February-13 | 8.90 | Call | Bond Future | 9010 | 9 | 9010 | 9 | 0.00 |
| 05/09/2012 | R213 On 07-February-13 | 8.90 | Put | Bond Future | 1139 | 1 | 1139 | 1 | 0.00 |
| 05/09/2012 | R213 On 02-May-13 | | | Bond Future | 8.01 | 92.0474 | 8.0110 | 92.0474 | 0.00 |
| 05/09/2012 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 4128 | 4 | 4128 | 4 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 05/09/2012 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 4166 | 4 | 4166 | 4 | 0.00 |
| 05/09/2012 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 4204 | 4 | 4204 | 4 | 0.00 |
| 05/09/2012 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 5540 | 5 | 5540 | 5 | 0.00 |
| 05/09/2012 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 5591 | 5 | 5591 | 5 | 0.00 |
| 05/09/2012 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 5642 | 6 | 5642 | 6 | 0.00 |
| 05/09/2012 | R214 On 01-November-12 | | | Bond Future | 8.12 | 83.6674 | 8.1239 | 83.6674 | 1,714.00 |
| 05/09/2012 | R214 On 01-November-12 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R214 On 01-November-12 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R214 On 01-November-12 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 05/09/2012 | R214 On 01-November-12 | 8.01 | Put | Bond Future | 1081 | 1 | 1081 | 1 | 0.00 |
| 05/09/2012 | R214 On 01-November-12 | 8.00 | Put | Bond Future | 1177 | 1 | 1177 | 1 | 0.00 |
| 05/09/2012 | R214 On 01-November-12 | 7.99 | Put | Bond Future | 1273 | 1 | 1273 | 1 | 0.00 |