



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For October 2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 2025 On 01-November-12 | | | Bond Future | 110.32 | 110.2050 | 110.3247 | 110.2050 | 6,017.00 |
| 09/10/2012 | 2025 On 01-November-12 | 99.99 | Call | Bond Future | 10335 | 10 | 10335 | 10 | 0.00 |
| 09/10/2012 | 2025 On 01-November-12 | 100.00 | Call | Bond Future | 10325 | 10 | 10325 | 10 | 0.00 |
| 09/10/2012 | 2025 On 01-November-12 | 100.01 | Call | Bond Future | 10315 | 10 | 10315 | 10 | 0.00 |
| 09/10/2012 | 2025 On 01-November-12 | 100.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | 2025 On 01-November-12 | 100.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | 2025 On 01-November-12 | 99.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | 2038 On 01-November-12 | | | Bond Future | 107.04 | 107.0410 | 107.0423 | 107.0410 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | 2038 On 01-November-12 | 98.99 | Call | Bond Future | 8052 | 8 | 8052 | 8 | 0.00 |
| 09/10/2012 | 2038 On 01-November-12 | 99.01 | Call | Bond Future | 8032 | 8 | 8032 | 8 | 0.00 |
| 09/10/2012 | 2038 On 01-November-12 | 99.00 | Call | Bond Future | 8042 | 8 | 8042 | 8 | 0.00 |
| 09/10/2012 | 2038 On 01-November-12 | 99.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | 2038 On 01-November-12 | 99.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | 2038 On 01-November-12 | 98.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | 2050 On 01-November-12 | | | Bond Future | 117.32 | 117.3193 | 117.3208 | 117.3193 | 0.00 |
| 09/10/2012 | 2050 On 01-November-12 | 103.99 | Call | Bond Future | 13331 | 13 | 13331 | 13 | 0.00 |
| 09/10/2012 | 2050 On 01-November-12 | 104.00 | Call | Bond Future | 13321 | 13 | 13321 | 13 | 0.00 |
| 09/10/2012 | 2050 On 01-November-12 | 104.01 | Call | Bond Future | 13311 | 13 | 13311 | 13 | 0.00 |
| 09/10/2012 | 2050 On 01-November-12 | 104.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | 2050 On 01-November-12 | 104.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | 2050 On 01-November-12 | 103.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | AL7T On 01-November-12 | | | Index Future | 466.83 | 464.5660 | 466.8320 | 464.5660 | 12.00 |
| 09/10/2012 | AL7T On 07-February-13 | | | Index Future | 473.52 | 471.2240 | 473.5240 | 471.2240 | 0.00 |
| 09/10/2012 | ALBI On 01-November-12 | | | Index Future | 417.21 | 415.1960 | 417.2130 | 415.1960 | 893.00 |
| 09/10/2012 | ALBI On 07-February-13 | | | Index Future | 423.19 | 421.1470 | 423.1940 | 421.1470 | 118.00 |
| 09/10/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

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|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 09/10/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 09/10/2012 | EL28 On 01-November-12 | | | Bond Future | 111.26 | 111.2610 | 111.2625 | 111.2610 | 0.00 |
| 09/10/2012 | EL28 On 01-November-12 | 105.99 | Call | Bond Future | 5272 | 5 | 5272 | 5 | 0.00 |
| 09/10/2012 | EL28 On 01-November-12 | 106.00 | Call | Bond Future | 5262 | 5 | 5262 | 5 | 0.00 |
| 09/10/2012 | EL28 On 01-November-12 | 106.01 | Call | Bond Future | 5252 | 5 | 5252 | 5 | 0.00 |
| 09/10/2012 | EL28 On 01-November-12 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | EL28 On 01-November-12 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | EL28 On 01-November-12 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | ES33 On 01-November-12 | | | Bond Future | 9.17 | 84.8137 | 9.1676 | 84.8137 | 303.00 |
| 09/10/2012 | ES33 On 01-November-12 | 9.20 | Call | Bond Future | 262 | 0 | 262 | 0 | 0.00 |
| 09/10/2012 | ES33 On 01-November-12 | 9.20 | Put | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 09/10/2012 | ES33 On 07-February-13 | | | Bond Future | 9.28 | 85.9996 | 9.2807 | 85.9996 | 0.00 |
| 09/10/2012 | ES33 On 07-February-13 | 8.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | ES33 On 07-February-13 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | ES33 On 07-February-13 | 8.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | ES33 On 07-February-13 | 8.56 | Put | Bond Future | 6046 | 7 | 6046 | 7 | 0.00 |
| 09/10/2012 | ES33 On 07-February-13 | 8.55 | Put | Bond Future | 6134 | 7 | 6134 | 7 | 0.00 |
| 09/10/2012 | ES33 On 07-February-13 | 8.54 | Put | Bond Future | 6223 | 7 | 6223 | 7 | 0.00 |
| 09/10/2012 | GOVI On 01-November-12 | | | GOVI | 417.93 | 416.0920 | 417.9340 | 416.0920 | 310.00 |
| 09/10/2012 | GOVI On 01-November-12 | 403.96 | Call | GOVI | 139740 | 12 | 139740 | 12 | 0.00 |
| 09/10/2012 | GOVI On 01-November-12 | 403.96 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | GOVI On 07-February-13 | | | GOVI | 423.93 | 422.0550 | 423.9260 | 422.0550 | 24.00 |
| 09/10/2012 | GOVI On 07-February-13 | 432.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | GOVI On 07-February-13 | 433.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | GOVI On 07-February-13 | 433.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | GOVI On 07-February-13 | 433.00 | Put | GOVI | 90740 | 11 | 90740 | 11 | 0.00 |
| 09/10/2012 | GOVI On 07-February-13 | 433.01 | Put | GOVI | 90840 | 11 | 90840 | 11 | 0.00 |
| 09/10/2012 | GOVI On 07-February-13 | 432.99 | Put | GOVI | 90640 | 11 | 90640 | 11 | 0.00 |
| 09/10/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 09/10/2012 | IGOV On 01-November-12 | | | Index Future | 190.47 | 190.0420 | 190.4740 | 190.0420 | 592.00 |
| 09/10/2012 | IGOV On 07-February-13 | | | Index Future | 193.21 | 192.7660 | 193.2050 | 192.7660 | 14.00 |
| 09/10/2012 | ILBI On 01-November-12 | | | Index Future | 514.69 | 518.5990 | 514.6920 | 518.5990 | 0.00 |
| 09/10/2012 | ILBI On 07-February-13 | | | Index Future | 521.91 | 525.8750 | 521.9140 | 525.8750 | 169.00 |
| 09/10/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 09/10/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 09/10/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 09/10/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 09/10/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 09/10/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 09/10/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.07 | 94.9300 | 5.0700 | 94.9300 | 500.00 |
| 09/10/2012 | JBAF On 21-November-12 | | | Jibar Tradeable Future | 5.01 | 94.9800 | 5.0100 | 94.9800 | 0.00 |
| 09/10/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 4.93 | 95.0600 | 4.9300 | 95.0600 | 840.00 |
| 09/10/2012 | JBAF On 16-January-13 | | | Jibar Tradeable Future | 4.90 | 95.0900 | 4.9000 | 95.0900 | 0.00 |
| 09/10/2012 | JBAF On 20-February-13 | | | Jibar Tradeable Future | 4.86 | 95.1300 | 4.8600 | 95.1300 | 0.00 |
| 09/10/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 4.86 | 95.1300 | 4.8600 | 95.1300 | 1,000.00 |
| 09/10/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 4.88 | 95.1000 | 4.8800 | 95.1000 | 500.00 |
| 09/10/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 4.97 | 95.0100 | 4.9700 | 95.0100 | 1,700.00 |
| 09/10/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.09 | 94.9000 | 5.0900 | 94.9000 | 1,500.00 |
| 09/10/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.22 | 94.7700 | 5.2200 | 94.7700 | 800.00 |
| 09/10/2012 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.37 | 94.6200 | 5.3700 | 94.6200 | 800.00 |
| 09/10/2012 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 5.51 | 94.4600 | 5.5100 | 94.4600 | 0.00 |
| 09/10/2012 | R023 On 01-November-12 | | | Bond Future | 7.38 | 103.4265 | 7.3755 | 103.4265 | 1,049.00 |
| 09/10/2012 | R023 On 01-November-12 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R023 On 01-November-12 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R023 On 01-November-12 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R023 On 01-November-12 | 7.05 | Put | Bond Future | 2399 | 3 | 2399 | 3 | 0.00 |
| 09/10/2012 | R023 On 01-November-12 | 7.06 | Put | Bond Future | 2324 | 3 | 2324 | 3 | 0.00 |
| 09/10/2012 | R023 On 01-November-12 | 7.04 | Put | Bond Future | 2474 | 3 | 2474 | 3 | 0.00 |
| 09/10/2012 | R023 On 07-February-13 | | | Bond Future | 7.46 | 104.8727 | 7.4608 | 104.8727 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | R023 On 07-February-13 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R023 On 07-February-13 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R023 On 07-February-13 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R023 On 07-February-13 | 7.06 | Put | Bond Future | 2886 | 4 | 2886 | 4 | 0.00 |
| 09/10/2012 | R023 On 07-February-13 | 7.05 | Put | Bond Future | 2960 | 4 | 2960 | 4 | 0.00 |
| 09/10/2012 | R023 On 07-February-13 | 7.04 | Put | Bond Future | 3033 | 4 | 3033 | 4 | 0.00 |
| 09/10/2012 | R023 On 02-May-13 | | | Bond Future | 7.53 | 102.2292 | 7.5318 | 102.2292 | 0.00 |
| 09/10/2012 | R023 On 02-May-13 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R023 On 02-May-13 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R023 On 02-May-13 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R023 On 02-May-13 | 7.05 | Put | Bond Future | 3405 | 4 | 3405 | 4 | 0.00 |
| 09/10/2012 | R023 On 02-May-13 | 7.06 | Put | Bond Future | 3333 | 4 | 3333 | 4 | 0.00 |
| 09/10/2012 | R023 On 02-May-13 | 7.04 | Put | Bond Future | 3478 | 4 | 3478 | 4 | 0.00 |
| 09/10/2012 | R157 On 01-November-12 | | | Bond Future | 5.47 | 122.7177 | 5.4720 | 122.7177 | 14,429.00 |
| 09/10/2012 | R157 On 01-November-12 | 5.78 | Call | Bond Future | 936 | 1 | 936 | 1 | 5,630.00 |
| 09/10/2012 | R157 On 01-November-12 | 6.24 | Call | Bond Future | 2239 | 2 | 2239 | 2 | 0.00 |
| 09/10/2012 | R157 On 01-November-12 | 6.24 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R157 On 01-November-12 | 5.78 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 09/10/2012 | R157 On 07-February-13 | | | Bond Future | 5.51 | 124.4336 | 5.5059 | 124.4336 | 100.00 |
| 09/10/2012 | R157 On 07-February-13 | 6.28 | Call | Bond Future | 2112 | 2 | 2112 | 2 | 0.00 |
| 09/10/2012 | R157 On 07-February-13 | 6.28 | Put | Bond Future | 73 | 0 | 73 | 0 | 0.00 |
| 09/10/2012 | R157 On 02-May-13 | | | Bond Future | 5.53 | 119.1384 | 5.5284 | 119.1384 | 0.00 |
| 09/10/2012 | R157 On 02-May-13 | 5.34 | Call | Bond Future | 507 | 0 | 507 | 0 | 0.00 |
| 09/10/2012 | R157 On 02-May-13 | 5.35 | Call | Bond Future | 518 | 0 | 518 | 0 | 0.00 |
| 09/10/2012 | R157 On 02-May-13 | 5.36 | Call | Bond Future | 528 | 0 | 528 | 0 | 0.00 |
| 09/10/2012 | R157 On 02-May-13 | 5.36 | Put | Bond Future | 937 | 1 | 937 | 1 | 0.00 |
| 09/10/2012 | R157 On 02-May-13 | 5.35 | Put | Bond Future | 951 | 1 | 951 | 1 | 0.00 |
| 09/10/2012 | R157 On 02-May-13 | 5.34 | Put | Bond Future | 965 | 1 | 965 | 1 | 0.00 |
| 09/10/2012 | R186 On 01-November-12 | | | Bond Future | 7.79 | 125.9483 | 7.7913 | 125.9483 | 35,351.00 |
| 09/10/2012 | R186 On 01-November-12 | 7.82 | Call | Bond Future | 1612 | 1 | 1612 | 1 | 1,858.00 |
| 09/10/2012 | R186 On 01-November-12 | 8.00 | Call | Bond Future | 2705 | 2 | 2705 | 2 | 0.00 |
| 09/10/2012 | R186 On 01-November-12 | 8.50 | Call | Bond Future | 6739 | 6 | 6739 | 6 | 0.00 |
| 09/10/2012 | R186 On 01-November-12 | 8.82 | Call | Bond Future | 9542 | 9 | 9542 | 9 | 0.00 |
| 09/10/2012 | R186 On 01-November-12 | 8.82 | Put | Bond Future | 5 | 0 | 5 | 0 | 1,858.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | R186 On 01-November-12 | 8.50 | Put | Bond Future | 52 | 0 | 52 | 0 | 0.00 |
| 09/10/2012 | R186 On 01-November-12 | 8.00 | Put | Bond Future | 681 | 1 | 681 | 1 | 0.00 |
| 09/10/2012 | R186 On 01-November-12 | 7.82 | Put | Bond Future | 1331 | 2 | 1331 | 2 | 0.00 |
| 09/10/2012 | R186 On 07-February-13 | | | Bond Future | 7.88 | 122.4196 | 7.8782 | 122.4196 | 2,150.00 |
| 09/10/2012 | R186 On 07-February-13 | 8.47 | Call | Bond Future | 6940 | 6 | 6940 | 6 | 0.00 |
| 09/10/2012 | R186 On 07-February-13 | 7.75 | Call | Bond Future | 2873 | 0 | 2873 | 0 | 1,000.00 |
| 09/10/2012 | R186 On 07-February-13 | 8.00 | Call | Bond Future | 4094 | 4 | 4094 | 4 | 0.00 |
| 09/10/2012 | R186 On 07-February-13 | 8.32 | Call | Bond Future | 5965 | 5 | 5965 | 5 | 0.00 |
| 09/10/2012 | R186 On 07-February-13 | 7.00 | Call | Bond Future | 673 | 1 | 673 | 1 | 10,300.00 |
| 09/10/2012 | R186 On 07-February-13 | 7.25 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 670.00 |
| 09/10/2012 | R186 On 07-February-13 | 7.25 | Put | Bond Future | 7419 | 8 | 7419 | 8 | 0.00 |
| 09/10/2012 | R186 On 07-February-13 | 7.00 | Put | Bond Future | 9530 | 10 | 9530 | 10 | 0.00 |
| 09/10/2012 | R186 On 07-February-13 | 8.32 | Put | Bond Future | 1826 | 2 | 1826 | 2 | 2,000.00 |
| 09/10/2012 | R186 On 07-February-13 | 8.00 | Put | Bond Future | 2933 | 3 | 2933 | 3 | 150.00 |
| 09/10/2012 | R186 On 07-February-13 | 7.75 | Put | Bond Future | 4112 | 0 | 4112 | 0 | 0.00 |
| 09/10/2012 | R186 On 07-February-13 | 8.47 | Put | Bond Future | 1441 | 2 | 1441 | 2 | 0.00 |
| 09/10/2012 | R186 On 02-May-13 | | | Bond Future | 7.96 | 123.9016 | 7.9550 | 123.9016 | 0.00 |
| 09/10/2012 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 2317 | 2 | 2317 | 2 | 0.00 |
| 09/10/2012 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 2285 | 2 | 2285 | 2 | 0.00 |
| 09/10/2012 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 2254 | 2 | 2254 | 2 | 0.00 |
| 09/10/2012 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 7742 | 8 | 7742 | 8 | 0.00 |
| 09/10/2012 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 7673 | 8 | 7673 | 8 | 0.00 |
| 09/10/2012 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 7605 | 8 | 7605 | 8 | 0.00 |
| 09/10/2012 | R189 On 01-November-12 | | | Bond Future | 213.41 | 213.4144 | 213.4092 | 213.4144 | 0.00 |
| 09/10/2012 | R189 On 01-November-12 | 218.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R189 On 01-November-12 | 219.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R189 On 01-November-12 | 219.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R189 On 01-November-12 | 219.01 | Put | Bond Future | 5601 | 6 | 5601 | 6 | 0.00 |
| 09/10/2012 | R189 On 01-November-12 | 219.00 | Put | Bond Future | 5591 | 6 | 5591 | 6 | 0.00 |
| 09/10/2012 | R189 On 01-November-12 | 218.99 | Put | Bond Future | 5581 | 6 | 5581 | 6 | 0.00 |
| 09/10/2012 | R197 On 01-November-12 | | | Bond Future | 279.05 | 278.8023 | 279.0465 | 278.8023 | 6,288.00 |
| 09/10/2012 | R197 On 01-November-12 | 266.99 | Call | Bond Future | 12057 | 12 | 12057 | 12 | 0.00 |
| 09/10/2012 | R197 On 01-November-12 | 267.00 | Call | Bond Future | 12047 | 12 | 12047 | 12 | 0.00 |
| 09/10/2012 | R197 On 01-November-12 | 267.01 | Call | Bond Future | 12037 | 12 | 12037 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | R197 On 01-November-12 | 267.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R197 On 01-November-12 | 267.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R197 On 01-November-12 | 266.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R201 On 01-November-12 | | | Bond Future | 4.91 | 110.8292 | 4.9127 | 110.8292 | 1,560.00 |
| 09/10/2012 | R201 On 01-November-12 | 5.11 | Call | Bond Future | 448 | 0 | 448 | 0 | 0.00 |
| 09/10/2012 | R201 On 01-November-12 | 5.11 | Put | Bond Future | 37 | 0 | 37 | 0 | 0.00 |
| 09/10/2012 | R201 On 07-February-13 | | | Bond Future | 4.86 | 107.9708 | 4.8613 | 107.9708 | 0.00 |
| 09/10/2012 | R201 On 07-February-13 | 4.98 | Call | Bond Future | 471 | 0 | 471 | 0 | 0.00 |
| 09/10/2012 | R201 On 07-February-13 | 4.98 | Put | Bond Future | 253 | 0 | 253 | 0 | 0.00 |
| 09/10/2012 | R201 On 02-May-13 | | | Bond Future | 4.80 | 109.2778 | 4.7969 | 109.2778 | 0.00 |
| 09/10/2012 | R201 On 02-May-13 | 4.04 | Call | Bond Future | 43 | 0 | 43 | 0 | 0.00 |
| 09/10/2012 | R201 On 02-May-13 | 4.05 | Call | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 09/10/2012 | R201 On 02-May-13 | 4.06 | Call | Bond Future | 46 | 0 | 46 | 0 | 0.00 |
| 09/10/2012 | R201 On 02-May-13 | 4.06 | Put | Bond Future | 1241 | 1 | 1241 | 1 | 0.00 |
| 09/10/2012 | R201 On 02-May-13 | 4.05 | Put | Bond Future | 1255 | 1 | 1255 | 1 | 0.00 |
| 09/10/2012 | R201 On 02-May-13 | 4.04 | Put | Bond Future | 1270 | 1 | 1270 | 1 | 0.00 |
| 09/10/2012 | R202 On 01-November-12 | | | Bond Future | 205.94 | 205.2897 | 205.9351 | 205.2897 | 50,731.00 |
| 09/10/2012 | R202 On 01-November-12 | 191.99 | Call | Bond Future | 13945 | 13 | 13945 | 13 | 0.00 |
| 09/10/2012 | R202 On 01-November-12 | 192.00 | Call | Bond Future | 13935 | 13 | 13935 | 13 | 0.00 |
| 09/10/2012 | R202 On 01-November-12 | 192.01 | Call | Bond Future | 13925 | 13 | 13925 | 13 | 0.00 |
| 09/10/2012 | R202 On 01-November-12 | 192.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R202 On 01-November-12 | 192.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R202 On 01-November-12 | 191.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R203 On 01-November-12 | | | Bond Future | 6.06 | 110.0914 | 6.0590 | 110.0914 | 4,688.00 |
| 09/10/2012 | R203 On 01-November-12 | 6.87 | Call | Bond Future | 3485 | 3 | 3485 | 3 | 0.00 |
| 09/10/2012 | R203 On 01-November-12 | 6.87 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 09/10/2012 | R203 On 07-February-13 | | | Bond Future | 6.12 | 111.6308 | 6.1202 | 111.6308 | 11,950.00 |
| 09/10/2012 | R203 On 07-February-13 | 6.11 | Call | Bond Future | 1114 | 1 | 1114 | 1 | 12,600.00 |
| 09/10/2012 | R203 On 07-February-13 | 6.65 | Call | Bond Future | 2563 | 2 | 2563 | 2 | 0.00 |
| 09/10/2012 | R203 On 07-February-13 | 6.94 | Call | Bond Future | 3524 | 3 | 3524 | 3 | 0.00 |
| 09/10/2012 | R203 On 07-February-13 | 6.94 | Put | Bond Future | 189 | 0 | 189 | 0 | 0.00 |
| 09/10/2012 | R203 On 07-February-13 | 6.65 | Put | Bond Future | 393 | 0 | 393 | 0 | 30,250.00 |
| 09/10/2012 | R203 On 07-February-13 | 6.11 | Put | Bond Future | 1157 | 1 | 1157 | 1 | 3,254.00 |
| 09/10/2012 | R203 On 02-May-13 | | | Bond Future | 6.17 | 108.8258 | 6.1711 | 108.8258 | 8.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 982 | 1 | 982 | 1 | 0.00 |
| 09/10/2012 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 950 | 1 | 950 | 1 | 0.00 |
| 09/10/2012 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 966 | 1 | 966 | 1 | 0.00 |
| 09/10/2012 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 2042 | 2 | 2042 | 2 | 0.00 |
| 09/10/2012 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 2066 | 2 | 2066 | 2 | 0.00 |
| 09/10/2012 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 2018 | 2 | 2018 | 2 | 0.00 |
| 09/10/2012 | R204 On 01-November-12 | | | Bond Future | 6.36 | 111.0259 | 6.3600 | 111.0259 | 5,818.00 |
| 09/10/2012 | R204 On 01-November-12 | 7.22 | Call | Bond Future | 4409 | 4 | 4409 | 4 | 0.00 |
| 09/10/2012 | R204 On 01-November-12 | 7.22 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 09/10/2012 | R204 On 07-February-13 | | | Bond Future | 6.42 | 108.5480 | 6.4242 | 108.5480 | 3,000.00 |
| 09/10/2012 | R204 On 07-February-13 | 7.29 | Call | Bond Future | 4515 | 4 | 4515 | 4 | 0.00 |
| 09/10/2012 | R204 On 07-February-13 | 7.29 | Put | Bond Future | 260 | 0 | 260 | 0 | 0.00 |
| 09/10/2012 | R204 On 02-May-13 | | | Bond Future | 6.48 | 109.8621 | 6.4823 | 109.8621 | 0.00 |
| 09/10/2012 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 1447 | 1 | 1447 | 1 | 0.00 |
| 09/10/2012 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 1469 | 1 | 1469 | 1 | 0.00 |
| 09/10/2012 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 1490 | 1 | 1490 | 1 | 0.00 |
| 09/10/2012 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 2330 | 2 | 2330 | 2 | 0.00 |
| 09/10/2012 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 2357 | 2 | 2357 | 2 | 0.00 |
| 09/10/2012 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 2385 | 3 | 2385 | 3 | 0.00 |
| 09/10/2012 | R206 On 01-November-12 | | | Bond Future | 5.07 | 105.0028 | 5.0720 | 105.0028 | 1,120.00 |
| 09/10/2012 | R206 On 01-November-12 | 5.05 | Call | Bond Future | 93 | 0 | 93 | 0 | 0.00 |
| 09/10/2012 | R206 On 01-November-12 | 5.05 | Put | Bond Future | 119 | 0 | 119 | 0 | 0.00 |
| 09/10/2012 | R206 On 07-February-13 | | | Bond Future | 5.02 | 102.7060 | 5.0151 | 102.7060 | 0.00 |
| 09/10/2012 | R206 On 07-February-13 | 4.76 | Call | Bond Future | 138 | 0 | 138 | 0 | 0.00 |
| 09/10/2012 | R206 On 07-February-13 | 4.76 | Put | Bond Future | 370 | 0 | 370 | 0 | 0.00 |
| 09/10/2012 | R206 On 02-May-13 | | | Bond Future | 4.93 | 103.9494 | 4.9334 | 103.9494 | 0.00 |
| 09/10/2012 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 09/10/2012 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 33 | 0 | 33 | 0 | 0.00 |
| 09/10/2012 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 09/10/2012 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 1089 | 1 | 1089 | 1 | 0.00 |
| 09/10/2012 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 1083 | 1 | 1083 | 1 | 0.00 |
| 09/10/2012 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 1095 | 1 | 1095 | 1 | 0.00 |
| 09/10/2012 | R207 On 01-November-12 | | | Bond Future | 6.72 | 104.8233 | 6.7169 | 104.8233 | 18,861.00 |
| 09/10/2012 | R207 On 01-November-12 | 7.58 | Call | Bond Future | 4810 | 4 | 4810 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | R207 On 01-November-12 | 7.58 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 09/10/2012 | R207 On 07-February-13 | | | Bond Future | 6.79 | 102.6496 | 6.7891 | 102.6496 | 0.00 |
| 09/10/2012 | R207 On 07-February-13 | 7.66 | Call | Bond Future | 5015 | 5 | 5015 | 5 | 0.00 |
| 09/10/2012 | R207 On 07-February-13 | 7.66 | Put | Bond Future | 330 | 0 | 330 | 0 | 0.00 |
| 09/10/2012 | R207 On 02-May-13 | | | Bond Future | 6.86 | 103.8922 | 6.8564 | 103.8922 | 0.00 |
| 09/10/2012 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 1220 | 1 | 1220 | 1 | 0.00 |
| 09/10/2012 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 1239 | 1 | 1239 | 1 | 0.00 |
| 09/10/2012 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 1258 | 1 | 1258 | 1 | 0.00 |
| 09/10/2012 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 3412 | 4 | 3412 | 4 | 0.00 |
| 09/10/2012 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 3448 | 4 | 3448 | 4 | 0.00 |
| 09/10/2012 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 3484 | 4 | 3484 | 4 | 0.00 |
| 09/10/2012 | R208 On 01-November-12 | | | Bond Future | 6.92 | 99.0829 | 6.9176 | 99.0829 | 11,904.00 |
| 09/10/2012 | R208 On 01-November-12 | 6.81 | Call | Bond Future | 516 | 0 | 516 | 0 | 0.00 |
| 09/10/2012 | R208 On 01-November-12 | 7.70 | Call | Bond Future | 4752 | 4 | 4752 | 4 | 0.00 |
| 09/10/2012 | R208 On 01-November-12 | 7.50 | Call | Bond Future | 3597 | 3 | 3597 | 3 | 0.00 |
| 09/10/2012 | R208 On 01-November-12 | 7.50 | Put | Bond Future | 39 | 0 | 39 | 0 | 12,250.00 |
| 09/10/2012 | R208 On 01-November-12 | 7.70 | Put | Bond Future | 8 | 0 | 8 | 0 | 0.00 |
| 09/10/2012 | R208 On 01-November-12 | 6.81 | Put | Bond Future | 1191 | 2 | 1191 | 2 | 0.00 |
| 09/10/2012 | R208 On 07-February-13 | | | Bond Future | 6.99 | 100.4683 | 6.9911 | 100.4683 | 3,000.00 |
| 09/10/2012 | R208 On 07-February-13 | 6.00 | Call | Bond Future | 208 | 0 | 208 | 0 | 12,250.00 |
| 09/10/2012 | R208 On 07-February-13 | 7.78 | Call | Bond Future | 5114 | 5 | 5114 | 5 | 0.00 |
| 09/10/2012 | R208 On 07-February-13 | 8.83 | Call | Bond Future | 10440 | 10 | 10440 | 10 | 0.00 |
| 09/10/2012 | R208 On 07-February-13 | 8.83 | Put | Bond Future | 26 | 0 | 26 | 0 | 0.00 |
| 09/10/2012 | R208 On 07-February-13 | 7.78 | Put | Bond Future | 468 | 1 | 468 | 1 | 0.00 |
| 09/10/2012 | R208 On 07-February-13 | 6.00 | Put | Bond Future | 6455 | 7 | 6455 | 7 | 0.00 |
| 09/10/2012 | R208 On 02-May-13 | | | Bond Future | 7.06 | 98.2916 | 7.0557 | 98.2916 | 0.00 |
| 09/10/2012 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 1423 | 1 | 1423 | 1 | 0.00 |
| 09/10/2012 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 1445 | 1 | 1445 | 1 | 0.00 |
| 09/10/2012 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 1467 | 1 | 1467 | 1 | 0.00 |
| 09/10/2012 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 3840 | 4 | 3840 | 4 | 0.00 |
| 09/10/2012 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 3879 | 4 | 3879 | 4 | 0.00 |
| 09/10/2012 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 3918 | 4 | 3918 | 4 | 0.00 |
| 09/10/2012 | R209 On 01-November-12 | | | Bond Future | 8.57 | 76.4838 | 8.5708 | 76.4838 | 7,349.00 |
| 09/10/2012 | R209 On 01-November-12 | 8.99 | Call | Bond Future | 3602 | 3 | 3602 | 3 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | R209 On 01-November-12 | 8.99 | Put | Bond Future | 294 | 0 | 294 | 0 | 0.00 |
| 09/10/2012 | R209 On 07-February-13 | | | Bond Future | 8.66 | 77.5532 | 8.6555 | 77.5532 | 0.00 |
| 09/10/2012 | R209 On 07-February-13 | 8.63 | Call | Bond Future | 3157 | 3 | 3157 | 3 | 0.00 |
| 09/10/2012 | R209 On 07-February-13 | 8.83 | Call | Bond Future | 4004 | 0 | 4004 | 0 | 0.00 |
| 09/10/2012 | R209 On 07-February-13 | 9.06 | Call | Bond Future | 5084 | 5 | 5084 | 5 | 0.00 |
| 09/10/2012 | R209 On 07-February-13 | 9.06 | Put | Bond Future | 1940 | 2 | 1940 | 2 | 0.00 |
| 09/10/2012 | R209 On 07-February-13 | 8.83 | Put | Bond Future | 2621 | 0 | 2621 | 0 | 14,000.00 |
| 09/10/2012 | R209 On 07-February-13 | 8.63 | Put | Bond Future | 3362 | 4 | 3362 | 4 | 11,000.00 |
| 09/10/2012 | R209 On 02-May-13 | | | Bond Future | 8.73 | 75.3505 | 8.7289 | 75.3505 | 0.00 |
| 09/10/2012 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 09/10/2012 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 1882 | 2 | 1882 | 2 | 0.00 |
| 09/10/2012 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 1857 | 2 | 1857 | 2 | 0.00 |
| 09/10/2012 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 8087 | 9 | 8087 | 9 | 0.00 |
| 09/10/2012 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 8022 | 9 | 8022 | 9 | 0.00 |
| 09/10/2012 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 7957 | 9 | 7957 | 9 | 0.00 |
| 09/10/2012 | R210 On 01-November-12 | | | Bond Future | 159.12 | 158.5041 | 159.1204 | 158.5041 | 3,414.00 |
| 09/10/2012 | R210 On 01-November-12 | 144.99 | Call | Bond Future | 14130 | 14 | 14130 | 14 | 0.00 |
| 09/10/2012 | R210 On 01-November-12 | 145.00 | Call | Bond Future | 14120 | 14 | 14120 | 14 | 0.00 |
| 09/10/2012 | R210 On 01-November-12 | 145.01 | Call | Bond Future | 14110 | 13 | 14110 | 13 | 0.00 |
| 09/10/2012 | R210 On 01-November-12 | 145.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R210 On 01-November-12 | 145.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R210 On 01-November-12 | 144.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R211 On 01-November-12 | | | Bond Future | 123.63 | 123.5290 | 123.6261 | 123.5290 | 703.00 |
| 09/10/2012 | R211 On 01-November-12 | 121.99 | Call | Bond Future | 1636 | 2 | 1636 | 2 | 0.00 |
| 09/10/2012 | R211 On 01-November-12 | 122.01 | Call | Bond Future | 1616 | 2 | 1616 | 2 | 0.00 |
| 09/10/2012 | R211 On 01-November-12 | 122.00 | Call | Bond Future | 1626 | 2 | 1626 | 2 | 0.00 |
| 09/10/2012 | R211 On 01-November-12 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R211 On 01-November-12 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R211 On 01-November-12 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R212 On 01-November-12 | | | Bond Future | 127.98 | 127.5578 | 127.9789 | 127.5578 | 5,084.00 |
| 09/10/2012 | R212 On 01-November-12 | 121.99 | Call | Bond Future | 5989 | 6 | 5989 | 6 | 0.00 |
| 09/10/2012 | R212 On 01-November-12 | 122.00 | Call | Bond Future | 5979 | 6 | 5979 | 6 | 0.00 |
| 09/10/2012 | R212 On 01-November-12 | 122.01 | Call | Bond Future | 5969 | 6 | 5969 | 6 | 0.00 |
| 09/10/2012 | R212 On 01-November-12 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 09/10/2012 | R212 On 01-November-12 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R212 On 01-November-12 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R213 On 01-November-12 | | | Bond Future | 8.38 | 87.5653 | 8.3821 | 87.5653 | 6,022.00 |
| 09/10/2012 | R213 On 01-November-12 | 7.75 | Call | Bond Future | 65 | 0 | 65 | 0 | 140.00 |
| 09/10/2012 | R213 On 01-November-12 | 8.81 | Call | Bond Future | 3754 | 3 | 3754 | 3 | 0.00 |
| 09/10/2012 | R213 On 01-November-12 | 8.81 | Put | Bond Future | 268 | 0 | 268 | 0 | 0.00 |
| 09/10/2012 | R213 On 01-November-12 | 7.75 | Put | Bond Future | 5617 | 6 | 5617 | 6 | 0.00 |
| 09/10/2012 | R213 On 07-February-13 | | | Bond Future | 8.47 | 88.7897 | 8.4727 | 88.7897 | 0.00 |
| 09/10/2012 | R213 On 07-February-13 | 8.90 | Call | Bond Future | 5268 | 5 | 5268 | 5 | 0.00 |
| 09/10/2012 | R213 On 07-February-13 | 8.90 | Put | Bond Future | 1848 | 2 | 1848 | 2 | 0.00 |
| 09/10/2012 | R213 On 02-May-13 | | | Bond Future | 8.55 | 86.3303 | 8.5480 | 86.3303 | 0.00 |
| 09/10/2012 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 1874 | 2 | 1874 | 2 | 0.00 |
| 09/10/2012 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 1925 | 2 | 1925 | 2 | 0.00 |
| 09/10/2012 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 1899 | 2 | 1899 | 2 | 0.00 |
| 09/10/2012 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 7852 | 9 | 7852 | 9 | 0.00 |
| 09/10/2012 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 7788 | 8 | 7788 | 8 | 0.00 |
| 09/10/2012 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 7917 | 9 | 7917 | 9 | 0.00 |
| 09/10/2012 | R214 On 01-November-12 | | | Bond Future | 8.61 | 78.0212 | 8.6107 | 78.0212 | 1,714.00 |
| 09/10/2012 | R214 On 01-November-12 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R214 On 01-November-12 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R214 On 01-November-12 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 09/10/2012 | R214 On 01-November-12 | 8.01 | Put | Bond Future | 5449 | 6 | 5449 | 6 | 0.00 |
| 09/10/2012 | R214 On 01-November-12 | 8.00 | Put | Bond Future | 5545 | 6 | 5545 | 6 | 0.00 |
| 09/10/2012 | R214 On 01-November-12 | 7.99 | Put | Bond Future | 5642 | 7 | 5642 | 7 | 0.00 |