



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For November 2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 0986 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 2025 On 07-February-13 | | | Bond Future | 110.56 | 110.5576 | 110.5553 | 110.5576 | 0.00 |
| 19/11/2012 | 2025 On 07-February-13 | 110.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | 2025 On 07-February-13 | 111.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | 2025 On 07-February-13 | 111.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | 2025 On 07-February-13 | 111.01 | Put | Bond Future | 455 | 0 | 455 | 0 | 0.00 |
| 19/11/2012 | 2025 On 07-February-13 | 111.00 | Put | Bond Future | 445 | 0 | 445 | 0 | 0.00 |
| 19/11/2012 | 2025 On 07-February-13 | 110.99 | Put | Bond Future | 435 | 0 | 435 | 0 | 0.00 |
| 19/11/2012 | 2038 On 07-February-13 | | | Bond Future | 109.12 | 109.1162 | 109.1159 | 109.1162 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | 2038 On 07-February-13 | 105.99 | Call | Bond Future | 3126 | 3 | 3126 | 3 | 0.00 |
| 19/11/2012 | 2038 On 07-February-13 | 106.01 | Call | Bond Future | 3106 | 3 | 3106 | 3 | 0.00 |
| 19/11/2012 | 2038 On 07-February-13 | 106.00 | Call | Bond Future | 3116 | 3 | 3116 | 3 | 0.00 |
| 19/11/2012 | 2038 On 07-February-13 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | 2038 On 07-February-13 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | 2038 On 07-February-13 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | 2050 On 07-February-13 | | | Bond Future | 114.03 | 114.0295 | 114.0298 | 114.0295 | 0.00 |
| 19/11/2012 | 2050 On 07-February-13 | 112.99 | Call | Bond Future | 1040 | 1 | 1040 | 1 | 0.00 |
| 19/11/2012 | 2050 On 07-February-13 | 113.00 | Call | Bond Future | 1030 | 1 | 1030 | 1 | 0.00 |
| 19/11/2012 | 2050 On 07-February-13 | 113.01 | Call | Bond Future | 1020 | 1 | 1020 | 1 | 0.00 |
| 19/11/2012 | 2050 On 07-February-13 | 113.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | 2050 On 07-February-13 | 113.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | 2050 On 07-February-13 | 112.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | AL7T On 07-February-13 | | | Index Future | 481.46 | 481.4600 | 481.4590 | 481.4600 | 12.00 |
| 19/11/2012 | AL7T On 02-May-13 | | | Index Future | 487.52 | 487.5290 | 487.5210 | 487.5290 | 0.00 |
| 19/11/2012 | ALBI On 07-February-13 | | | Index Future | 428.27 | 428.3200 | 428.2680 | 428.3200 | 1,077.00 |
| 19/11/2012 | ALBI On 02-May-13 | | | Index Future | 433.66 | 433.7190 | 433.6600 | 433.7190 | 0.00 |
| 19/11/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 19/11/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/11/2012 | EL28 On 07-February-13 | | | Bond Future | 111.07 | 111.0679 | 111.0682 | 111.0679 | 0.00 |
| 19/11/2012 | EL28 On 07-February-13 | 113.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | EL28 On 07-February-13 | 113.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | EL28 On 07-February-13 | 112.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | EL28 On 07-February-13 | 112.99 | Put | Bond Future | 1922 | 2 | 1922 | 2 | 0.00 |
| 19/11/2012 | EL28 On 07-February-13 | 113.00 | Put | Bond Future | 1932 | 2 | 1932 | 2 | 0.00 |
| 19/11/2012 | EL28 On 07-February-13 | 113.01 | Put | Bond Future | 1942 | 2 | 1942 | 2 | 0.00 |
| 19/11/2012 | ES33 On 07-February-13 | | | Bond Future | 9.10 | 88.4458 | 9.0998 | 88.4458 | 303.00 |
| 19/11/2012 | ES33 On 07-February-13 | 8.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | ES33 On 07-February-13 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | ES33 On 07-February-13 | 8.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | ES33 On 07-February-13 | 8.56 | Put | Bond Future | 4589 | 4 | 4589 | 4 | 0.00 |
| 19/11/2012 | ES33 On 07-February-13 | 8.55 | Put | Bond Future | 4677 | 5 | 4677 | 5 | 0.00 |
| 19/11/2012 | ES33 On 07-February-13 | 8.54 | Put | Bond Future | 4766 | 5 | 4766 | 5 | 0.00 |
| 19/11/2012 | GOVI On 07-February-13 | | | GOVI | 428.73 | 428.7840 | 428.7250 | 428.7840 | 334.00 |
| 19/11/2012 | GOVI On 07-February-13 | 432.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | GOVI On 07-February-13 | 433.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | GOVI On 07-February-13 | 433.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | GOVI On 07-February-13 | 433.00 | Put | GOVI | 42750 | 4 | 42750 | 4 | 0.00 |
| 19/11/2012 | GOVI On 07-February-13 | 433.01 | Put | GOVI | 42850 | 4 | 42850 | 4 | 0.00 |
| 19/11/2012 | GOVI On 07-February-13 | 432.99 | Put | GOVI | 42650 | 4 | 42650 | 4 | 0.00 |
| 19/11/2012 | GOVI On 02-May-13 | | | GOVI | 434.12 | 434.1880 | 434.1240 | 434.1880 | 0.00 |
| 19/11/2012 | GOVI On 02-May-13 | 432.99 | Call | GOVI | 11340 | 1 | 11340 | 1 | 0.00 |
| 19/11/2012 | GOVI On 02-May-13 | 433.00 | Call | GOVI | 11240 | 1 | 11240 | 1 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | GOVI On 02-May-13 | 433.01 | Call | GOVI | 11140 | 1 | 11140 | 1 | 0.00 |
| 19/11/2012 | GOVI On 02-May-13 | 433.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | GOVI On 02-May-13 | 433.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | GOVI On 02-May-13 | 432.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/11/2012 | IGOV On 07-February-13 | | | Index Future | 194.18 | 194.1370 | 194.1790 | 194.1370 | 610.00 |
| 19/11/2012 | IGOV On 02-May-13 | | | Index Future | 196.62 | 196.5840 | 196.6240 | 196.5840 | 0.00 |
| 19/11/2012 | ILBI On 07-February-13 | | | Index Future | 518.15 | 518.1470 | 518.1450 | 518.1470 | 169.00 |
| 19/11/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 8.8220 | 0.0200 | 0.00 |
| 19/11/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 8.6830 | 0.1077 | 0.00 |
| 19/11/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 8.6550 | 0.0514 | 0.00 |
| 19/11/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 8.9750 | 0.0847 | 0.00 |
| 19/11/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 8.9620 | 0.0958 | 0.00 |
| 19/11/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 8.9970 | 0.0691 | 0.00 |
| 19/11/2012 | JBAF On 21-November-12 | | | Jibar Tradeable Future | 5.07 | 94.9300 | 5.0700 | 94.9300 | 0.00 |
| 19/11/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.02 | 94.9700 | 5.0200 | 94.9700 | 840.00 |
| 19/11/2012 | JBAF On 16-January-13 | | | Jibar Tradeable Future | 5.01 | 94.9900 | 5.0100 | 94.9900 | 0.00 |
| 19/11/2012 | JBAF On 20-February-13 | | | Jibar Tradeable Future | 4.91 | 95.0700 | 4.9100 | 95.0700 | 0.00 |
| 19/11/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 4.90 | 95.0800 | 4.9000 | 95.0800 | 1,000.00 |
| 19/11/2012 | JBAF On 17-April-13 | | | Jibar Tradeable Future | 4.88 | 95.1000 | 4.8800 | 95.1000 | 0.00 |
| 19/11/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 4.88 | 95.0900 | 4.8800 | 95.0900 | 500.00 |
| 19/11/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 4.94 | 95.0300 | 4.9400 | 95.0300 | 2,200.00 |
| 19/11/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.03 | 94.9300 | 5.0300 | 94.9300 | 1,500.00 |
| 19/11/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.16 | 94.8100 | 5.1600 | 94.8100 | 1,000.00 |
| 19/11/2012 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.30 | 94.6500 | 5.3000 | 94.6500 | 800.00 |
| 19/11/2012 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 5.46 | 94.4900 | 5.4600 | 94.4900 | 0.00 |
| 19/11/2012 | OTH1 On 02-May-13 | | | Index Future | 427.80 | 427.8020 | 427.8020 | 427.8020 | 0.00 |
| 19/11/2012 | R023 On 07-February-13 | | | Bond Future | 7.20 | 107.4580 | 7.1979 | 107.4580 | 1,685.00 |
| 19/11/2012 | R023 On 07-February-13 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R023 On 07-February-13 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R023 On 07-February-13 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R023 On 07-February-13 | 7.05 | Put | Bond Future | 1078 | 1 | 1078 | 1 | 0.00 |
| 19/11/2012 | R023 On 07-February-13 | 7.06 | Put | Bond Future | 1005 | 1 | 1005 | 1 | 0.00 |
| 19/11/2012 | R023 On 07-February-13 | 7.04 | Put | Bond Future | 1151 | 1 | 1151 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R023 On 02-May-13 | | | Bond Future | 7.26 | 104.8388 | 7.2610 | 104.8388 | 2.00 |
| 19/11/2012 | R023 On 02-May-13 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R023 On 02-May-13 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R023 On 02-May-13 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R023 On 02-May-13 | 7.05 | Put | Bond Future | 1509 | 1 | 1509 | 1 | 0.00 |
| 19/11/2012 | R023 On 02-May-13 | 7.04 | Put | Bond Future | 1581 | 2 | 1581 | 2 | 0.00 |
| 19/11/2012 | R023 On 02-May-13 | 7.06 | Put | Bond Future | 1437 | 1 | 1437 | 1 | 0.00 |
| 19/11/2012 | R023 On 01-August-13 | | | Bond Future | 7.33 | 106.2515 | 7.3262 | 106.2515 | 0.00 |
| 19/11/2012 | R023 On 01-August-13 | 7.29 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R023 On 01-August-13 | 7.31 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R023 On 01-August-13 | 7.30 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R023 On 01-August-13 | 7.30 | Put | Bond Future | 182 | 0 | 182 | 0 | 0.00 |
| 19/11/2012 | R023 On 01-August-13 | 7.31 | Put | Bond Future | 112 | 0 | 112 | 0 | 0.00 |
| 19/11/2012 | R023 On 01-August-13 | 7.29 | Put | Bond Future | 251 | 0 | 251 | 0 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | | | Bond Future | 5.47 | 124.7424 | 5.4698 | 124.7424 | 12,411.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.28 | Call | Bond Future | 2162 | 2 | 2162 | 2 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.50 | Call | Bond Future | 2715 | 3 | 2715 | 3 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.70 | Call | Bond Future | 3225 | 3 | 3225 | 3 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.75 | Call | Bond Future | 3352 | 3 | 3352 | 3 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.80 | Call | Bond Future | 3480 | 4 | 3480 | 4 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.80 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.75 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.70 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.50 | Put | Bond Future | 10 | 0 | 10 | 0 | 0.00 |
| 19/11/2012 | R157 On 07-February-13 | 6.28 | Put | Bond Future | 28 | 0 | 28 | 0 | 0.00 |
| 19/11/2012 | R157 On 02-May-13 | | | Bond Future | 5.49 | 119.4426 | 5.4920 | 119.4426 | 141.00 |
| 19/11/2012 | R157 On 02-May-13 | 5.35 | Call | Bond Future | 504 | 1 | 504 | 1 | 0.00 |
| 19/11/2012 | R157 On 02-May-13 | 5.34 | Call | Bond Future | 494 | 1 | 494 | 1 | 0.00 |
| 19/11/2012 | R157 On 02-May-13 | 5.36 | Call | Bond Future | 515 | 1 | 515 | 1 | 0.00 |
| 19/11/2012 | R157 On 02-May-13 | 5.36 | Put | Bond Future | 835 | 1 | 835 | 1 | 0.00 |
| 19/11/2012 | R157 On 02-May-13 | 5.34 | Put | Bond Future | 863 | 1 | 863 | 1 | 0.00 |
| 19/11/2012 | R157 On 02-May-13 | 5.35 | Put | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 19/11/2012 | R157 On 07-November-13 | | | Bond Future | 5.53 | 115.9439 | 5.5345 | 115.9439 | 0.00 |
| 19/11/2012 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 983 | 1 | 983 | 1 | 0.00 |

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| 19/11/2012 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 963 | 1 | 963 | 1 | 0.00 |
| 19/11/2012 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 973 | 1 | 973 | 1 | 0.00 |
| 19/11/2012 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 849 | 1 | 849 | 1 | 0.00 |
| 19/11/2012 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 858 | 1 | 858 | 1 | 0.00 |
| 19/11/2012 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 841 | 1 | 841 | 1 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | | | Bond Future | 7.69 | 125.2236 | 7.6922 | 125.2236 | 38,006.00 |
| 19/11/2012 | R186 On 07-February-13 | 7.00 | Call | Bond Future | 750 | 1 | 750 | 1 | 10,300.00 |
| 19/11/2012 | R186 On 07-February-13 | 7.25 | Call | Bond Future | 1342 | 1 | 1342 | 1 | 670.00 |
| 19/11/2012 | R186 On 07-February-13 | 7.50 | Call | Bond Future | 2197 | 2 | 2197 | 2 | 575.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.32 | Call | Bond Future | 6906 | 7 | 6906 | 7 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.50 | Call | Bond Future | 8228 | 8 | 8228 | 8 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 7.75 | Call | Bond Future | 3339 | 3 | 3339 | 3 | 1,000.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.00 | Call | Bond Future | 4761 | 5 | 4761 | 5 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.55 | Call | Bond Future | 8606 | 9 | 8606 | 9 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.45 | Call | Bond Future | 7855 | 8 | 7855 | 8 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.47 | Call | Bond Future | 8004 | 8 | 8004 | 8 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.47 | Put | Bond Future | 700 | 1 | 700 | 1 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.45 | Put | Bond Future | 731 | 1 | 731 | 1 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.55 | Put | Bond Future | 587 | 1 | 587 | 1 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.00 | Put | Bond Future | 1795 | 2 | 1795 | 2 | 150.00 |
| 19/11/2012 | R186 On 07-February-13 | 7.75 | Put | Bond Future | 2774 | 3 | 2774 | 3 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.50 | Put | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 8.32 | Put | Bond Future | 962 | 1 | 962 | 1 | 2,000.00 |
| 19/11/2012 | R186 On 07-February-13 | 7.50 | Put | Bond Future | 4101 | 4 | 4101 | 4 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 7.25 | Put | Bond Future | 5784 | 6 | 5784 | 6 | 0.00 |
| 19/11/2012 | R186 On 07-February-13 | 7.00 | Put | Bond Future | 7803 | 8 | 7803 | 8 | 0.00 |
| 19/11/2012 | R186 On 02-May-13 | | | Bond Future | 7.76 | 126.7311 | 7.7640 | 126.7311 | 12.00 |
| 19/11/2012 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 2938 | 3 | 2938 | 3 | 0.00 |
| 19/11/2012 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 2901 | 3 | 2901 | 3 | 0.00 |
| 19/11/2012 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 2864 | 3 | 2864 | 3 | 0.00 |
| 19/11/2012 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 6535 | 7 | 6535 | 7 | 0.00 |
| 19/11/2012 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 6471 | 6 | 6471 | 6 | 0.00 |
| 19/11/2012 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 6408 | 6 | 6408 | 6 | 0.00 |
| 19/11/2012 | R186 On 07-November-13 | | | Bond Future | 7.93 | 124.8811 | 7.9293 | 124.8811 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 8055 | 8 | 8055 | 8 | 0.00 |
| 19/11/2012 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 8104 | 8 | 8104 | 8 | 0.00 |
| 19/11/2012 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 11265 | 11 | 11265 | 11 | 0.00 |
| 19/11/2012 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 8153 | 8 | 8153 | 8 | 0.00 |
| 19/11/2012 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 6056 | 6 | 6056 | 6 | 0.00 |
| 19/11/2012 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 4033 | 4 | 4033 | 4 | 130.00 |
| 19/11/2012 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 6097 | 6 | 6097 | 6 | 0.00 |
| 19/11/2012 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 6137 | 6 | 6137 | 6 | 0.00 |
| 19/11/2012 | R189 On 07-February-13 | | | Bond Future | 216.37 | 216.3770 | 216.3672 | 216.3770 | 154.00 |
| 19/11/2012 | R189 On 07-February-13 | 212.99 | Call | Bond Future | 3377 | 3 | 3377 | 3 | 0.00 |
| 19/11/2012 | R189 On 07-February-13 | 213.00 | Call | Bond Future | 3367 | 3 | 3367 | 3 | 0.00 |
| 19/11/2012 | R189 On 07-February-13 | 213.01 | Call | Bond Future | 3357 | 3 | 3357 | 3 | 0.00 |
| 19/11/2012 | R189 On 07-February-13 | 213.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R189 On 07-February-13 | 213.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R189 On 07-February-13 | 212.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R197 On 07-February-13 | | | Bond Future | 277.77 | 277.7805 | 277.7747 | 277.7805 | 2,543.00 |
| 19/11/2012 | R197 On 07-February-13 | 278.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R197 On 07-February-13 | 279.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R197 On 07-February-13 | 279.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R197 On 07-February-13 | 279.00 | Put | Bond Future | 1225 | 1 | 1225 | 1 | 0.00 |
| 19/11/2012 | R197 On 07-February-13 | 279.01 | Put | Bond Future | 1235 | 1 | 1235 | 1 | 0.00 |
| 19/11/2012 | R197 On 07-February-13 | 278.99 | Put | Bond Future | 1215 | 1 | 1215 | 1 | 0.00 |
| 19/11/2012 | R197 On 02-May-13 | | | Bond Future | 281.27 | 281.2812 | 281.2720 | 281.2812 | 40.00 |
| 19/11/2012 | R197 On 02-May-13 | 282.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R197 On 02-May-13 | 282.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R197 On 02-May-13 | 282.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R197 On 02-May-13 | 282.41 | Put | Bond Future | 1138 | 1 | 1138 | 1 | 0.00 |
| 19/11/2012 | R197 On 02-May-13 | 282.40 | Put | Bond Future | 1128 | 1 | 1128 | 1 | 0.00 |
| 19/11/2012 | R197 On 02-May-13 | 282.39 | Put | Bond Future | 1118 | 1 | 1118 | 1 | 0.00 |
| 19/11/2012 | R201 On 07-February-13 | | | Bond Future | 5.00 | 107.8637 | 4.9962 | 107.8637 | 1,540.00 |
| 19/11/2012 | R201 On 07-February-13 | 4.98 | Call | Bond Future | 281 | 0 | 281 | 0 | 0.00 |
| 19/11/2012 | R201 On 07-February-13 | 5.60 | Call | Bond Future | 1123 | 1 | 1123 | 1 | 0.00 |
| 19/11/2012 | R201 On 07-February-13 | 6.20 | Call | Bond Future | 2171 | 2 | 2171 | 2 | 0.00 |
| 19/11/2012 | R201 On 07-February-13 | 6.30 | Call | Bond Future | 2348 | 2 | 2348 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R201 On 07-February-13 | 6.25 | Call | Bond Future | 2259 | 2 | 2259 | 2 | 0.00 |
| 19/11/2012 | R201 On 07-February-13 | 6.25 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/11/2012 | R201 On 07-February-13 | 6.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R201 On 07-February-13 | 6.20 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/11/2012 | R201 On 07-February-13 | 5.60 | Put | Bond Future | 27 | 0 | 27 | 0 | 0.00 |
| 19/11/2012 | R201 On 07-February-13 | 4.98 | Put | Bond Future | 311 | 0 | 311 | 0 | 0.00 |
| 19/11/2012 | R201 On 02-May-13 | | | Bond Future | 4.96 | 109.1622 | 4.9576 | 109.1622 | 4.00 |
| 19/11/2012 | R201 On 02-May-13 | 4.05 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 19/11/2012 | R201 On 02-May-13 | 4.06 | Call | Bond Future | 17 | 0 | 17 | 0 | 0.00 |
| 19/11/2012 | R201 On 02-May-13 | 4.04 | Call | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 19/11/2012 | R201 On 02-May-13 | 4.04 | Put | Bond Future | 1501 | 1 | 1501 | 1 | 0.00 |
| 19/11/2012 | R201 On 02-May-13 | 4.06 | Put | Bond Future | 1470 | 1 | 1470 | 1 | 0.00 |
| 19/11/2012 | R201 On 02-May-13 | 4.05 | Put | Bond Future | 1486 | 1 | 1486 | 1 | 0.00 |
| 19/11/2012 | R201 On 07-November-13 | | | Bond Future | 4.76 | 107.7189 | 4.7619 | 107.7189 | 0.00 |
| 19/11/2012 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 483 | 1 | 483 | 1 | 0.00 |
| 19/11/2012 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 477 | 0 | 477 | 0 | 0.00 |
| 19/11/2012 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 489 | 1 | 489 | 1 | 0.00 |
| 19/11/2012 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 437 | 0 | 437 | 0 | 0.00 |
| 19/11/2012 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 446 | 0 | 446 | 0 | 0.00 |
| 19/11/2012 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 441 | 0 | 441 | 0 | 0.00 |
| 19/11/2012 | R202 On 07-February-13 | | | Bond Future | 209.68 | 209.6820 | 209.6810 | 209.6820 | 51,694.00 |
| 19/11/2012 | R202 On 07-February-13 | 204.99 | Call | Bond Future | 4691 | 5 | 4691 | 5 | 0.00 |
| 19/11/2012 | R202 On 07-February-13 | 205.00 | Call | Bond Future | 4681 | 5 | 4681 | 5 | 0.00 |
| 19/11/2012 | R202 On 07-February-13 | 205.01 | Call | Bond Future | 4671 | 5 | 4671 | 5 | 0.00 |
| 19/11/2012 | R202 On 07-February-13 | 205.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R202 On 07-February-13 | 205.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R202 On 07-February-13 | 204.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R202 On 02-May-13 | | | Bond Future | 212.32 | 212.3245 | 212.3209 | 212.3245 | 1.00 |
| 19/11/2012 | R202 On 02-May-13 | 211.04 | Call | Bond Future | 1281 | 1 | 1281 | 1 | 0.00 |
| 19/11/2012 | R202 On 02-May-13 | 211.06 | Call | Bond Future | 1261 | 1 | 1261 | 1 | 0.00 |
| 19/11/2012 | R202 On 02-May-13 | 211.05 | Call | Bond Future | 1271 | 1 | 1271 | 1 | 0.00 |
| 19/11/2012 | R202 On 02-May-13 | 211.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R202 On 02-May-13 | 211.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R202 On 02-May-13 | 211.04 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R203 On 07-February-13 | | | Bond Future | 5.93 | 112.7117 | 5.9253 | 112.7117 | 14,467.00 |
| 19/11/2012 | R203 On 07-February-13 | 5.54 | Call | Bond Future | 315 | 0 | 315 | 0 | 10,000.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.11 | Call | Bond Future | 1355 | 1 | 1355 | 1 | 12,600.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.45 | Call | Bond Future | 2392 | 2 | 2392 | 2 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.55 | Call | Bond Future | 2738 | 3 | 2738 | 3 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.65 | Call | Bond Future | 3097 | 3 | 3097 | 3 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.94 | Call | Bond Future | 4186 | 4 | 4186 | 4 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.50 | Call | Bond Future | 2563 | 3 | 2563 | 3 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 7.15 | Call | Bond Future | 4997 | 5 | 4997 | 5 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 7.15 | Put | Bond Future | 16 | 0 | 16 | 0 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.50 | Put | Bond Future | 190 | 0 | 190 | 0 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.94 | Put | Bond Future | 39 | 0 | 39 | 0 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.65 | Put | Bond Future | 115 | 0 | 115 | 0 | 30,250.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.55 | Put | Bond Future | 162 | 0 | 162 | 0 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.45 | Put | Bond Future | 223 | 0 | 223 | 0 | 0.00 |
| 19/11/2012 | R203 On 07-February-13 | 6.11 | Put | Bond Future | 585 | 1 | 585 | 1 | 3,254.00 |
| 19/11/2012 | R203 On 07-February-13 | 5.54 | Put | Bond Future | 1943 | 2 | 1943 | 2 | 0.00 |
| 19/11/2012 | R203 On 02-May-13 | | | Bond Future | 5.97 | 109.9121 | 5.9661 | 109.9121 | 22.00 |
| 19/11/2012 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 1153 | 1 | 1153 | 1 | 0.00 |
| 19/11/2012 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 1172 | 1 | 1172 | 1 | 0.00 |
| 19/11/2012 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 1134 | 1 | 1134 | 1 | 0.00 |
| 19/11/2012 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 1437 | 1 | 1437 | 1 | 0.00 |
| 19/11/2012 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 1395 | 1 | 1395 | 1 | 0.00 |
| 19/11/2012 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 1416 | 1 | 1416 | 1 | 0.00 |
| 19/11/2012 | R203 On 07-November-13 | | | Bond Future | 6.06 | 108.7969 | 6.0621 | 108.7969 | 0.00 |
| 19/11/2012 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 1852 | 2 | 1852 | 2 | 0.00 |
| 19/11/2012 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 1834 | 2 | 1834 | 2 | 0.00 |
| 19/11/2012 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 1869 | 2 | 1869 | 2 | 0.00 |
| 19/11/2012 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 2053 | 2 | 2053 | 2 | 0.00 |
| 19/11/2012 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 2089 | 2 | 2089 | 2 | 0.00 |
| 19/11/2012 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 2071 | 2 | 2071 | 2 | 0.00 |
| 19/11/2012 | R204 On 07-February-13 | | | Bond Future | 6.21 | 109.8821 | 6.2089 | 109.8821 | 11,672.00 |
| 19/11/2012 | R204 On 07-February-13 | 7.29 | Call | Bond Future | 5404 | 5 | 5404 | 5 | 0.00 |
| 19/11/2012 | R204 On 07-February-13 | 7.45 | Call | Bond Future | 6141 | 6 | 6141 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R204 On 07-February-13 | 7.95 | Call | Bond Future | 8456 | 9 | 8456 | 9 | 0.00 |
| 19/11/2012 | R204 On 07-February-13 | 8.00 | Call | Bond Future | 8686 | 9 | 8686 | 9 | 0.00 |
| 19/11/2012 | R204 On 07-February-13 | 8.05 | Call | Bond Future | 8916 | 9 | 8916 | 9 | 0.00 |
| 19/11/2012 | R204 On 07-February-13 | 8.05 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/11/2012 | R204 On 07-February-13 | 8.00 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/11/2012 | R204 On 07-February-13 | 7.95 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 19/11/2012 | R204 On 07-February-13 | 7.45 | Put | Bond Future | 30 | 0 | 30 | 0 | 0.00 |
| 19/11/2012 | R204 On 07-February-13 | 7.29 | Put | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 19/11/2012 | R204 On 02-May-13 | | | Bond Future | 6.26 | 111.2048 | 6.2576 | 111.2048 | 24.00 |
| 19/11/2012 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 1907 | 2 | 1907 | 2 | 0.00 |
| 19/11/2012 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 1881 | 2 | 1881 | 2 | 0.00 |
| 19/11/2012 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 1933 | 2 | 1933 | 2 | 0.00 |
| 19/11/2012 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 1676 | 2 | 1676 | 2 | 0.00 |
| 19/11/2012 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 1722 | 2 | 1722 | 2 | 0.00 |
| 19/11/2012 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 1699 | 2 | 1699 | 2 | 0.00 |
| 19/11/2012 | R204 On 07-November-13 | | | Bond Future | 6.37 | 110.2011 | 6.3705 | 110.2011 | 0.00 |
| 19/11/2012 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 2603 | 3 | 2603 | 3 | 0.00 |
| 19/11/2012 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 2625 | 3 | 2625 | 3 | 0.00 |
| 19/11/2012 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 2582 | 3 | 2582 | 3 | 0.00 |
| 19/11/2012 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 4404 | 4 | 4404 | 4 | 0.00 |
| 19/11/2012 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 1626 | 2 | 1626 | 2 | 180.00 |
| 19/11/2012 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 2944 | 3 | 2944 | 3 | 0.00 |
| 19/11/2012 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 2897 | 3 | 2897 | 3 | 0.00 |
| 19/11/2012 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 2920 | 3 | 2920 | 3 | 0.00 |
| 19/11/2012 | R206 On 07-February-13 | | | Bond Future | 4.96 | 102.8441 | 4.9648 | 102.8441 | 1,120.00 |
| 19/11/2012 | R206 On 07-February-13 | 4.76 | Call | Bond Future | 57 | 0 | 57 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-February-13 | 5.00 | Call | Bond Future | 147 | 0 | 147 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-February-13 | 5.95 | Call | Bond Future | 889 | 1 | 889 | 1 | 0.00 |
| 19/11/2012 | R206 On 07-February-13 | 6.00 | Call | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 19/11/2012 | R206 On 07-February-13 | 6.05 | Call | Bond Future | 978 | 1 | 978 | 1 | 0.00 |
| 19/11/2012 | R206 On 07-February-13 | 6.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-February-13 | 6.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-February-13 | 5.95 | Put | Bond Future | 1 | 0 | 1 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-February-13 | 5.00 | Put | Bond Future | 115 | 0 | 115 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R206 On 07-February-13 | 4.76 | Put | Bond Future | 243 | 0 | 243 | 0 | 0.00 |
| 19/11/2012 | R206 On 02-May-13 | | | Bond Future | 4.88 | 104.0821 | 4.8771 | 104.0821 | 23.00 |
| 19/11/2012 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 1012 | 1 | 1012 | 1 | 0.00 |
| 19/11/2012 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 1025 | 1 | 1025 | 1 | 0.00 |
| 19/11/2012 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 1018 | 1 | 1018 | 1 | 0.00 |
| 19/11/2012 | R206 On 07-November-13 | | | Bond Future | 3.40 | 103.1496 | 3.4019 | 103.1496 | 0.00 |
| 19/11/2012 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 172 | 0 | 172 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 174 | 0 | 174 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 171 | 0 | 171 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 12 | 0 | 12 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 19/11/2012 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 11 | 0 | 11 | 0 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | | | Bond Future | 6.49 | 104.8001 | 6.4886 | 104.8001 | 6,841.00 |
| 19/11/2012 | R207 On 07-February-13 | 7.66 | Call | Bond Future | 6421 | 6 | 6421 | 6 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | 7.80 | Call | Bond Future | 7126 | 7 | 7126 | 7 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | 8.20 | Call | Bond Future | 9143 | 9 | 9143 | 9 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | 8.30 | Call | Bond Future | 9644 | 10 | 9644 | 10 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | 8.25 | Call | Bond Future | 9394 | 9 | 9394 | 9 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | 8.25 | Put | Bond Future | 4 | 0 | 4 | 0 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | 8.30 | Put | Bond Future | 3 | 0 | 3 | 0 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | 8.20 | Put | Bond Future | 6 | 0 | 6 | 0 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | 7.80 | Put | Bond Future | 32 | 0 | 32 | 0 | 0.00 |
| 19/11/2012 | R207 On 07-February-13 | 7.66 | Put | Bond Future | 56 | 0 | 56 | 0 | 0.00 |
| 19/11/2012 | R207 On 02-May-13 | | | Bond Future | 6.54 | 106.0616 | 6.5440 | 106.0616 | 0.00 |
| 19/11/2012 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 1846 | 2 | 1846 | 2 | 0.00 |
| 19/11/2012 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 1872 | 2 | 1872 | 2 | 0.00 |
| 19/11/2012 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 1821 | 2 | 1821 | 2 | 0.00 |
| 19/11/2012 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 2392 | 2 | 2392 | 2 | 0.00 |
| 19/11/2012 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 2333 | 2 | 2333 | 2 | 0.00 |
| 19/11/2012 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 2362 | 2 | 2362 | 2 | 0.00 |
| 19/11/2012 | R207 On 07-November-13 | | | Bond Future | 6.67 | 105.3111 | 6.6692 | 105.3111 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 3289 | 3 | 3289 | 3 | 0.00 |
| 19/11/2012 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 3263 | 3 | 3263 | 3 | 0.00 |
| 19/11/2012 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 3315 | 3 | 3315 | 3 | 0.00 |
| 19/11/2012 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 3108 | 3 | 3108 | 3 | 0.00 |
| 19/11/2012 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 3158 | 3 | 3158 | 3 | 0.00 |
| 19/11/2012 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 3133 | 3 | 3133 | 3 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | | | Bond Future | 6.71 | 102.7891 | 6.7065 | 102.7891 | 20,445.00 |
| 19/11/2012 | R208 On 07-February-13 | 8.00 | Call | Bond Future | 7691 | 8 | 7691 | 8 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 8.05 | Call | Bond Future | 7963 | 8 | 7963 | 8 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 8.83 | Call | Bond Future | 12161 | 12 | 12161 | 12 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 6.00 | Call | Bond Future | 274 | 0 | 274 | 0 | 12,250.00 |
| 19/11/2012 | R208 On 07-February-13 | 7.78 | Call | Bond Future | 6505 | 7 | 6505 | 7 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 7.85 | Call | Bond Future | 6880 | 7 | 6880 | 7 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 7.95 | Call | Bond Future | 7420 | 7 | 7420 | 7 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 7.95 | Put | Bond Future | 63 | 0 | 63 | 0 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 7.85 | Put | Bond Future | 90 | 0 | 90 | 0 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 7.78 | Put | Bond Future | 113 | 0 | 113 | 0 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 6.00 | Put | Bond Future | 4775 | 5 | 4775 | 5 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 8.83 | Put | Bond Future | 2 | 0 | 2 | 0 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 8.05 | Put | Bond Future | 44 | 0 | 44 | 0 | 0.00 |
| 19/11/2012 | R208 On 07-February-13 | 8.00 | Put | Bond Future | 53 | 0 | 53 | 0 | 0.00 |
| 19/11/2012 | R208 On 02-May-13 | | | Bond Future | 6.76 | 100.6335 | 6.7613 | 100.6335 | 47.00 |
| 19/11/2012 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 2103 | 2 | 2103 | 2 | 0.00 |
| 19/11/2012 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 2076 | 2 | 2076 | 2 | 0.00 |
| 19/11/2012 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 2048 | 2 | 2048 | 2 | 0.00 |
| 19/11/2012 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 2785 | 3 | 2785 | 3 | 0.00 |
| 19/11/2012 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 2751 | 3 | 2751 | 3 | 0.00 |
| 19/11/2012 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 2718 | 3 | 2718 | 3 | 0.00 |
| 19/11/2012 | R208 On 07-November-13 | | | Bond Future | 6.89 | 100.0252 | 6.8889 | 100.0252 | 0.00 |
| 19/11/2012 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 3577 | 4 | 3577 | 4 | 0.00 |
| 19/11/2012 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 5762 | 6 | 5762 | 6 | 0.00 |
| 19/11/2012 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 3550 | 4 | 3550 | 4 | 0.00 |
| 19/11/2012 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 3523 | 4 | 3523 | 4 | 0.00 |
| 19/11/2012 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 4087 | 4 | 4087 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 4057 | 4 | 4057 | 4 | 0.00 |
| 19/11/2012 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 2362 | 2 | 2362 | 2 | 230.00 |
| 19/11/2012 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 4027 | 4 | 4027 | 4 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | | | Bond Future | 8.48 | 79.9655 | 8.4817 | 79.9655 | 11,552.00 |
| 19/11/2012 | R209 On 07-February-13 | 8.63 | Call | Bond Future | 3009 | 3 | 3009 | 3 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 8.83 | Call | Bond Future | 4006 | 4 | 4006 | 4 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 8.95 | Call | Bond Future | 4661 | 5 | 4661 | 5 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 9.06 | Call | Bond Future | 5291 | 5 | 5291 | 5 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 9.10 | Call | Bond Future | 5527 | 6 | 5527 | 6 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 9.00 | Call | Bond Future | 4944 | 5 | 4944 | 5 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 9.05 | Call | Bond Future | 5233 | 5 | 5233 | 5 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 9.05 | Put | Bond Future | 747 | 1 | 747 | 1 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 9.00 | Put | Bond Future | 836 | 1 | 836 | 1 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 9.10 | Put | Bond Future | 665 | 1 | 665 | 1 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 9.06 | Put | Bond Future | 730 | 1 | 730 | 1 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 8.95 | Put | Bond Future | 934 | 1 | 934 | 1 | 0.00 |
| 19/11/2012 | R209 On 07-February-13 | 8.83 | Put | Bond Future | 1207 | 1 | 1207 | 1 | 14,000.00 |
| 19/11/2012 | R209 On 07-February-13 | 8.63 | Put | Bond Future | 1798 | 2 | 1798 | 2 | 11,000.00 |
| 19/11/2012 | R209 On 02-May-13 | | | Bond Future | 8.55 | 77.7865 | 8.5514 | 77.7865 | 33.00 |
| 19/11/2012 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 2296 | 2 | 2296 | 2 | 0.00 |
| 19/11/2012 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 2268 | 2 | 2268 | 2 | 0.00 |
| 19/11/2012 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 2240 | 2 | 2240 | 2 | 0.00 |
| 19/11/2012 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 7042 | 7 | 7042 | 7 | 0.00 |
| 19/11/2012 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 6980 | 7 | 6980 | 7 | 0.00 |
| 19/11/2012 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 6919 | 7 | 6919 | 7 | 0.00 |
| 19/11/2012 | R209 On 07-November-13 | | | Bond Future | 8.71 | 76.7967 | 8.7104 | 76.7967 | 0.00 |
| 19/11/2012 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 7047 | 7 | 7047 | 7 | 0.00 |
| 19/11/2012 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 9934 | 10 | 9934 | 10 | 0.00 |
| 19/11/2012 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 7007 | 7 | 7007 | 7 | 0.00 |
| 19/11/2012 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 6968 | 7 | 6968 | 7 | 0.00 |
| 19/11/2012 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 6342 | 6 | 6342 | 6 | 0.00 |
| 19/11/2012 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 6303 | 6 | 6303 | 6 | 0.00 |
| 19/11/2012 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 4064 | 4 | 4064 | 4 | 180.00 |
| 19/11/2012 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 6265 | 6 | 6265 | 6 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R210 On 07-February-13 | | | Bond Future | 160.11 | 160.1084 | 160.1068 | 160.1084 | 1,264.00 |
| 19/11/2012 | R210 On 07-February-13 | 156.99 | Call | Bond Future | 3117 | 3 | 3117 | 3 | 0.00 |
| 19/11/2012 | R210 On 07-February-13 | 157.00 | Call | Bond Future | 3107 | 3 | 3107 | 3 | 0.00 |
| 19/11/2012 | R210 On 07-February-13 | 157.01 | Call | Bond Future | 3097 | 3 | 3097 | 3 | 0.00 |
| 19/11/2012 | R210 On 07-February-13 | 157.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R210 On 07-February-13 | 157.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R210 On 07-February-13 | 156.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R210 On 02-May-13 | | | Bond Future | 160.27 | 160.2738 | 160.2704 | 160.2738 | 7.00 |
| 19/11/2012 | R210 On 02-May-13 | 161.14 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R210 On 02-May-13 | 161.16 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R210 On 02-May-13 | 161.15 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R210 On 02-May-13 | 161.15 | Put | Bond Future | 880 | 1 | 880 | 1 | 0.00 |
| 19/11/2012 | R210 On 02-May-13 | 161.16 | Put | Bond Future | 890 | 1 | 890 | 1 | 0.00 |
| 19/11/2012 | R210 On 02-May-13 | 161.14 | Put | Bond Future | 870 | 1 | 870 | 1 | 0.00 |
| 19/11/2012 | R211 On 07-February-13 | | | Bond Future | 124.35 | 124.3514 | 124.3451 | 124.3514 | 703.00 |
| 19/11/2012 | R211 On 07-February-13 | 122.99 | Call | Bond Future | 1355 | 1 | 1355 | 1 | 0.00 |
| 19/11/2012 | R211 On 07-February-13 | 123.00 | Call | Bond Future | 1345 | 1 | 1345 | 1 | 0.00 |
| 19/11/2012 | R211 On 07-February-13 | 123.01 | Call | Bond Future | 1335 | 1 | 1335 | 1 | 0.00 |
| 19/11/2012 | R211 On 07-February-13 | 123.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R211 On 07-February-13 | 123.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R211 On 07-February-13 | 122.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R211 On 02-May-13 | | | Bond Future | 125.91 | 125.9185 | 125.9108 | 125.9185 | 7.00 |
| 19/11/2012 | R211 On 02-May-13 | 125.69 | Call | Bond Future | 221 | 0 | 221 | 0 | 0.00 |
| 19/11/2012 | R211 On 02-May-13 | 125.71 | Call | Bond Future | 201 | 0 | 201 | 0 | 0.00 |
| 19/11/2012 | R211 On 02-May-13 | 125.70 | Call | Bond Future | 211 | 0 | 211 | 0 | 0.00 |
| 19/11/2012 | R211 On 02-May-13 | 125.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R211 On 02-May-13 | 125.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R211 On 02-May-13 | 125.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R212 On 07-February-13 | | | Bond Future | 129.32 | 129.3193 | 129.3160 | 129.3193 | 3,165.00 |
| 19/11/2012 | R212 On 07-February-13 | 128.99 | Call | Bond Future | 326 | 0 | 326 | 0 | 0.00 |
| 19/11/2012 | R212 On 07-February-13 | 129.00 | Call | Bond Future | 316 | 0 | 316 | 0 | 0.00 |
| 19/11/2012 | R212 On 07-February-13 | 129.01 | Call | Bond Future | 306 | 0 | 306 | 0 | 0.00 |
| 19/11/2012 | R212 On 07-February-13 | 129.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R212 On 07-February-13 | 129.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R212 On 07-February-13 | 128.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R212 On 02-May-13 | | | Bond Future | 130.94 | 130.9490 | 130.9442 | 130.9490 | 11.00 |
| 19/11/2012 | R212 On 02-May-13 | 131.09 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R212 On 02-May-13 | 131.11 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R212 On 02-May-13 | 131.10 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R212 On 02-May-13 | 131.10 | Put | Bond Future | 156 | 0 | 156 | 0 | 0.00 |
| 19/11/2012 | R212 On 02-May-13 | 131.11 | Put | Bond Future | 166 | 0 | 166 | 0 | 0.00 |
| 19/11/2012 | R212 On 02-May-13 | 131.09 | Put | Bond Future | 146 | 0 | 146 | 0 | 0.00 |
| 19/11/2012 | R213 On 07-February-13 | | | Bond Future | 8.25 | 91.5474 | 8.2501 | 91.5474 | 7,609.00 |
| 19/11/2012 | R213 On 07-February-13 | 8.90 | Call | Bond Future | 6094 | 6 | 6094 | 6 | 0.00 |
| 19/11/2012 | R213 On 07-February-13 | 8.95 | Call | Bond Future | 6400 | 6 | 6400 | 6 | 0.00 |
| 19/11/2012 | R213 On 07-February-13 | 9.05 | Call | Bond Future | 7025 | 7 | 7025 | 7 | 0.00 |
| 19/11/2012 | R213 On 07-February-13 | 9.00 | Call | Bond Future | 6711 | 7 | 6711 | 7 | 0.00 |
| 19/11/2012 | R213 On 07-February-13 | 9.00 | Put | Bond Future | 656 | 1 | 656 | 1 | 0.00 |
| 19/11/2012 | R213 On 07-February-13 | 9.05 | Put | Bond Future | 588 | 1 | 588 | 1 | 0.00 |
| 19/11/2012 | R213 On 07-February-13 | 8.95 | Put | Bond Future | 730 | 1 | 730 | 1 | 0.00 |
| 19/11/2012 | R213 On 07-February-13 | 8.90 | Put | Bond Future | 811 | 1 | 811 | 1 | 0.00 |
| 19/11/2012 | R213 On 02-May-13 | | | Bond Future | 8.32 | 89.1152 | 8.3202 | 89.1152 | 5.00 |
| 19/11/2012 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 2472 | 3 | 2472 | 3 | 0.00 |
| 19/11/2012 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 2412 | 2 | 2412 | 2 | 0.00 |
| 19/11/2012 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 2442 | 2 | 2442 | 2 | 0.00 |
| 19/11/2012 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 6515 | 7 | 6515 | 7 | 0.00 |
| 19/11/2012 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 6575 | 7 | 6575 | 7 | 0.00 |
| 19/11/2012 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 6456 | 6 | 6456 | 6 | 0.00 |
| 19/11/2012 | R213 On 07-November-13 | | | Bond Future | 8.48 | 88.0465 | 8.4847 | 88.0465 | 0.00 |
| 19/11/2012 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 6935 | 7 | 6935 | 7 | 0.00 |
| 19/11/2012 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 6894 | 7 | 6894 | 7 | 0.00 |
| 19/11/2012 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 6853 | 7 | 6853 | 7 | 0.00 |
| 19/11/2012 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 6005 | 6 | 6005 | 6 | 0.00 |
| 19/11/2012 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 5967 | 6 | 5967 | 6 | 0.00 |
| 19/11/2012 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 5928 | 6 | 5928 | 6 | 0.00 |
| 19/11/2012 | R214 On 07-February-13 | | | Bond Future | 8.50 | 81.7799 | 8.5010 | 81.7799 | 1,714.00 |
| 19/11/2012 | R214 On 07-February-13 | 8.59 | Call | Bond Future | 771 | 1 | 771 | 1 | 0.00 |
| 19/11/2012 | R214 On 07-February-13 | 8.60 | Call | Bond Future | 857 | 1 | 857 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/11/2012 | R214 On 07-February-13 | 8.61 | Call | Bond Future | 943 | 1 | 943 | 1 | 0.00 |
| 19/11/2012 | R214 On 07-February-13 | 8.61 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R214 On 07-February-13 | 8.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/11/2012 | R214 On 07-February-13 | 8.59 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |