



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 21/09/2012 To: 21/09/2012

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 0986 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | 1386 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 1409 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 2025 On 01-November-12  |        |              | Bond Future        | 107.96    | 107.9577                      | 107.9550  | 107.9577                        | 6,017.00      |
| 21/09/2012 | 2025 On 01-November-12  | 99.99  | Call         | Bond Future        | 7965      | 8                             | 8         | 8                               | 0.00          |
| 21/09/2012 | 2025 On 01-November-12  | 100.00 | Call         | Bond Future        | 7955      | 8                             | 8         | 8                               | 0.00          |
| 21/09/2012 | 2025 On 01-November-12  | 100.01 | Call         | Bond Future        | 7945      | 8                             | 8         | 8                               | 0.00          |
| 21/09/2012 | 2025 On 01-November-12  | 100.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | 2025 On 01-November-12  | 100.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | 2025 On 01-November-12  | 99.99  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | 2038 On 01-November-12  |        |              | Bond Future        | 107.86    | 107.2396                      | 107.8641  | 107.2396                        | 0.00          |
| 21/09/2012 | 2038 On 01-November-12  | 98.99  | Call         | Bond Future        | 8874      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2012 | 2038 On 01-November-12  | 99.01  | Call         | Bond Future        | 8854      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2012 | 2038 On 01-November-12  | 99.00  | Call         | Bond Future        | 8864      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2012 | 2038 On 01-November-12  | 99.00  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | 2038 On 01-November-12  | 99.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | 2038 On 01-November-12  | 98.99  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | 2050 On 01-November-12  |        |              | Bond Future        | 115.83    | 115.2422                      | 115.8275  | 115.2422                        | 0.00          |
| 21/09/2012 | 2050 On 01-November-12  | 103.99 | Call         | Bond Future        | 11837     | 11                            | 12        | 11                              | 0.00          |
| 21/09/2012 | 2050 On 01-November-12  | 104.00 | Call         | Bond Future        | 11827     | 11                            | 12        | 11                              | 0.00          |
| 21/09/2012 | 2050 On 01-November-12  | 104.01 | Call         | Bond Future        | 11817     | 11                            | 12        | 11                              | 0.00          |
| 21/09/2012 | 2050 On 01-November-12  | 104.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | 2050 On 01-November-12  | 104.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | 2050 On 01-November-12  | 103.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | AL7T On 01-November-12  |        |              | Index Future       | 475.04    | 472.8250                      | 475.0420  | 472.8250                        | 13.00         |
| 21/09/2012 | AL7T On 07-February-13  |        |              | Index Future       | 481.82    | 479.5660                      | 481.8170  | 479.5660                        | 0.00          |
| 21/09/2012 | ALBI On 01-November-12  |        |              | Index Future       | 424.25    | 422.4100                      | 424.2470  | 422.4100                        | 893.00        |
| 21/09/2012 | ALBI On 07-February-13  |        |              | Index Future       | 430.30    | 428.4330                      | 430.2970  | 428.4330                        | 118.00        |
| 21/09/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C186 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 21/09/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product            | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | CS33 On 15-September-33 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 21/09/2012 | EL28 On 01-November-12  |        |              | Bond Future        | 110.53    | 110.2468                      | 110.5324  | 110.2468                        | 0.00          |
| 21/09/2012 | EL28 On 01-November-12  | 105.99 | Call         | Bond Future        | 4542      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2012 | EL28 On 01-November-12  | 106.00 | Call         | Bond Future        | 4532      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2012 | EL28 On 01-November-12  | 106.01 | Call         | Bond Future        | 4522      | 4                             | 5         | 4                               | 0.00          |
| 21/09/2012 | EL28 On 01-November-12  | 106.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | EL28 On 01-November-12  | 106.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | EL28 On 01-November-12  | 105.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | ES33 On 01-November-12  |        |              | Bond Future        | 8.84      | 87.4499                       | 88.3569   | 87.4499                         | 303.00        |
| 21/09/2012 | ES33 On 01-November-12  | 9.20   | Call         | Bond Future        | 2944      | 2                             | 3         | 2                               | 0.00          |
| 21/09/2012 | ES33 On 01-November-12  | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | ES33 On 07-February-13  |        |              | Bond Future        | 8.95      | 88.6658                       | 89.5858   | 88.6658                         | 0.00          |
| 21/09/2012 | ES33 On 07-February-13  | 8.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | ES33 On 07-February-13  | 8.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | ES33 On 07-February-13  | 8.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | ES33 On 07-February-13  | 8.56   | Put          | Bond Future        | 3333      | 4                             | 3         | 4                               | 0.00          |
| 21/09/2012 | ES33 On 07-February-13  | 8.55   | Put          | Bond Future        | 3421      | 4                             | 3         | 4                               | 0.00          |
| 21/09/2012 | ES33 On 07-February-13  | 8.54   | Put          | Bond Future        | 3510      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2012 | GOVI On 01-November-12  |        |              | GOVI               | 424.45    | 422.8030                      | 424.4540  | 422.8030                        | 267.00        |
| 21/09/2012 | GOVI On 01-November-12  | 403.96 | Call         | GOVI               | 204940    | 19                            | 20        | 19                              | 0.00          |
| 21/09/2012 | GOVI On 01-November-12  | 403.96 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | GOVI On 07-February-13  |        |              | GOVI               | 430.57    | 428.8930                      | 430.5700  | 428.8930                        | 0.00          |
| 21/09/2012 | GOVI On 07-February-13  | 432.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | GOVI On 07-February-13  | 433.00 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | GOVI On 07-February-13  | 433.01 | Call         | GOVI                   | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | GOVI On 07-February-13  | 433.01 | Put          | GOVI                   | 24400     | 4                             | 2         | 4                               | 0.00          |
| 21/09/2012 | GOVI On 07-February-13  | 433.00 | Put          | GOVI                   | 24300     | 4                             | 2         | 4                               | 0.00          |
| 21/09/2012 | GOVI On 07-February-13  | 432.99 | Put          | GOVI                   | 24200     | 4                             | 2         | 4                               | 0.00          |
| 21/09/2012 | GVIX On 01-January-29   |        |              | LIVE INDEX             | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 21/09/2012 | IGOV On 01-November-12  |        |              | Index Future           | 188.40    | 188.4250                      | 188.3980  | 188.4250                        | 595.00        |
| 21/09/2012 | IGOV On 07-February-13  |        |              | Index Future           | 191.09    | 191.1120                      | 191.0850  | 191.1120                        | 14.00         |
| 21/09/2012 | ILBI On 01-November-12  |        |              | Index Future           | 510.33    | 510.2860                      | 510.3310  | 510.2860                        | 0.00          |
| 21/09/2012 | ILBI On 07-February-13  |        |              | Index Future           | 517.48    | 517.4300                      | 517.4760  | 517.4300                        | 169.00        |
| 21/09/2012 | J157 On 15-September-15 |        |              | Interest Rate Swap     | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 0.00          |
| 21/09/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 21/09/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 21/09/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 21/09/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 21/09/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 21/09/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 5.06      | 94.9400                       | 94.9400   | 94.9400                         | 500.00        |
| 21/09/2012 | JBAF On 21-November-12  |        |              | Jibar Tradeable Future | 5.04      | 94.9700                       | 94.9600   | 94.9700                         | 0.00          |
| 21/09/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 4.89      | 95.1300                       | 95.1100   | 95.1300                         | 840.00        |
| 21/09/2012 | JBAF On 16-January-13   |        |              | Jibar Tradeable Future | 4.84      | 95.1700                       | 95.1600   | 95.1700                         | 0.00          |
| 21/09/2012 | JBAF On 20-February-13  |        |              | Jibar Tradeable Future | 4.79      | 95.1700                       | 95.2100   | 95.1700                         | 0.00          |
| 21/09/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 4.78      | 95.1800                       | 95.2200   | 95.1800                         | 1,000.00      |
| 21/09/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 4.80      | 95.1600                       | 95.2000   | 95.1600                         | 500.00        |
| 21/09/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 4.87      | 95.0800                       | 95.1300   | 95.0800                         | 1,700.00      |
| 21/09/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 4.97      | 94.9800                       | 95.0300   | 94.9800                         | 1,500.00      |
| 21/09/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.11      | 94.8500                       | 94.8900   | 94.8500                         | 800.00        |
| 21/09/2012 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.25      | 94.7000                       | 94.7500   | 94.7000                         | 0.00          |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | JBAF On 17-September-14 |        |              | Jibar Tradeable Future | 5.40      | 94.5600                       | 94.6000   | 94.5600                         | 0.00          |
| 21/09/2012 | R023 On 01-November-12  |        |              | Bond Future            | 7.03      | 106.0467                      | 106.6209  | 106.0467                        | 1,049.00      |
| 21/09/2012 | R023 On 01-November-12  | 7.04   | Call         | Bond Future            | 57        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 01-November-12  | 7.06   | Call         | Bond Future            | 207       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 01-November-12  | 7.05   | Call         | Bond Future            | 132       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 01-November-12  | 7.05   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 01-November-12  | 7.06   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 01-November-12  | 7.04   | Put          | Bond Future            | 0         | 1                             | 0         | 1                               | 0.00          |
| 21/09/2012 | R023 On 07-February-13  |        |              | Bond Future            | 7.10      | 107.5213                      | 108.1039  | 107.5213                        | 0.00          |
| 21/09/2012 | R023 On 07-February-13  | 7.04   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 07-February-13  | 7.05   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 07-February-13  | 7.06   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 07-February-13  | 7.06   | Put          | Bond Future            | 328       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2012 | R023 On 07-February-13  | 7.05   | Put          | Bond Future            | 401       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2012 | R023 On 07-February-13  | 7.04   | Put          | Bond Future            | 475       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2012 | R023 On 02-May-13       |        |              | Bond Future            | 7.16      | 104.9246                      | 105.5135  | 104.9246                        | 0.00          |
| 21/09/2012 | R023 On 02-May-13       | 7.04   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 02-May-13       | 7.06   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 02-May-13       | 7.05   | Call         | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R023 On 02-May-13       | 7.05   | Put          | Bond Future            | 802       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R023 On 02-May-13       | 7.06   | Put          | Bond Future            | 730       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R023 On 02-May-13       | 7.04   | Put          | Bond Future            | 874       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R157 On 01-November-12  |        |              | Bond Future            | 5.37      | 123.0721                      | 123.1964  | 123.0721                        | 15,680.00     |
| 21/09/2012 | R157 On 01-November-12  | 5.78   | Call         | Bond Future            | 1252      | 1                             | 1         | 1                               | 5,630.00      |
| 21/09/2012 | R157 On 01-November-12  | 6.24   | Call         | Bond Future            | 2551      | 2                             | 3         | 2                               | 0.00          |
| 21/09/2012 | R157 On 01-November-12  | 6.24   | Put          | Bond Future            | 1         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R157 On 01-November-12  | 5.78   | Put          | Bond Future            | 37        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R157 On 07-February-13  |        |              | Bond Future            | 5.39      | 124.7834                      | 124.9101  | 124.7834                        | 100.00        |
| 21/09/2012 | R157 On 07-February-13  | 6.28   | Call         | Bond Future            | 2402      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R157 On 07-February-13  | 6.28   | Put          | Bond Future            | 58        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R157 On 02-May-13       |        |              | Bond Future            | 5.39      | 119.5095                      | 119.6366  | 119.5095                        | 0.00          |
| 21/09/2012 | R157 On 02-May-13       | 5.34   | Call         | Bond Future            | 723       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R157 On 02-May-13       | 5.35   | Call         | Bond Future            | 734       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | R157 On 02-May-13      | 5.36   | Call         | Bond Future | 746       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R157 On 02-May-13      | 5.36   | Put          | Bond Future | 828       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R157 On 02-May-13      | 5.35   | Put          | Bond Future | 842       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R157 On 02-May-13      | 5.34   | Put          | Bond Future | 855       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R186 On 01-November-12 |        |              | Bond Future | 7.46      | 129.3838                      | 130.2150  | 129.3838                        | 35,666.00     |
| 21/09/2012 | R186 On 01-November-12 | 7.82   | Call         | Bond Future | 4299      | 4                             | 4         | 4                               | 1,858.00      |
| 21/09/2012 | R186 On 01-November-12 | 8.00   | Call         | Bond Future | 5721      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2012 | R186 On 01-November-12 | 8.50   | Call         | Bond Future | 10053     | 9                             | 10        | 9                               | 0.00          |
| 21/09/2012 | R186 On 01-November-12 | 8.82   | Call         | Bond Future | 12866     | 12                            | 13        | 12                              | 0.00          |
| 21/09/2012 | R186 On 01-November-12 | 8.82   | Put          | Bond Future | 8         | 0                             | 0         | 0                               | 1,858.00      |
| 21/09/2012 | R186 On 01-November-12 | 8.50   | Put          | Bond Future | 44        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R186 On 01-November-12 | 8.00   | Put          | Bond Future | 375       | 1                             | 0         | 1                               | 0.00          |
| 21/09/2012 | R186 On 01-November-12 | 7.82   | Put          | Bond Future | 696       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R186 On 07-February-13 |        |              | Bond Future | 7.53      | 125.8933                      | 126.7366  | 125.8933                        | 1,850.00      |
| 21/09/2012 | R186 On 07-February-13 | 8.00   | Call         | Bond Future | 6520      | 6                             | 7         | 6                               | 0.00          |
| 21/09/2012 | R186 On 07-February-13 | 8.32   | Call         | Bond Future | 8719      | 8                             | 9         | 8                               | 0.00          |
| 21/09/2012 | R186 On 07-February-13 | 8.47   | Call         | Bond Future | 9816      | 9                             | 10        | 9                               | 0.00          |
| 21/09/2012 | R186 On 07-February-13 | 7.25   | Call         | Bond Future | 2525      | 2                             | 3         | 2                               | 670.00        |
| 21/09/2012 | R186 On 07-February-13 | 7.00   | Call         | Bond Future | 1655      | 1                             | 2         | 1                               | 10,300.00     |
| 21/09/2012 | R186 On 07-February-13 | 7.00   | Put          | Bond Future | 7154      | 8                             | 7         | 8                               | 0.00          |
| 21/09/2012 | R186 On 07-February-13 | 7.25   | Put          | Bond Future | 5413      | 6                             | 5         | 6                               | 0.00          |
| 21/09/2012 | R186 On 07-February-13 | 8.47   | Put          | Bond Future | 958       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R186 On 07-February-13 | 8.32   | Put          | Bond Future | 1222      | 1                             | 1         | 1                               | 2,000.00      |
| 21/09/2012 | R186 On 07-February-13 | 8.00   | Put          | Bond Future | 2000      | 2                             | 2         | 2                               | 150.00        |
| 21/09/2012 | R186 On 02-May-13      |        |              | Bond Future | 7.60      | 127.4350                      | 128.2875  | 127.4350                        | 0.00          |
| 21/09/2012 | R186 On 02-May-13      | 7.39   | Call         | Bond Future | 3880      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2012 | R186 On 02-May-13      | 7.40   | Call         | Bond Future | 3921      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2012 | R186 On 02-May-13      | 7.41   | Call         | Bond Future | 3963      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2012 | R186 On 02-May-13      | 7.41   | Put          | Bond Future | 5835      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2012 | R186 On 02-May-13      | 7.40   | Put          | Bond Future | 5893      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2012 | R186 On 02-May-13      | 7.39   | Put          | Bond Future | 5952      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2012 | R189 On 01-November-12 |        |              | Bond Future | 213.51    | 213.5153                      | 213.5052  | 213.5153                        | 0.00          |
| 21/09/2012 | R189 On 01-November-12 | 218.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | R189 On 01-November-12 | 219.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R189 On 01-November-12 | 219.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R189 On 01-November-12 | 219.00 | Put          | Bond Future | 5495      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2012 | R189 On 01-November-12 | 219.01 | Put          | Bond Future | 5505      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2012 | R189 On 01-November-12 | 218.99 | Put          | Bond Future | 5485      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2012 | R197 On 01-November-12 |        |              | Bond Future | 275.42    | 275.4258                      | 275.4188  | 275.4258                        | 6,268.00      |
| 21/09/2012 | R197 On 01-November-12 | 266.99 | Call         | Bond Future | 8429      | 8                             | 8         | 8                               | 0.00          |
| 21/09/2012 | R197 On 01-November-12 | 267.00 | Call         | Bond Future | 8419      | 8                             | 8         | 8                               | 0.00          |
| 21/09/2012 | R197 On 01-November-12 | 267.01 | Call         | Bond Future | 8409      | 8                             | 8         | 8                               | 0.00          |
| 21/09/2012 | R197 On 01-November-12 | 267.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R197 On 01-November-12 | 267.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R197 On 01-November-12 | 266.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R201 On 01-November-12 |        |              | Bond Future | 4.83      | 111.0408                      | 111.1062  | 111.0408                        | 1,560.00      |
| 21/09/2012 | R201 On 01-November-12 | 5.11   | Call         | Bond Future | 622       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R201 On 01-November-12 | 5.11   | Put          | Bond Future | 40        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R201 On 07-February-13 |        |              | Bond Future | 4.77      | 108.1768                      | 108.2436  | 108.1768                        | 0.00          |
| 21/09/2012 | R201 On 07-February-13 | 4.98   | Call         | Bond Future | 588       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R201 On 07-February-13 | 4.98   | Put          | Bond Future | 207       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R201 On 02-May-13      |        |              | Bond Future | 4.69      | 109.5016                      | 109.5682  | 109.5016                        | 0.00          |
| 21/09/2012 | R201 On 02-May-13      | 4.04   | Call         | Bond Future | 111       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R201 On 02-May-13      | 4.06   | Call         | Bond Future | 116       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R201 On 02-May-13      | 4.05   | Call         | Bond Future | 113       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R201 On 02-May-13      | 4.05   | Put          | Bond Future | 1144      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R201 On 02-May-13      | 4.06   | Put          | Bond Future | 1131      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R201 On 02-May-13      | 4.04   | Put          | Bond Future | 1158      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R202 On 01-November-12 |        |              | Bond Future | 205.27    | 205.2742                      | 205.2719  | 205.2742                        | 49,424.00     |
| 21/09/2012 | R202 On 01-November-12 | 191.99 | Call         | Bond Future | 13282     | 13                            | 13        | 13                              | 0.00          |
| 21/09/2012 | R202 On 01-November-12 | 192.00 | Call         | Bond Future | 13272     | 13                            | 13        | 13                              | 0.00          |
| 21/09/2012 | R202 On 01-November-12 | 192.01 | Call         | Bond Future | 13262     | 13                            | 13        | 13                              | 0.00          |
| 21/09/2012 | R202 On 01-November-12 | 192.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R202 On 01-November-12 | 192.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R202 On 01-November-12 | 191.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |



| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | R203 On 01-November-12 |        |              | Bond Future | 5.86      | 111.0687                      | 111.1616  | 111.0687                        | 4,688.00      |
| 21/09/2012 | R203 On 01-November-12 | 6.87   | Call         | Bond Future | 4376      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2012 | R203 On 01-November-12 | 6.87   | Put          | Bond Future | 3         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R203 On 07-February-13 |        |              | Bond Future | 5.91      | 112.6132                      | 112.7078  | 112.6132                        | 11,310.00     |
| 21/09/2012 | R203 On 07-February-13 | 6.11   | Call         | Bond Future | 1676      | 2                             | 2         | 2                               | 12,600.00     |
| 21/09/2012 | R203 On 07-February-13 | 6.94   | Call         | Bond Future | 4375      | 4                             | 4         | 4                               | 0.00          |
| 21/09/2012 | R203 On 07-February-13 | 6.65   | Call         | Bond Future | 3343      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R203 On 07-February-13 | 6.65   | Put          | Bond Future | 280       | 0                             | 0         | 0                               | 30,250.00     |
| 21/09/2012 | R203 On 07-February-13 | 6.94   | Put          | Bond Future | 146       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R203 On 07-February-13 | 6.11   | Put          | Bond Future | 825       | 1                             | 1         | 1                               | 2,300.00      |
| 21/09/2012 | R203 On 02-May-13      |        |              | Bond Future | 5.94      | 109.8354                      | 109.9302  | 109.8354                        | 8.00          |
| 21/09/2012 | R203 On 02-May-13      | 5.91   | Call         | Bond Future | 1500      | 1                             | 2         | 1                               | 0.00          |
| 21/09/2012 | R203 On 02-May-13      | 5.89   | Call         | Bond Future | 1462      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R203 On 02-May-13      | 5.90   | Call         | Bond Future | 1481      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R203 On 02-May-13      | 5.90   | Put          | Bond Future | 1639      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R203 On 02-May-13      | 5.89   | Put          | Bond Future | 1660      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R203 On 02-May-13      | 5.91   | Put          | Bond Future | 1618      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R204 On 01-November-12 |        |              | Bond Future | 6.14      | 112.1915                      | 112.3575  | 112.1915                        | 5,871.00      |
| 21/09/2012 | R204 On 01-November-12 | 7.22   | Call         | Bond Future | 5553      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2012 | R204 On 01-November-12 | 7.22   | Put          | Bond Future | 4         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R204 On 07-February-13 |        |              | Bond Future | 6.20      | 109.7213                      | 109.8901  | 109.7213                        | 3,000.00      |
| 21/09/2012 | R204 On 07-February-13 | 7.29   | Call         | Bond Future | 5605      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2012 | R204 On 07-February-13 | 7.29   | Put          | Bond Future | 200       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R204 On 02-May-13      |        |              | Bond Future | 6.24      | 111.0650                      | 111.2349  | 111.0650                        | 0.00          |
| 21/09/2012 | R204 On 02-May-13      | 6.29   | Call         | Bond Future | 2176      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R204 On 02-May-13      | 6.31   | Call         | Bond Future | 2231      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R204 On 02-May-13      | 6.30   | Call         | Bond Future | 2203      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R204 On 02-May-13      | 6.30   | Put          | Bond Future | 1914      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R204 On 02-May-13      | 6.31   | Put          | Bond Future | 1893      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R204 On 02-May-13      | 6.29   | Put          | Bond Future | 1936      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R206 On 01-November-12 |        |              | Bond Future | 4.97      | 105.1621                      | 105.1998  | 105.1621                        | 1,120.00      |
| 21/09/2012 | R206 On 01-November-12 | 5.05   | Call         | Bond Future | 191       | 0                             | 0         | 0                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | R206 On 01-November-12 | 5.05   | Put          | Bond Future | 100       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R206 On 07-February-13 |        |              | Bond Future | 4.89      | 102.8594                      | 102.8981  | 102.8594                        | 0.00          |
| 21/09/2012 | R206 On 07-February-13 | 4.76   | Call         | Bond Future | 197       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R206 On 07-February-13 | 4.76   | Put          | Bond Future | 319       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R206 On 02-May-13      |        |              | Bond Future | 4.75      | 104.1191                      | 104.1574  | 104.1191                        | 0.00          |
| 21/09/2012 | R206 On 02-May-13      | 3.39   | Call         | Bond Future | 51        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R206 On 02-May-13      | 3.40   | Call         | Bond Future | 52        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R206 On 02-May-13      | 3.41   | Call         | Bond Future | 53        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R206 On 02-May-13      | 3.41   | Put          | Bond Future | 977       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R206 On 02-May-13      | 3.40   | Put          | Bond Future | 983       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R206 On 02-May-13      | 3.39   | Put          | Bond Future | 989       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R207 On 01-November-12 |        |              | Bond Future | 6.42      | 106.5256                      | 106.9754  | 106.5256                        | 18,919.00     |
| 21/09/2012 | R207 On 01-November-12 | 7.58   | Call         | Bond Future | 6554      | 6                             | 7         | 6                               | 0.00          |
| 21/09/2012 | R207 On 01-November-12 | 7.58   | Put          | Bond Future | 5         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R207 On 07-February-13 |        |              | Bond Future | 6.47      | 104.3673                      | 104.8239  | 104.3673                        | 0.00          |
| 21/09/2012 | R207 On 07-February-13 | 7.66   | Call         | Bond Future | 6646      | 6                             | 7         | 6                               | 0.00          |
| 21/09/2012 | R207 On 07-February-13 | 7.66   | Put          | Bond Future | 203       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R207 On 02-May-13      |        |              | Bond Future | 6.53      | 105.6455                      | 106.1068  | 105.6455                        | 0.00          |
| 21/09/2012 | R207 On 02-May-13      | 6.44   | Call         | Bond Future | 2138      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R207 On 02-May-13      | 6.46   | Call         | Bond Future | 2188      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R207 On 02-May-13      | 6.45   | Call         | Bond Future | 2163      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R207 On 02-May-13      | 6.45   | Put          | Bond Future | 2578      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R207 On 02-May-13      | 6.46   | Put          | Bond Future | 2548      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R207 On 02-May-13      | 6.44   | Put          | Bond Future | 2608      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R208 On 01-November-12 |        |              | Bond Future | 6.61      | 101.0274                      | 101.5505  | 101.0274                        | 11,751.00     |
| 21/09/2012 | R208 On 01-November-12 | 6.81   | Call         | Bond Future | 1857      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R208 On 01-November-12 | 7.50   | Call         | Bond Future | 5519      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2012 | R208 On 01-November-12 | 7.70   | Call         | Bond Future | 6681      | 6                             | 7         | 6                               | 0.00          |
| 21/09/2012 | R208 On 01-November-12 | 7.70   | Put          | Bond Future | 10        | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R208 On 01-November-12 | 7.50   | Put          | Bond Future | 33        | 0                             | 0         | 0                               | 12,250.00     |
| 21/09/2012 | R208 On 01-November-12 | 6.81   | Put          | Bond Future | 604       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R208 On 07-February-13 |        |              | Bond Future | 6.67      | 102.4321                      | 102.9630  | 102.4321                        | 2,100.00      |
| 21/09/2012 | R208 On 07-February-13 | 6.00   | Call         | Bond Future | 604       | 1                             | 1         | 1                               | 12,250.00     |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | R208 On 07-February-13 | 7.78   | Call         | Bond Future | 6901      | 6                             | 7         | 6                               | 0.00          |
| 21/09/2012 | R208 On 07-February-13 | 7.78   | Put          | Bond Future | 309       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R208 On 07-February-13 | 6.00   | Put          | Bond Future | 4904      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2012 | R208 On 02-May-13      |        |              | Bond Future | 6.72      | 100.2933                      | 100.8298  | 100.2933                        | 0.00          |
| 21/09/2012 | R208 On 02-May-13      | 6.65   | Call         | Bond Future | 2460      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R208 On 02-May-13      | 6.64   | Call         | Bond Future | 2432      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R208 On 02-May-13      | 6.66   | Call         | Bond Future | 2488      | 2                             | 2         | 2                               | 0.00          |
| 21/09/2012 | R208 On 02-May-13      | 6.66   | Put          | Bond Future | 2878      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R208 On 02-May-13      | 6.64   | Put          | Bond Future | 2944      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R208 On 02-May-13      | 6.65   | Put          | Bond Future | 2911      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.24      | 79.1734                       | 80.0882   | 79.1734                         | 7,349.00      |
| 21/09/2012 | R209 On 01-November-12 | 8.99   | Call         | Bond Future | 6268      | 5                             | 6         | 5                               | 0.00          |
| 21/09/2012 | R209 On 01-November-12 | 8.99   | Put          | Bond Future | 219       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.32      | 80.2742                       | 81.2022   | 80.2742                         | 0.00          |
| 21/09/2012 | R209 On 07-February-13 | 9.06   | Call         | Bond Future | 7341      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2012 | R209 On 07-February-13 | 9.06   | Put          | Bond Future | 1423      | 2                             | 1         | 2                               | 0.00          |
| 21/09/2012 | R209 On 02-May-13      |        |              | Bond Future | 8.38      | 78.1155                       | 79.0540   | 78.1155                         | 0.00          |
| 21/09/2012 | R209 On 02-May-13      | 7.99   | Call         | Bond Future | 3148      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R209 On 02-May-13      | 8.00   | Call         | Bond Future | 3180      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R209 On 02-May-13      | 8.01   | Call         | Bond Future | 3213      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R209 On 02-May-13      | 8.01   | Put          | Bond Future | 6446      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2012 | R209 On 02-May-13      | 8.00   | Put          | Bond Future | 6503      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2012 | R209 On 02-May-13      | 7.99   | Put          | Bond Future | 6560      | 7                             | 7         | 7                               | 0.00          |
| 21/09/2012 | R210 On 01-November-12 |        |              | Bond Future | 156.47    | 155.8690                      | 156.4725  | 155.8690                        | 3,414.00      |
| 21/09/2012 | R210 On 01-November-12 | 144.99 | Call         | Bond Future | 11482     | 11                            | 11        | 11                              | 0.00          |
| 21/09/2012 | R210 On 01-November-12 | 145.01 | Call         | Bond Future | 11462     | 11                            | 11        | 11                              | 0.00          |
| 21/09/2012 | R210 On 01-November-12 | 145.00 | Call         | Bond Future | 11472     | 11                            | 11        | 11                              | 0.00          |
| 21/09/2012 | R210 On 01-November-12 | 145.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R210 On 01-November-12 | 145.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R210 On 01-November-12 | 144.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R211 On 01-November-12 |        |              | Bond Future | 122.58    | 122.5858                      | 122.5796  | 122.5858                        | 703.00        |
| 21/09/2012 | R211 On 01-November-12 | 121.99 | Call         | Bond Future | 590       | 1                             | 1         | 1                               | 0.00          |

| Date       | Contract Details |    |                | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------|----|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | R211             | On | 01-November-12 | 122.00 | Call         | Bond Future | 580       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R211             | On | 01-November-12 | 122.01 | Call         | Bond Future | 570       | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R211             | On | 01-November-12 | 122.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R211             | On | 01-November-12 | 122.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R211             | On | 01-November-12 | 121.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R212             | On | 01-November-12 |        |              | Bond Future | 126.84    | 126.6363                      | 126.8428  | 126.6363                        | 5,084.00      |
| 21/09/2012 | R212             | On | 01-November-12 | 121.99 | Call         | Bond Future | 4853      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2012 | R212             | On | 01-November-12 | 122.01 | Call         | Bond Future | 4833      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2012 | R212             | On | 01-November-12 | 122.00 | Call         | Bond Future | 4843      | 5                             | 5         | 5                               | 0.00          |
| 21/09/2012 | R212             | On | 01-November-12 | 122.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R212             | On | 01-November-12 | 122.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R212             | On | 01-November-12 | 121.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R213             | On | 01-November-12 |        |              | Bond Future | 8.02      | 90.8484                       | 91.5671   | 90.8484                         | 6,032.00      |
| 21/09/2012 | R213             | On | 01-November-12 | 7.75   | Call         | Bond Future | 872       | 1                             | 1         | 1                               | 140.00        |
| 21/09/2012 | R213             | On | 01-November-12 | 8.81   | Call         | Bond Future | 6766      | 6                             | 7         | 6                               | 0.00          |
| 21/09/2012 | R213             | On | 01-November-12 | 8.81   | Put          | Bond Future | 168       | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R213             | On | 01-November-12 | 7.75   | Put          | Bond Future | 3312      | 4                             | 3         | 4                               | 0.00          |
| 21/09/2012 | R213             | On | 07-February-13 |        |              | Bond Future | 8.10      | 92.1117                       | 92.8408   | 92.1117                         | 0.00          |
| 21/09/2012 | R213             | On | 07-February-13 | 8.90   | Call         | Bond Future | 7798      | 7                             | 8         | 7                               | 0.00          |
| 21/09/2012 | R213             | On | 07-February-13 | 8.90   | Put          | Bond Future | 1229      | 1                             | 1         | 1                               | 0.00          |
| 21/09/2012 | R213             | On | 02-May-13      |        |              | Bond Future | 8.16      | 89.7051                       | 90.4423   | 89.7051                         | 0.00          |
| 21/09/2012 | R213             | On | 02-May-13      | 7.84   | Call         | Bond Future | 3299      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R213             | On | 02-May-13      | 7.85   | Call         | Bond Future | 3333      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R213             | On | 02-May-13      | 7.86   | Call         | Bond Future | 3367      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R213             | On | 02-May-13      | 7.86   | Put          | Bond Future | 6032      | 6                             | 6         | 6                               | 0.00          |
| 21/09/2012 | R213             | On | 02-May-13      | 7.85   | Put          | Bond Future | 6087      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2012 | R213             | On | 02-May-13      | 7.84   | Put          | Bond Future | 6143      | 7                             | 6         | 7                               | 0.00          |
| 21/09/2012 | R214             | On | 01-November-12 |        |              | Bond Future | 8.27      | 80.9837                       | 81.9515   | 80.9837                         | 1,714.00      |
| 21/09/2012 | R214             | On | 01-November-12 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R214             | On | 01-November-12 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R214             | On | 01-November-12 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 21/09/2012 | R214             | On | 01-November-12 | 8.01   | Put          | Bond Future | 2425      | 3                             | 2         | 3                               | 0.00          |

| Date       | Contract Details       | Strike | Call/<br>Put | Product     | MTM Yield | Previous Day's<br>Closing MTM | MTM Price | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 21/09/2012 | R214 On 01-November-12 | 8.00   | Put          | Bond Future | 2521      | 3                             | 3         | 3                               | 0.00          |
| 21/09/2012 | R214 On 01-November-12 | 7.99   | Put          | Bond Future | 2617      | 4                             | 3         | 4                               | 0.00          |