



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 08/10/2012 To: 08/10/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 0986 On 31-March-36 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 2025 On 01-November-12 | | | Bond Future | 110.20 | 111.5396 | 110.2050 | 111.5396 | 6,017.00 |
| 08/10/2012 | 2025 On 01-November-12 | 99.99 | Call | Bond Future | 10215 | 12 | 10 | 12 | 0.00 |
| 08/10/2012 | 2025 On 01-November-12 | 100.00 | Call | Bond Future | 10205 | 12 | 10 | 12 | 0.00 |
| 08/10/2012 | 2025 On 01-November-12 | 100.01 | Call | Bond Future | 10195 | 12 | 10 | 12 | 0.00 |
| 08/10/2012 | 2025 On 01-November-12 | 100.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | 2025 On 01-November-12 | 100.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | 2025 On 01-November-12 | 99.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | 2038 On 01-November-12 | | | Bond Future | 107.04 | 108.0806 | 107.0410 | 108.0806 | 0.00 |
| 08/10/2012 | 2038 On 01-November-12 | 98.99 | Call | Bond Future | 8051 | 9 | 8 | 9 | 0.00 |
| 08/10/2012 | 2038 On 01-November-12 | 99.01 | Call | Bond Future | 8031 | 9 | 8 | 9 | 0.00 |
| 08/10/2012 | 2038 On 01-November-12 | 99.00 | Call | Bond Future | 8041 | 9 | 8 | 9 | 0.00 |
| 08/10/2012 | 2038 On 01-November-12 | 99.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | 2038 On 01-November-12 | 99.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | 2038 On 01-November-12 | 98.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | 2050 On 01-November-12 | | | Bond Future | 117.32 | 117.3180 | 117.3193 | 117.3180 | 0.00 |
| 08/10/2012 | 2050 On 01-November-12 | 103.99 | Call | Bond Future | 13329 | 13 | 13 | 13 | 0.00 |
| 08/10/2012 | 2050 On 01-November-12 | 104.00 | Call | Bond Future | 13319 | 13 | 13 | 13 | 0.00 |
| 08/10/2012 | 2050 On 01-November-12 | 104.01 | Call | Bond Future | 13309 | 13 | 13 | 13 | 0.00 |
| 08/10/2012 | 2050 On 01-November-12 | 104.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | 2050 On 01-November-12 | 104.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | 2050 On 01-November-12 | 103.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | 8608 On 21-December-26 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | AL7T On 01-November-12 | | | Index Future | 464.57 | 471.3670 | 464.5660 | 471.3670 | 12.00 |
| 08/10/2012 | AL7T On 07-February-13 | | | Index Future | 471.22 | 478.1170 | 471.2240 | 478.1170 | 0.00 |
| 08/10/2012 | ALBI On 01-November-12 | | | Index Future | 415.20 | 420.0180 | 415.1960 | 420.0180 | 893.00 |
| 08/10/2012 | ALBI On 07-February-13 | | | Index Future | 421.15 | 426.0320 | 421.1470 | 426.0320 | 118.00 |
| 08/10/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 08/10/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C212 On 31-January-22 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 08/10/2012 | EL28 On 01-November-12 | | | Bond Future | 111.26 | 111.2597 | 111.2610 | 111.2597 | 0.00 |
| 08/10/2012 | EL28 On 01-November-12 | 105.99 | Call | Bond Future | 5271 | 5 | 5 | 5 | 0.00 |
| 08/10/2012 | EL28 On 01-November-12 | 106.00 | Call | Bond Future | 5261 | 5 | 5 | 5 | 0.00 |
| 08/10/2012 | EL28 On 01-November-12 | 106.01 | Call | Bond Future | 5251 | 5 | 5 | 5 | 0.00 |
| 08/10/2012 | EL28 On 01-November-12 | 106.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | EL28 On 01-November-12 | 106.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | EL28 On 01-November-12 | 105.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | ES33 On 01-November-12 | | | Bond Future | 9.27 | 86.0673 | 84.8137 | 86.0673 | 303.00 |
| 08/10/2012 | ES33 On 01-November-12 | 9.20 | Call | Bond Future | 0 | 1 | 0 | 1 | 0.00 |
| 08/10/2012 | ES33 On 01-November-12 | 9.20 | Put | Bond Future | 599 | 0 | 1 | 0 | 0.00 |
| 08/10/2012 | ES33 On 07-February-13 | | | Bond Future | 9.39 | 87.2699 | 85.9996 | 87.2699 | 0.00 |
| 08/10/2012 | ES33 On 07-February-13 | 8.54 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | ES33 On 07-February-13 | 8.55 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | ES33 On 07-February-13 | 8.56 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | ES33 On 07-February-13 | 8.56 | Put | Bond Future | 6919 | 6 | 7 | 6 | 0.00 |
| 08/10/2012 | ES33 On 07-February-13 | 8.55 | Put | Bond Future | 7008 | 6 | 7 | 6 | 0.00 |
| 08/10/2012 | ES33 On 07-February-13 | 8.54 | Put | Bond Future | 7096 | 6 | 7 | 6 | 0.00 |
| 08/10/2012 | GOVI On 01-November-12 | | | GOVI | 416.09 | 420.7340 | 416.0920 | 420.7340 | 305.00 |
| 08/10/2012 | GOVI On 01-November-12 | 403.96 | Call | GOVI | 121320 | 17 | 12 | 17 | 0.00 |
| 08/10/2012 | GOVI On 01-November-12 | 403.96 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | GOVI On 07-February-13 | | | GOVI | 422.06 | 426.7580 | 422.0550 | 426.7580 | 24.00 |
| 08/10/2012 | GOVI On 07-February-13 | 432.99 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |

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|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | GOVI On 07-February-13 | 433.00 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | GOVI On 07-February-13 | 433.01 | Call | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | GOVI On 07-February-13 | 433.01 | Put | GOVI | 109550 | 6 | 11 | 6 | 0.00 |
| 08/10/2012 | GOVI On 07-February-13 | 433.00 | Put | GOVI | 109450 | 6 | 11 | 6 | 0.00 |
| 08/10/2012 | GOVI On 07-February-13 | 432.99 | Put | GOVI | 109350 | 6 | 11 | 6 | 0.00 |
| 08/10/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 08/10/2012 | IGOV On 01-November-12 | | | Index Future | 190.04 | 191.4370 | 190.0420 | 191.4370 | 592.00 |
| 08/10/2012 | IGOV On 07-February-13 | | | Index Future | 192.77 | 194.1790 | 192.7660 | 194.1790 | 14.00 |
| 08/10/2012 | ILBI On 01-November-12 | | | Index Future | 518.60 | 520.4000 | 518.5990 | 520.4000 | 0.00 |
| 08/10/2012 | ILBI On 07-February-13 | | | Index Future | 525.88 | 527.7000 | 525.8750 | 527.7000 | 169.00 |
| 08/10/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 08/10/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 08/10/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 08/10/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 08/10/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 08/10/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 08/10/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.07 | 94.9300 | 94.9300 | 94.9300 | 500.00 |
| 08/10/2012 | JBAF On 21-November-12 | | | Jibar Tradeable Future | 5.02 | 95.0100 | 94.9800 | 95.0100 | 0.00 |
| 08/10/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 4.94 | 95.0900 | 95.0600 | 95.0900 | 840.00 |
| 08/10/2012 | JBAF On 16-January-13 | | | Jibar Tradeable Future | 4.91 | 95.1200 | 95.0900 | 95.1200 | 0.00 |
| 08/10/2012 | JBAF On 20-February-13 | | | Jibar Tradeable Future | 4.87 | 95.1800 | 95.1300 | 95.1800 | 0.00 |
| 08/10/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 4.87 | 95.1900 | 95.1300 | 95.1900 | 1,000.00 |
| 08/10/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 4.90 | 95.1800 | 95.1000 | 95.1800 | 500.00 |
| 08/10/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 4.99 | 95.1000 | 95.0100 | 95.1000 | 1,700.00 |
| 08/10/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.10 | 94.9800 | 94.9000 | 94.9800 | 1,500.00 |
| 08/10/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.23 | 94.8500 | 94.7700 | 94.8500 | 800.00 |
| 08/10/2012 | JBAF On 18-June-14 | | | Jibar Tradeable Future | 5.38 | 94.6900 | 94.6200 | 94.6900 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | JBAF On 17-September-14 | | | Jibar Tradeable Future | 5.54 | 94.5200 | 94.4600 | 94.5200 | 0.00 |
| 08/10/2012 | R023 On 01-November-12 | | | Bond Future | 7.47 | 105.5590 | 103.4265 | 105.5590 | 1,049.00 |
| 08/10/2012 | R023 On 01-November-12 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R023 On 01-November-12 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R023 On 01-November-12 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R023 On 01-November-12 | 7.05 | Put | Bond Future | 3063 | 1 | 3 | 1 | 0.00 |
| 08/10/2012 | R023 On 01-November-12 | 7.06 | Put | Bond Future | 2988 | 1 | 3 | 1 | 0.00 |
| 08/10/2012 | R023 On 01-November-12 | 7.04 | Put | Bond Future | 3137 | 1 | 3 | 1 | 0.00 |
| 08/10/2012 | R023 On 07-February-13 | | | Bond Future | 7.56 | 107.0340 | 104.8727 | 107.0340 | 0.00 |
| 08/10/2012 | R023 On 07-February-13 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R023 On 07-February-13 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R023 On 07-February-13 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R023 On 07-February-13 | 7.06 | Put | Bond Future | 3559 | 1 | 4 | 1 | 0.00 |
| 08/10/2012 | R023 On 07-February-13 | 7.05 | Put | Bond Future | 3633 | 1 | 4 | 1 | 0.00 |
| 08/10/2012 | R023 On 07-February-13 | 7.04 | Put | Bond Future | 3706 | 2 | 4 | 2 | 0.00 |
| 08/10/2012 | R023 On 02-May-13 | | | Bond Future | 7.63 | 104.4186 | 102.2292 | 104.4186 | 0.00 |
| 08/10/2012 | R023 On 02-May-13 | 7.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R023 On 02-May-13 | 7.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R023 On 02-May-13 | 7.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R023 On 02-May-13 | 7.05 | Put | Bond Future | 4086 | 2 | 4 | 2 | 0.00 |
| 08/10/2012 | R023 On 02-May-13 | 7.06 | Put | Bond Future | 4014 | 2 | 4 | 2 | 0.00 |
| 08/10/2012 | R023 On 02-May-13 | 7.04 | Put | Bond Future | 4159 | 2 | 4 | 2 | 0.00 |
| 08/10/2012 | R157 On 01-November-12 | | | Bond Future | 5.53 | 123.0510 | 122.7177 | 123.0510 | 14,429.00 |
| 08/10/2012 | R157 On 01-November-12 | 5.78 | Call | Bond Future | 792 | 1 | 1 | 1 | 5,630.00 |
| 08/10/2012 | R157 On 01-November-12 | 6.24 | Call | Bond Future | 2072 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R157 On 01-November-12 | 6.24 | Put | Bond Future | 1 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R157 On 01-November-12 | 5.78 | Put | Bond Future | 55 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R157 On 07-February-13 | | | Bond Future | 5.57 | 124.7703 | 124.4336 | 124.7703 | 100.00 |
| 08/10/2012 | R157 On 07-February-13 | 6.28 | Call | Bond Future | 1960 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R157 On 07-February-13 | 6.28 | Put | Bond Future | 93 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R157 On 02-May-13 | | | Bond Future | 5.60 | 119.4814 | 119.1384 | 119.4814 | 0.00 |
| 08/10/2012 | R157 On 02-May-13 | 5.34 | Call | Bond Future | 443 | 1 | 0 | 1 | 0.00 |
| 08/10/2012 | R157 On 02-May-13 | 5.35 | Call | Bond Future | 452 | 1 | 0 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | R157 On 02-May-13 | 5.36 | Call | Bond Future | 462 | 1 | 0 | 1 | 0.00 |
| 08/10/2012 | R157 On 02-May-13 | 5.36 | Put | Bond Future | 1043 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R157 On 02-May-13 | 5.35 | Put | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R157 On 02-May-13 | 5.34 | Put | Bond Future | 1072 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R186 On 01-November-12 | | | Bond Future | 7.89 | 128.0739 | 125.9483 | 128.0739 | 35,351.00 |
| 08/10/2012 | R186 On 01-November-12 | 7.82 | Call | Bond Future | 1185 | 2 | 1 | 2 | 1,858.00 |
| 08/10/2012 | R186 On 01-November-12 | 8.00 | Call | Bond Future | 2105 | 4 | 2 | 4 | 0.00 |
| 08/10/2012 | R186 On 01-November-12 | 8.50 | Call | Bond Future | 5847 | 8 | 6 | 8 | 0.00 |
| 08/10/2012 | R186 On 01-November-12 | 8.82 | Call | Bond Future | 8605 | 11 | 9 | 11 | 0.00 |
| 08/10/2012 | R186 On 01-November-12 | 8.82 | Put | Bond Future | 13 | 0 | 0 | 0 | 1,858.00 |
| 08/10/2012 | R186 On 01-November-12 | 8.50 | Put | Bond Future | 105 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R186 On 01-November-12 | 8.00 | Put | Bond Future | 1025 | 0 | 1 | 0 | 0.00 |
| 08/10/2012 | R186 On 01-November-12 | 7.82 | Put | Bond Future | 1849 | 1 | 2 | 1 | 0.00 |
| 08/10/2012 | R186 On 07-February-13 | | | Bond Future | 7.98 | 124.5736 | 122.4196 | 124.5736 | 2,150.00 |
| 08/10/2012 | R186 On 07-February-13 | 8.00 | Call | Bond Future | 3586 | 5 | 4 | 5 | 0.00 |
| 08/10/2012 | R186 On 07-February-13 | 8.32 | Call | Bond Future | 5332 | 7 | 5 | 7 | 0.00 |
| 08/10/2012 | R186 On 07-February-13 | 8.47 | Call | Bond Future | 6256 | 8 | 6 | 8 | 0.00 |
| 08/10/2012 | R186 On 07-February-13 | 7.25 | Call | Bond Future | 965 | 2 | 1 | 2 | 670.00 |
| 08/10/2012 | R186 On 07-February-13 | 7.00 | Call | Bond Future | 540 | 1 | 1 | 1 | 10,300.00 |
| 08/10/2012 | R186 On 07-February-13 | 7.00 | Put | Bond Future | 10356 | 9 | 10 | 9 | 0.00 |
| 08/10/2012 | R186 On 07-February-13 | 7.25 | Put | Bond Future | 8170 | 7 | 8 | 7 | 0.00 |
| 08/10/2012 | R186 On 07-February-13 | 8.47 | Put | Bond Future | 1715 | 1 | 2 | 1 | 0.00 |
| 08/10/2012 | R186 On 07-February-13 | 8.32 | Put | Bond Future | 2152 | 2 | 2 | 2 | 2,000.00 |
| 08/10/2012 | R186 On 07-February-13 | 8.00 | Put | Bond Future | 3383 | 3 | 3 | 3 | 150.00 |
| 08/10/2012 | R186 On 02-May-13 | | | Bond Future | 8.06 | 126.0840 | 123.9016 | 126.0840 | 0.00 |
| 08/10/2012 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 1960 | 3 | 2 | 3 | 0.00 |
| 08/10/2012 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 1989 | 3 | 2 | 3 | 0.00 |
| 08/10/2012 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 2017 | 3 | 2 | 3 | 0.00 |
| 08/10/2012 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 8275 | 7 | 8 | 7 | 0.00 |
| 08/10/2012 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 8346 | 7 | 8 | 7 | 0.00 |
| 08/10/2012 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 8418 | 7 | 8 | 7 | 0.00 |
| 08/10/2012 | R189 On 01-November-12 | | | Bond Future | 213.41 | 213.4196 | 213.4144 | 213.4196 | 0.00 |
| 08/10/2012 | R189 On 01-November-12 | 218.99 | Call | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | R189 On 01-November-12 | 219.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R189 On 01-November-12 | 219.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R189 On 01-November-12 | 219.00 | Put | Bond Future | 5586 | 6 | 6 | 6 | 0.00 |
| 08/10/2012 | R189 On 01-November-12 | 219.01 | Put | Bond Future | 5596 | 6 | 6 | 6 | 0.00 |
| 08/10/2012 | R189 On 01-November-12 | 218.99 | Put | Bond Future | 5576 | 6 | 6 | 6 | 0.00 |
| 08/10/2012 | R197 On 01-November-12 | | | Bond Future | 278.80 | 280.2854 | 278.8023 | 280.2854 | 6,288.00 |
| 08/10/2012 | R197 On 01-November-12 | 266.99 | Call | Bond Future | 11812 | 13 | 12 | 13 | 0.00 |
| 08/10/2012 | R197 On 01-November-12 | 267.00 | Call | Bond Future | 11802 | 13 | 12 | 13 | 0.00 |
| 08/10/2012 | R197 On 01-November-12 | 267.01 | Call | Bond Future | 11792 | 13 | 12 | 13 | 0.00 |
| 08/10/2012 | R197 On 01-November-12 | 267.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R197 On 01-November-12 | 267.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R197 On 01-November-12 | 266.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R201 On 01-November-12 | | | Bond Future | 4.96 | 110.9711 | 110.8292 | 110.9711 | 1,560.00 |
| 08/10/2012 | R201 On 01-November-12 | 5.11 | Call | Bond Future | 365 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R201 On 01-November-12 | 5.11 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R201 On 07-February-13 | | | Bond Future | 4.92 | 108.1135 | 107.9708 | 108.1135 | 0.00 |
| 08/10/2012 | R201 On 07-February-13 | 4.98 | Call | Bond Future | 409 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R201 On 07-February-13 | 4.98 | Put | Bond Future | 301 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R201 On 02-May-13 | | | Bond Future | 4.87 | 109.4243 | 109.2778 | 109.4243 | 0.00 |
| 08/10/2012 | R201 On 02-May-13 | 4.04 | Call | Bond Future | 33 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R201 On 02-May-13 | 4.06 | Call | Bond Future | 36 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R201 On 02-May-13 | 4.05 | Call | Bond Future | 35 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R201 On 02-May-13 | 4.05 | Put | Bond Future | 1356 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R201 On 02-May-13 | 4.06 | Put | Bond Future | 1341 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R201 On 02-May-13 | 4.04 | Put | Bond Future | 1371 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R202 On 01-November-12 | | | Bond Future | 205.29 | 207.8738 | 205.2897 | 207.8738 | 50,731.00 |
| 08/10/2012 | R202 On 01-November-12 | 191.99 | Call | Bond Future | 13300 | 16 | 13 | 16 | 0.00 |
| 08/10/2012 | R202 On 01-November-12 | 192.00 | Call | Bond Future | 13290 | 16 | 13 | 16 | 0.00 |
| 08/10/2012 | R202 On 01-November-12 | 192.01 | Call | Bond Future | 13280 | 16 | 13 | 16 | 0.00 |
| 08/10/2012 | R202 On 01-November-12 | 192.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R202 On 01-November-12 | 192.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R202 On 01-November-12 | 191.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | R203 On 01-November-12 | | | Bond Future | 6.10 | 110.9389 | 110.0914 | 110.9389 | 4,688.00 |
| 08/10/2012 | R203 On 01-November-12 | 6.87 | Call | Bond Future | 3306 | 4 | 3 | 4 | 0.00 |
| 08/10/2012 | R203 On 01-November-12 | 6.87 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R203 On 07-February-13 | | | Bond Future | 6.16 | 112.4890 | 111.6308 | 112.4890 | 11,950.00 |
| 08/10/2012 | R203 On 07-February-13 | 6.11 | Call | Bond Future | 1030 | 2 | 1 | 2 | 12,600.00 |
| 08/10/2012 | R203 On 07-February-13 | 6.94 | Call | Bond Future | 3367 | 4 | 3 | 4 | 0.00 |
| 08/10/2012 | R203 On 07-February-13 | 6.65 | Call | Bond Future | 2426 | 3 | 2 | 3 | 0.00 |
| 08/10/2012 | R203 On 07-February-13 | 6.65 | Put | Bond Future | 440 | 0 | 0 | 0 | 30,250.00 |
| 08/10/2012 | R203 On 07-February-13 | 6.94 | Put | Bond Future | 216 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R203 On 07-February-13 | 6.11 | Put | Bond Future | 1256 | 1 | 1 | 1 | 3,254.00 |
| 08/10/2012 | R203 On 02-May-13 | | | Bond Future | 6.22 | 109.6963 | 108.8258 | 109.6963 | 8.00 |
| 08/10/2012 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 914 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 883 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 899 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 2161 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 2186 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 2136 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R204 On 01-November-12 | | | Bond Future | 6.40 | 112.0133 | 111.0259 | 112.0133 | 5,818.00 |
| 08/10/2012 | R204 On 01-November-12 | 7.22 | Call | Bond Future | 4220 | 5 | 4 | 5 | 0.00 |
| 08/10/2012 | R204 On 01-November-12 | 7.22 | Put | Bond Future | 3 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R204 On 07-February-13 | | | Bond Future | 6.46 | 109.5481 | 108.5480 | 109.5481 | 3,000.00 |
| 08/10/2012 | R204 On 07-February-13 | 7.29 | Call | Bond Future | 4352 | 5 | 4 | 5 | 0.00 |
| 08/10/2012 | R204 On 07-February-13 | 7.29 | Put | Bond Future | 289 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R204 On 02-May-13 | | | Bond Future | 6.52 | 110.8763 | 109.8621 | 110.8763 | 0.00 |
| 08/10/2012 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 1369 | 2 | 1 | 2 | 0.00 |
| 08/10/2012 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 1411 | 2 | 1 | 2 | 0.00 |
| 08/10/2012 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 1390 | 2 | 1 | 2 | 0.00 |
| 08/10/2012 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 2474 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 2446 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 2502 | 2 | 3 | 2 | 0.00 |
| 08/10/2012 | R206 On 01-November-12 | | | Bond Future | 5.14 | 105.1087 | 105.0028 | 105.1087 | 1,120.00 |
| 08/10/2012 | R206 On 01-November-12 | 5.05 | Call | Bond Future | 63 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | R206 On 01-November-12 | 5.05 | Put | Bond Future | 168 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R206 On 07-February-13 | | | Bond Future | 5.10 | 102.8122 | 102.7060 | 102.8122 | 0.00 |
| 08/10/2012 | R206 On 07-February-13 | 4.76 | Call | Bond Future | 113 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R206 On 07-February-13 | 4.76 | Put | Bond Future | 426 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R206 On 02-May-13 | | | Bond Future | 5.05 | 104.0588 | 103.9494 | 104.0588 | 0.00 |
| 08/10/2012 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 25 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 26 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 1158 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 1165 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 1171 | 1 | 1 | 1 | 0.00 |
| 08/10/2012 | R207 On 01-November-12 | | | Bond Future | 6.79 | 106.1893 | 104.8233 | 106.1893 | 18,919.00 |
| 08/10/2012 | R207 On 01-November-12 | 7.58 | Call | Bond Future | 4404 | 6 | 4 | 6 | 0.00 |
| 08/10/2012 | R207 On 01-November-12 | 7.58 | Put | Bond Future | 7 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R207 On 07-February-13 | | | Bond Future | 6.86 | 104.0335 | 102.6496 | 104.0335 | 0.00 |
| 08/10/2012 | R207 On 07-February-13 | 7.66 | Call | Bond Future | 4667 | 6 | 5 | 6 | 0.00 |
| 08/10/2012 | R207 On 07-February-13 | 7.66 | Put | Bond Future | 398 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R207 On 02-May-13 | | | Bond Future | 6.93 | 105.2948 | 103.8922 | 105.2948 | 0.00 |
| 08/10/2012 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 1084 | 2 | 1 | 2 | 0.00 |
| 08/10/2012 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 1120 | 2 | 1 | 2 | 0.00 |
| 08/10/2012 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 1102 | 2 | 1 | 2 | 0.00 |
| 08/10/2012 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 3731 | 3 | 4 | 3 | 0.00 |
| 08/10/2012 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 3694 | 3 | 4 | 3 | 0.00 |
| 08/10/2012 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 3769 | 3 | 4 | 3 | 0.00 |
| 08/10/2012 | R208 On 01-November-12 | | | Bond Future | 7.00 | 100.7922 | 99.0829 | 100.7922 | 11,904.00 |
| 08/10/2012 | R208 On 01-November-12 | 6.81 | Call | Bond Future | 355 | 1 | 0 | 1 | 0.00 |
| 08/10/2012 | R208 On 01-November-12 | 7.50 | Call | Bond Future | 3095 | 5 | 3 | 5 | 0.00 |
| 08/10/2012 | R208 On 01-November-12 | 7.70 | Call | Bond Future | 4223 | 6 | 4 | 6 | 0.00 |
| 08/10/2012 | R208 On 01-November-12 | 7.70 | Put | Bond Future | 19 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R208 On 01-November-12 | 7.50 | Put | Bond Future | 77 | 0 | 0 | 0 | 12,250.00 |
| 08/10/2012 | R208 On 01-November-12 | 6.81 | Put | Bond Future | 1570 | 1 | 2 | 1 | 0.00 |
| 08/10/2012 | R208 On 07-February-13 | | | Bond Future | 7.08 | 102.2005 | 100.4683 | 102.2005 | 3,000.00 |
| 08/10/2012 | R208 On 07-February-13 | 6.00 | Call | Bond Future | 162 | 0 | 0 | 0 | 12,250.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | R208 On 07-February-13 | 8.83 | Call | Bond Future | 9902 | 0 | 10 | 0 | 0.00 |
| 08/10/2012 | R208 On 07-February-13 | 7.78 | Call | Bond Future | 4672 | 6 | 5 | 6 | 0.00 |
| 08/10/2012 | R208 On 07-February-13 | 7.78 | Put | Bond Future | 574 | 0 | 1 | 0 | 0.00 |
| 08/10/2012 | R208 On 07-February-13 | 8.83 | Put | Bond Future | 36 | 0 | 0 | 0 | 14,000.00 |
| 08/10/2012 | R208 On 07-February-13 | 6.00 | Put | Bond Future | 6958 | 5 | 7 | 5 | 0.00 |
| 08/10/2012 | R208 On 02-May-13 | | | Bond Future | 7.15 | 100.0466 | 98.2916 | 100.0466 | 0.00 |
| 08/10/2012 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 1240 | 2 | 1 | 2 | 0.00 |
| 08/10/2012 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 1260 | 2 | 1 | 2 | 0.00 |
| 08/10/2012 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 1281 | 2 | 1 | 2 | 0.00 |
| 08/10/2012 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 4208 | 3 | 4 | 3 | 0.00 |
| 08/10/2012 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 4249 | 3 | 4 | 3 | 0.00 |
| 08/10/2012 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 4290 | 3 | 4 | 3 | 0.00 |
| 08/10/2012 | R209 On 01-November-12 | | | Bond Future | 8.68 | 77.7470 | 76.4838 | 77.7470 | 7,349.00 |
| 08/10/2012 | R209 On 01-November-12 | 8.99 | Call | Bond Future | 2926 | 4 | 3 | 4 | 0.00 |
| 08/10/2012 | R209 On 01-November-12 | 8.99 | Put | Bond Future | 482 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R209 On 07-February-13 | | | Bond Future | 8.77 | 78.8333 | 77.5532 | 78.8333 | 0.00 |
| 08/10/2012 | R209 On 07-February-13 | 8.63 | Call | Bond Future | 2741 | 3 | 3 | 3 | 0.00 |
| 08/10/2012 | R209 On 07-February-13 | 9.06 | Call | Bond Future | 4528 | 5 | 5 | 5 | 0.00 |
| 08/10/2012 | R209 On 07-February-13 | 9.06 | Put | Bond Future | 2260 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R209 On 07-February-13 | 8.63 | Put | Bond Future | 3823 | 3 | 4 | 3 | 11,000.00 |
| 08/10/2012 | R209 On 02-May-13 | | | Bond Future | 8.84 | 76.6474 | 75.3505 | 76.6474 | 0.00 |
| 08/10/2012 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 1610 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 1654 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 1632 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 8658 | 8 | 9 | 8 | 0.00 |
| 08/10/2012 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 8591 | 8 | 9 | 8 | 0.00 |
| 08/10/2012 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 8725 | 8 | 9 | 8 | 0.00 |
| 08/10/2012 | R210 On 01-November-12 | | | Bond Future | 158.50 | 159.5319 | 158.5041 | 159.5319 | 3,414.00 |
| 08/10/2012 | R210 On 01-November-12 | 144.99 | Call | Bond Future | 13514 | 15 | 14 | 15 | 0.00 |
| 08/10/2012 | R210 On 01-November-12 | 145.00 | Call | Bond Future | 13504 | 15 | 14 | 15 | 0.00 |
| 08/10/2012 | R210 On 01-November-12 | 145.01 | Call | Bond Future | 13494 | 15 | 13 | 15 | 0.00 |
| 08/10/2012 | R210 On 01-November-12 | 145.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R210 On 01-November-12 | 145.00 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | R210 On 01-November-12 | 144.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R211 On 01-November-12 | | | Bond Future | 123.53 | 123.5330 | 123.5290 | 123.5330 | 703.00 |
| 08/10/2012 | R211 On 01-November-12 | 121.99 | Call | Bond Future | 1539 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R211 On 01-November-12 | 122.01 | Call | Bond Future | 1519 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R211 On 01-November-12 | 122.00 | Call | Bond Future | 1529 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R211 On 01-November-12 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R211 On 01-November-12 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R211 On 01-November-12 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R212 On 01-November-12 | | | Bond Future | 127.56 | 128.8304 | 127.5578 | 128.8304 | 5,084.00 |
| 08/10/2012 | R212 On 01-November-12 | 121.99 | Call | Bond Future | 5568 | 7 | 6 | 7 | 0.00 |
| 08/10/2012 | R212 On 01-November-12 | 122.00 | Call | Bond Future | 5558 | 7 | 6 | 7 | 0.00 |
| 08/10/2012 | R212 On 01-November-12 | 122.01 | Call | Bond Future | 5548 | 7 | 6 | 7 | 0.00 |
| 08/10/2012 | R212 On 01-November-12 | 122.01 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R212 On 01-November-12 | 122.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R212 On 01-November-12 | 121.99 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R213 On 01-November-12 | | | Bond Future | 8.49 | 89.3784 | 87.5653 | 89.3784 | 6,022.00 |
| 08/10/2012 | R213 On 01-November-12 | 7.75 | Call | Bond Future | 37 | 0 | 0 | 0 | 140.00 |
| 08/10/2012 | R213 On 01-November-12 | 8.81 | Call | Bond Future | 3046 | 5 | 3 | 5 | 0.00 |
| 08/10/2012 | R213 On 01-November-12 | 8.81 | Put | Bond Future | 450 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R213 On 01-November-12 | 7.75 | Put | Bond Future | 6478 | 5 | 6 | 5 | 0.00 |
| 08/10/2012 | R213 On 07-February-13 | | | Bond Future | 8.58 | 90.6272 | 88.7897 | 90.6272 | 0.00 |
| 08/10/2012 | R213 On 07-February-13 | 8.90 | Call | Bond Future | 4687 | 6 | 5 | 6 | 0.00 |
| 08/10/2012 | R213 On 07-February-13 | 8.90 | Put | Bond Future | 2169 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R213 On 02-May-13 | | | Bond Future | 8.66 | 88.1916 | 86.3303 | 88.1916 | 0.00 |
| 08/10/2012 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 1618 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 1664 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 1641 | 2 | 2 | 2 | 0.00 |
| 08/10/2012 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 8507 | 7 | 9 | 7 | 0.00 |
| 08/10/2012 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 8441 | 7 | 8 | 7 | 0.00 |
| 08/10/2012 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 8574 | 7 | 9 | 7 | 0.00 |
| 08/10/2012 | R214 On 01-November-12 | | | Bond Future | 8.72 | 79.3905 | 78.0212 | 79.3905 | 1,714.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 08/10/2012 | R214 On 01-November-12 | 7.99 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R214 On 01-November-12 | 8.00 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R214 On 01-November-12 | 8.01 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 08/10/2012 | R214 On 01-November-12 | 8.01 | Put | Bond Future | 6355 | 5 | 6 | 5 | 0.00 |
| 08/10/2012 | R214 On 01-November-12 | 8.00 | Put | Bond Future | 6451 | 5 | 6 | 5 | 0.00 |
| 08/10/2012 | R214 On 01-November-12 | 7.99 | Put | Bond Future | 6547 | 5 | 7 | 5 | 0.00 |