



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 19/06/2012 To: 19/06/2012

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/06/2012 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/06/2012 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | AL7T On 02-August-12 | | | Index Future | 444.21 | 440.8450 | 444.2060 | 440.8450 | 13.00 |
| 19/06/2012 | AL7T On 01-November-12 | | | Index Future | 450.56 | 447.1510 | 450.5580 | 447.1510 | 0.00 |
| 19/06/2012 | ALBI On 02-August-12 | | | Index Future | 402.28 | 399.6350 | 402.2790 | 399.6350 | 1,005.00 |
| 19/06/2012 | ALBI On 01-November-12 | | | Index Future | 408.03 | 405.3520 | 408.0310 | 405.3520 | 0.00 |
| 19/06/2012 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/06/2012 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 19/06/2012 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C212 On 31-January-22 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 19/06/2012 | ES33 On 02-August-12 | | | Bond Future | 9.23 | 86.0383 | 87.0209 | 86.0383 | 4,220.00 |
| 19/06/2012 | ES33 On 01-November-12 | | | Bond Future | 9.32 | 83.4870 | 84.4848 | 83.4870 | 0.00 |
| 19/06/2012 | GOVI On 02-August-12 | | | GOVI | 403.17 | 400.6580 | 403.1710 | 400.6580 | 269.00 |
| 19/06/2012 | GOVI On 02-August-12 | 398.23 | Call | GOVI | 49410 | 2 | 5 | 2 | 0.00 |
| 19/06/2012 | GOVI On 02-August-12 | 398.23 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | GOVI On 01-November-12 | | | GOVI | 408.94 | 406.3900 | 408.9360 | 406.3900 | 0.00 |
| 19/06/2012 | GOVI On 01-November-12 | 403.96 | Call | GOVI | 49760 | 2 | 5 | 2 | 0.00 |
| 19/06/2012 | GOVI On 01-November-12 | 403.96 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 19/06/2012 | IGOV On 02-August-12 | | | Index Future | 175.09 | 175.1180 | 175.0910 | 175.1180 | 594.00 |
| 19/06/2012 | IGOV On 01-November-12 | | | Index Future | 177.60 | 177.6230 | 177.5950 | 177.6230 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/06/2012 | ILBI On 02-August-12 | | | Index Future | 473.26 | 473.2630 | 473.2630 | 473.2630 | 169.00 |
| 19/06/2012 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 19/06/2012 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 19/06/2012 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 19/06/2012 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 19/06/2012 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 19/06/2012 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 19/06/2012 | JBAF On 20-June-12 | | | Jibar Tradeable Future | 5.60 | 94.4000 | 94.4000 | 94.4000 | 2,890.00 |
| 19/06/2012 | JBAF On 18-July-12 | | | Jibar Tradeable Future | 5.58 | 94.4100 | 94.4200 | 94.4100 | 0.00 |
| 19/06/2012 | JBAF On 15-August-12 | | | Jibar Tradeable Future | 5.51 | 94.5100 | 94.4900 | 94.5100 | 0.00 |
| 19/06/2012 | JBAF On 19-September-12 | | | Jibar Tradeable Future | 5.46 | 94.5500 | 94.5400 | 94.5500 | 44,760.00 |
| 19/06/2012 | JBAF On 17-October-12 | | | Jibar Tradeable Future | 5.38 | 94.6900 | 94.6200 | 94.6900 | 0.00 |
| 19/06/2012 | JBAF On 21-November-12 | | | Jibar Tradeable Future | 5.36 | 94.7000 | 94.6400 | 94.7000 | 0.00 |
| 19/06/2012 | JBAF On 19-December-12 | | | Jibar Tradeable Future | 5.35 | 94.7200 | 94.6500 | 94.7200 | 840.00 |
| 19/06/2012 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.37 | 94.7100 | 94.6300 | 94.7100 | 1,000.00 |
| 19/06/2012 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.44 | 94.6200 | 94.5600 | 94.6200 | 500.00 |
| 19/06/2012 | JBAF On 18-September-13 | | | Jibar Tradeable Future | 5.59 | 94.4800 | 94.4100 | 94.4800 | 1,700.00 |
| 19/06/2012 | JBAF On 18-December-13 | | | Jibar Tradeable Future | 5.77 | 94.3000 | 94.2300 | 94.3000 | 1,500.00 |
| 19/06/2012 | JBAF On 19-March-14 | | | Jibar Tradeable Future | 5.96 | 94.1200 | 94.0400 | 94.1200 | 0.00 |
| 19/06/2012 | R157 On 02-August-12 | | | Bond Future | 6.06 | 125.8835 | 126.0817 | 125.8835 | 14,880.00 |
| 19/06/2012 | R157 On 02-August-12 | 6.15 | Call | Bond Future | 581 | 0 | 1 | 0 | 3,750.00 |
| 19/06/2012 | R157 On 02-August-12 | 6.35 | Call | Bond Future | 1029 | 1 | 1 | 1 | 1,250.00 |
| 19/06/2012 | R157 On 02-August-12 | 6.55 | Call | Bond Future | 1572 | 1 | 2 | 1 | 0.00 |
| 19/06/2012 | R157 On 02-August-12 | 6.95 | Call | Bond Future | 2765 | 3 | 3 | 3 | 0.00 |
| 19/06/2012 | R157 On 02-August-12 | 6.95 | Put | Bond Future | 3 | 0 | 0 | 0 | 3,750.00 |
| 19/06/2012 | R157 On 02-August-12 | 6.55 | Put | Bond Future | 41 | 0 | 0 | 0 | 1,250.00 |
| 19/06/2012 | R157 On 02-August-12 | 6.35 | Put | Bond Future | 120 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R157 On 02-August-12 | 6.15 | Put | Bond Future | 298 | 0 | 0 | 0 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/06/2012 | R157 On 01-November-12 | | | Bond Future | 6.09 | 120.8802 | 121.0797 | 120.8802 | 200.00 |
| 19/06/2012 | R157 On 01-November-12 | 6.24 | Call | Bond Future | 1033 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R157 On 01-November-12 | 6.24 | Put | Bond Future | 599 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R157 On 07-February-13 | | | Bond Future | 6.11 | 122.7956 | 122.9994 | 122.7956 | 0.00 |
| 19/06/2012 | R157 On 07-February-13 | 6.28 | Call | Bond Future | 1274 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R157 On 07-February-13 | 6.28 | Put | Bond Future | 841 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | | | Bond Future | 8.04 | 120.8245 | 122.0507 | 120.8245 | 34,845.00 |
| 19/06/2012 | R186 On 02-August-12 | 7.66 | Call | Bond Future | 568 | 0 | 1 | 0 | 276.00 |
| 19/06/2012 | R186 On 02-August-12 | 7.70 | Call | Bond Future | 660 | 0 | 1 | 0 | 2,700.00 |
| 19/06/2012 | R186 On 02-August-12 | 7.76 | Call | Bond Future | 816 | 1 | 1 | 1 | 43.00 |
| 19/06/2012 | R186 On 02-August-12 | 9.00 | Call | Bond Future | 8834 | 8 | 9 | 8 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.66 | Call | Bond Future | 6038 | 5 | 6 | 5 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.75 | Call | Bond Future | 6764 | 6 | 7 | 6 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.76 | Call | Bond Future | 6846 | 6 | 7 | 6 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.00 | Call | Bond Future | 1697 | 1 | 2 | 1 | 1,099.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.25 | Call | Bond Future | 3055 | 2 | 3 | 2 | 8,750.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.30 | Call | Bond Future | 3378 | 3 | 3 | 3 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.30 | Put | Bond Future | 925 | 1 | 1 | 1 | 900.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.25 | Put | Bond Future | 1072 | 2 | 1 | 2 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.00 | Put | Bond Future | 2103 | 3 | 2 | 3 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.76 | Put | Bond Future | 192 | 0 | 0 | 0 | 43.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.75 | Put | Bond Future | 199 | 0 | 0 | 0 | 2,700.00 |
| 19/06/2012 | R186 On 02-August-12 | 8.66 | Put | Bond Future | 279 | 0 | 0 | 0 | 276.00 |
| 19/06/2012 | R186 On 02-August-12 | 9.00 | Put | Bond Future | 73 | 0 | 0 | 0 | 199.00 |
| 19/06/2012 | R186 On 02-August-12 | 7.76 | Put | Bond Future | 3582 | 5 | 4 | 5 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | 7.70 | Put | Bond Future | 4025 | 5 | 4 | 5 | 0.00 |
| 19/06/2012 | R186 On 02-August-12 | 7.66 | Put | Bond Future | 4336 | 5 | 4 | 5 | 0.00 |
| 19/06/2012 | R186 On 01-November-12 | | | Bond Future | 8.11 | 122.5516 | 123.8015 | 122.5516 | 200.00 |
| 19/06/2012 | R186 On 01-November-12 | 7.82 | Call | Bond Future | 2558 | 2 | 3 | 2 | 1,858.00 |
| 19/06/2012 | R186 On 01-November-12 | 8.82 | Call | Bond Future | 7900 | 7 | 8 | 7 | 0.00 |
| 19/06/2012 | R186 On 01-November-12 | 8.82 | Put | Bond Future | 1454 | 2 | 1 | 2 | 1,858.00 |
| 19/06/2012 | R186 On 01-November-12 | 7.82 | Put | Bond Future | 5369 | 6 | 5 | 6 | 0.00 |
| 19/06/2012 | R186 On 07-February-13 | | | Bond Future | 8.19 | 119.2026 | 120.4640 | 119.2026 | 0.00 |
| 19/06/2012 | R186 On 07-February-13 | 8.47 | Call | Bond Future | 6519 | 6 | 7 | 6 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/06/2012 | R186 On 07-February-13 | 8.47 | Put | Bond Future | 3934 | 4 | 4 | 4 | 0.00 |
| 19/06/2012 | R189 On 02-August-12 | | | Bond Future | 219.81 | 219.7680 | 219.8083 | 219.7680 | 44.00 |
| 19/06/2012 | R189 On 02-August-12 | 219.65 | Call | Bond Future | 158 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R189 On 02-August-12 | 219.65 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R197 On 02-August-12 | | | Bond Future | 256.42 | 256.3518 | 256.4177 | 256.3518 | 1,858.00 |
| 19/06/2012 | R197 On 02-August-12 | 256.15 | Call | Bond Future | 268 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R197 On 02-August-12 | 256.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R201 On 02-August-12 | | | Bond Future | 4.85 | 109.6099 | 109.7546 | 109.6099 | 1,620.00 |
| 19/06/2012 | R201 On 02-August-12 | 5.20 | Call | Bond Future | 850 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R201 On 02-August-12 | 5.20 | Put | Bond Future | 34 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R201 On 01-November-12 | | | Bond Future | 4.73 | 111.1768 | 111.3237 | 111.1768 | 0.00 |
| 19/06/2012 | R201 On 01-November-12 | 5.11 | Call | Bond Future | 977 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R201 On 01-November-12 | 5.11 | Put | Bond Future | 178 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R201 On 07-February-13 | | | Bond Future | 4.54 | 108.5253 | 108.6766 | 108.5253 | 0.00 |
| 19/06/2012 | R201 On 07-February-13 | 4.98 | Call | Bond Future | 1095 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R201 On 07-February-13 | 4.98 | Put | Bond Future | 282 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R202 On 02-August-12 | | | Bond Future | 189.38 | 189.3337 | 189.3843 | 189.3337 | 45,107.00 |
| 19/06/2012 | R202 On 02-August-12 | 188.44 | Call | Bond Future | 944 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R202 On 02-August-12 | 188.44 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R203 On 02-August-12 | | | Bond Future | 6.66 | 109.6589 | 110.0271 | 109.6589 | 13,477.00 |
| 19/06/2012 | R203 On 02-August-12 | 6.60 | Call | Bond Future | 599 | 0 | 1 | 0 | 4,200.00 |
| 19/06/2012 | R203 On 02-August-12 | 6.85 | Call | Bond Future | 1229 | 1 | 1 | 1 | 1,400.00 |
| 19/06/2012 | R203 On 02-August-12 | 7.15 | Call | Bond Future | 2269 | 2 | 2 | 2 | 0.00 |
| 19/06/2012 | R203 On 02-August-12 | 7.55 | Call | Bond Future | 3884 | 4 | 4 | 4 | 0.00 |
| 19/06/2012 | R203 On 02-August-12 | 7.55 | Put | Bond Future | 16 | 0 | 0 | 0 | 4,200.00 |
| 19/06/2012 | R203 On 02-August-12 | 7.15 | Put | Bond Future | 118 | 0 | 0 | 0 | 1,400.00 |
| 19/06/2012 | R203 On 02-August-12 | 6.85 | Put | Bond Future | 389 | 1 | 0 | 1 | 0.00 |
| 19/06/2012 | R203 On 02-August-12 | 6.60 | Put | Bond Future | 866 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R203 On 01-November-12 | | | Bond Future | 6.72 | 107.0710 | 107.4436 | 107.0710 | 0.00 |
| 19/06/2012 | R203 On 01-November-12 | 6.87 | Call | Bond Future | 1780 | 2 | 2 | 2 | 0.00 |
| 19/06/2012 | R203 On 01-November-12 | 6.87 | Put | Bond Future | 1125 | 1 | 1 | 1 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/06/2012 | R203 On 07-February-13 | | | Bond Future | 6.77 | 108.7672 | 109.1444 | 108.7672 | 0.00 |
| 19/06/2012 | R203 On 07-February-13 | 6.94 | Call | Bond Future | 2192 | 2 | 2 | 2 | 0.00 |
| 19/06/2012 | R203 On 07-February-13 | 6.94 | Put | Bond Future | 1527 | 2 | 2 | 2 | 0.00 |
| 19/06/2012 | R204 On 02-August-12 | | | Bond Future | 6.99 | 105.6048 | 106.1473 | 105.6048 | 4,101.00 |
| 19/06/2012 | R204 On 02-August-12 | 7.15 | Call | Bond Future | 1381 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R204 On 02-August-12 | 7.15 | Put | Bond Future | 537 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R204 On 01-November-12 | | | Bond Future | 7.05 | 107.1191 | 107.6623 | 107.1191 | 0.00 |
| 19/06/2012 | R204 On 01-November-12 | 7.22 | Call | Bond Future | 2251 | 2 | 2 | 2 | 0.00 |
| 19/06/2012 | R204 On 01-November-12 | 7.22 | Put | Bond Future | 1398 | 2 | 1 | 2 | 0.00 |
| 19/06/2012 | R204 On 07-February-13 | | | Bond Future | 7.11 | 104.7829 | 105.3332 | 104.7829 | 0.00 |
| 19/06/2012 | R204 On 07-February-13 | 7.29 | Call | Bond Future | 2802 | 3 | 3 | 3 | 0.00 |
| 19/06/2012 | R204 On 07-February-13 | 7.29 | Put | Bond Future | 1954 | 2 | 2 | 2 | 0.00 |
| 19/06/2012 | R206 On 02-August-12 | | | Bond Future | 5.06 | 103.7247 | 103.8074 | 103.7247 | 1,240.00 |
| 19/06/2012 | R206 On 02-August-12 | 5.19 | Call | Bond Future | 254 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R206 On 02-August-12 | 5.19 | Put | Bond Future | 70 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R206 On 01-November-12 | | | Bond Future | 4.89 | 105.2087 | 105.2917 | 105.2087 | 0.00 |
| 19/06/2012 | R206 On 01-November-12 | 5.05 | Call | Bond Future | 357 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R206 On 01-November-12 | 5.05 | Put | Bond Future | 174 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R206 On 07-February-13 | | | Bond Future | 4.57 | 103.1086 | 103.1935 | 103.1086 | 0.00 |
| 19/06/2012 | R206 On 07-February-13 | 4.76 | Call | Bond Future | 423 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R206 On 07-February-13 | 4.76 | Put | Bond Future | 249 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R207 On 02-August-12 | | | Bond Future | 7.32 | 99.3139 | 100.0387 | 99.3139 | 27,509.00 |
| 19/06/2012 | R207 On 02-August-12 | 7.51 | Call | Bond Future | 1630 | 1 | 2 | 1 | 0.00 |
| 19/06/2012 | R207 On 02-August-12 | 7.51 | Put | Bond Future | 575 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R207 On 01-November-12 | | | Bond Future | 7.39 | 100.7351 | 101.4712 | 100.7351 | 0.00 |
| 19/06/2012 | R207 On 01-November-12 | 7.58 | Call | Bond Future | 2602 | 2 | 3 | 2 | 0.00 |
| 19/06/2012 | R207 On 01-November-12 | 7.58 | Put | Bond Future | 1557 | 2 | 2 | 2 | 0.00 |
| 19/06/2012 | R207 On 07-February-13 | | | Bond Future | 7.46 | 98.6893 | 99.4378 | 98.6893 | 0.00 |
| 19/06/2012 | R207 On 07-February-13 | 7.66 | Call | Bond Future | 3192 | 3 | 3 | 3 | 0.00 |
| 19/06/2012 | R207 On 07-February-13 | 7.66 | Put | Bond Future | 2134 | 2 | 2 | 2 | 0.00 |
| 19/06/2012 | R208 On 02-August-12 | | | Bond Future | 7.43 | 97.3039 | 98.1149 | 97.3039 | 16,032.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/06/2012 | R208 On 02-August-12 | 7.20 | Call | Bond Future | 536 | 0 | 1 | 0 | 3,450.00 |
| 19/06/2012 | R208 On 02-August-12 | 8.25 | Call | Bond Future | 4947 | 4 | 5 | 4 | 0.00 |
| 19/06/2012 | R208 On 02-August-12 | 7.50 | Call | Bond Future | 1349 | 1 | 1 | 1 | 1,150.00 |
| 19/06/2012 | R208 On 02-August-12 | 7.80 | Call | Bond Future | 2596 | 2 | 3 | 2 | 0.00 |
| 19/06/2012 | R208 On 02-August-12 | 7.80 | Put | Bond Future | 331 | 1 | 0 | 1 | 1,150.00 |
| 19/06/2012 | R208 On 02-August-12 | 7.50 | Put | Bond Future | 891 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R208 On 02-August-12 | 8.25 | Put | Bond Future | 52 | 0 | 0 | 0 | 3,450.00 |
| 19/06/2012 | R208 On 02-August-12 | 7.20 | Put | Bond Future | 1928 | 3 | 2 | 3 | 0.00 |
| 19/06/2012 | R208 On 01-November-12 | | | Bond Future | 7.49 | 95.2980 | 96.1242 | 95.2980 | 0.00 |
| 19/06/2012 | R208 On 01-November-12 | 7.70 | Call | Bond Future | 2908 | 2 | 3 | 2 | 0.00 |
| 19/06/2012 | R208 On 01-November-12 | 7.70 | Put | Bond Future | 1663 | 2 | 2 | 2 | 0.00 |
| 19/06/2012 | R208 On 07-February-13 | | | Bond Future | 7.56 | 96.8119 | 97.6499 | 96.8119 | 0.00 |
| 19/06/2012 | R208 On 07-February-13 | 7.78 | Call | Bond Future | 3629 | 3 | 4 | 3 | 0.00 |
| 19/06/2012 | R208 On 07-February-13 | 7.78 | Put | Bond Future | 2350 | 3 | 2 | 3 | 0.00 |
| 19/06/2012 | R209 On 02-August-12 | | | Bond Future | 8.62 | 77.4914 | 78.4724 | 77.4914 | 28,799.00 |
| 19/06/2012 | R209 On 02-August-12 | 8.91 | Call | Bond Future | 3099 | 2 | 3 | 2 | 0.00 |
| 19/06/2012 | R209 On 02-August-12 | 8.91 | Put | Bond Future | 761 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R209 On 01-November-12 | | | Bond Future | 8.68 | 75.4553 | 76.4552 | 75.4553 | 0.00 |
| 19/06/2012 | R209 On 01-November-12 | 8.99 | Call | Bond Future | 4769 | 4 | 5 | 4 | 0.00 |
| 19/06/2012 | R209 On 01-November-12 | 8.99 | Put | Bond Future | 2354 | 3 | 2 | 3 | 0.00 |
| 19/06/2012 | R209 On 07-February-13 | | | Bond Future | 8.75 | 76.6501 | 77.6676 | 76.6501 | 0.00 |
| 19/06/2012 | R209 On 07-February-13 | 9.06 | Call | Bond Future | 5936 | 5 | 6 | 5 | 0.00 |
| 19/06/2012 | R209 On 07-February-13 | 9.06 | Put | Bond Future | 3553 | 4 | 4 | 4 | 0.00 |
| 19/06/2012 | R210 On 02-August-12 | | | Bond Future | 143.36 | 143.3224 | 143.3606 | 143.3224 | 925.00 |
| 19/06/2012 | R210 On 02-August-12 | 142.66 | Call | Bond Future | 701 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R210 On 02-August-12 | 142.66 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R211 On 02-August-12 | | | Bond Future | 120.47 | 120.4430 | 120.4698 | 120.4430 | 480.00 |
| 19/06/2012 | R211 On 02-August-12 | 120.36 | Call | Bond Future | 110 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R211 On 02-August-12 | 120.36 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R212 On 02-August-12 | | | Bond Future | 117.71 | 117.6812 | 117.7120 | 117.6812 | 2,989.00 |
| 19/06/2012 | R212 On 02-August-12 | 117.39 | Call | Bond Future | 322 | 0 | 0 | 0 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 19/06/2012 | R212 On 02-August-12 | 117.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 19/06/2012 | R213 On 02-August-12 | | | Bond Future | 8.46 | 88.4281 | 89.5278 | 88.4281 | 4,725.00 |
| 19/06/2012 | R213 On 02-August-12 | 8.74 | Call | Bond Future | 3123 | 2 | 3 | 2 | 0.00 |
| 19/06/2012 | R213 On 02-August-12 | 8.74 | Put | Bond Future | 792 | 1 | 1 | 1 | 0.00 |
| 19/06/2012 | R213 On 01-November-12 | | | Bond Future | 8.53 | 86.1592 | 87.2675 | 86.1592 | 0.00 |
| 19/06/2012 | R213 On 01-November-12 | 8.81 | Call | Bond Future | 4758 | 4 | 5 | 4 | 0.00 |
| 19/06/2012 | R213 On 01-November-12 | 8.81 | Put | Bond Future | 2459 | 3 | 2 | 3 | 0.00 |
| 19/06/2012 | R213 On 07-February-13 | | | Bond Future | 8.60 | 87.5209 | 88.6516 | 87.5209 | 0.00 |
| 19/06/2012 | R213 On 07-February-13 | 8.90 | Call | Bond Future | 5949 | 5 | 6 | 5 | 0.00 |
| 19/06/2012 | R213 On 07-February-13 | 8.90 | Put | Bond Future | 3570 | 4 | 4 | 4 | 0.00 |
| 19/06/2012 | R214 On 02-August-12 | | | Bond Future | 8.66 | 79.0748 | 80.0670 | 79.0748 | 1,530.00 |
| 19/06/2012 | R214 On 02-August-12 | 8.95 | Call | Bond Future | 2376 | 1 | 2 | 1 | 0.00 |
| 19/06/2012 | R214 On 02-August-12 | 8.95 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |