



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 25/07/2012 To: 25/07/2012

| 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | 0106 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0357 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0403 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0457 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0703 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0757 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0804 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0807 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0857 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0904 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0908 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 0957 On 31-March-36     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 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 |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | 1386 On 28-February-31 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 1409 On 28-February-41 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 2025 On 02-August-12   |        |              | Bond Future        | 104.06    | 104.0431                      | 104.0562  | 104.0431                        | 2,062.00      |
| 25/07/2012 | 2025 On 02-August-12   | 99.99  | Call         | Bond Future        | 4066      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | 2025 On 02-August-12   | 100.00 | Call         | Bond Future        | 4056      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | 2025 On 02-August-12   | 100.01 | Call         | Bond Future        | 4046      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | 2025 On 02-August-12   | 100.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2025 On 02-August-12   | 100.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2025 On 02-August-12   | 99.99  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2025 On 01-November-12 |        |              | Bond Future        | 105.38    | 105.3701                      | 105.3827  | 105.3701                        | 0.00          |
| 25/07/2012 | 2025 On 01-November-12 | 99.99  | Call         | Bond Future        | 5393      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2012 | 2025 On 01-November-12 | 100.01 | Call         | Bond Future        | 5373      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2012 | 2025 On 01-November-12 | 100.00 | Call         | Bond Future        | 5383      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2012 | 2025 On 01-November-12 | 100.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2025 On 01-November-12 | 100.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2025 On 01-November-12 | 99.99  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2038 On 02-August-12   |        |              | Bond Future        | 101.81    | 101.7974                      | 101.8141  | 101.7974                        | 0.00          |
| 25/07/2012 | 2038 On 02-August-12   | 97.99  | Call         | Bond Future        | 3824      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | 2038 On 02-August-12   | 98.00  | Call         | Bond Future        | 3814      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | 2038 On 02-August-12   | 98.01  | Call         | Bond Future        | 3804      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | 2038 On 02-August-12   | 98.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2038 On 02-August-12   | 98.00  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2038 On 02-August-12   | 97.99  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2038 On 01-November-12 |        |              | Bond Future        | 103.11    | 103.0956                      | 103.1121  | 103.0956                        | 0.00          |
| 25/07/2012 | 2038 On 01-November-12 | 98.99  | Call         | Bond Future        | 4122      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | 2038 On 01-November-12 | 99.01  | Call         | Bond Future        | 4102      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | 2038 On 01-November-12 | 99.00  | Call         | Bond Future        | 4112      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | 2038 On 01-November-12 | 99.00  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2038 On 01-November-12 | 99.01  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2038 On 01-November-12 | 98.99  | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2050 On 02-August-12   |        |              | Bond Future        | 108.61    | 108.5970                      | 108.6148  | 108.5970                        | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | 2050 On 02-August-12    | 102.99 | Call         | Bond Future        | 5625      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2012 | 2050 On 02-August-12    | 103.00 | Call         | Bond Future        | 5615      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2012 | 2050 On 02-August-12    | 103.01 | Call         | Bond Future        | 5605      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2012 | 2050 On 02-August-12    | 103.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2050 On 02-August-12    | 103.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2050 On 02-August-12    | 102.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2050 On 01-November-12  |        |              | Bond Future        | 110.00    | 109.9821                      | 109.9996  | 109.9821                        | 0.00          |
| 25/07/2012 | 2050 On 01-November-12  | 103.99 | Call         | Bond Future        | 6010      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2012 | 2050 On 01-November-12  | 104.01 | Call         | Bond Future        | 5990      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2012 | 2050 On 01-November-12  | 104.00 | Call         | Bond Future        | 6000      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2012 | 2050 On 01-November-12  | 104.00 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2050 On 01-November-12  | 104.01 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 2050 On 01-November-12  | 103.99 | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 5701 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 5706 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 8607 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 8608 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | 8657 On 21-December-26  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | AI03 On 09-March-16     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | AL7T On 02-August-12    |        |              | Index Future       | 465.80    | 462.9370                      | 465.7970  | 462.9370                        | 13.00         |
| 25/07/2012 | AL7T On 01-November-12  |        |              | Index Future       | 471.74    | 468.8420                      | 471.7350  | 468.8420                        | 0.00          |
| 25/07/2012 | AL7T On 07-February-13  |        |              | Index Future       | 478.47    | 475.5350                      | 478.4710  | 475.5350                        | 0.00          |
| 25/07/2012 | ALBI On 02-August-12    |        |              | Index Future       | 419.03    | 416.0560                      | 419.0250  | 416.0560                        | 923.00        |
| 25/07/2012 | ALBI On 01-November-12  |        |              | Index Future       | 424.37    | 421.3620                      | 424.3670  | 421.3620                        | 80.00         |
| 25/07/2012 | ALBI On 07-February-13  |        |              | Index Future       | 430.43    | 427.3770                      | 430.4270  | 427.3770                        | 0.00          |
| 25/07/2012 | C157 On 15-September-15 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C186 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | C189 On 01-April-13     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C197 On 07-December-23  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C201 On 22-December-14  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C202 On 07-December-33  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C203 On 15-September-17 |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C204 On 21-December-18  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C206 On 15-January-14   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C207 On 15-January-20   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C208 On 31-March-21     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C209 On 31-March-36     |        |              | Price Contribution | 6.25      | 6.2500                        | 6.2500    | 6.2500                          | 0.00          |
| 25/07/2012 | C210 On 31-March-28     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C211 On 31-January-17   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C212 On 31-January-22   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C213 On 28-February-31  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | C214 On 28-February-41  |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | CES1 On 20-April-18     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | CS23 On 25-January-23   |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | CS26 On 02-April-26     |        |              | Price Contribution | 100.00    | 100.0000                      | 100.0000  | 100.0000                        | 0.00          |
| 25/07/2012 | CS33 On 15-September-33 |        |              | 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 |
|------------|------------------|-----------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | ES33 On          | 02-August-12    |        |              | Bond Future        | 8.60      | 90.9889                       | 92.3339   | 90.9889                         | 298.00        |
| 25/07/2012 | ES33 On          | 01-November-12  |        |              | Bond Future        | 8.68      | 88.3722                       | 89.7338   | 88.3722                         | 303.00        |
| 25/07/2012 | ES33 On          | 01-November-12  | 9.20   | Call         | Bond Future        | 4321      | 3                             | 4         | 3                               | 0.00          |
| 25/07/2012 | ES33 On          | 01-November-12  | 9.20   | Put          | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | ES33 On          | 07-February-13  |        |              | Bond Future        | 8.78      | 89.6341                       | 91.0154   | 89.6341                         | 0.00          |
| 25/07/2012 | ES33 On          | 07-February-13  | 8.54   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | ES33 On          | 07-February-13  | 8.55   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | ES33 On          | 07-February-13  | 8.56   | Call         | Bond Future        | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | ES33 On          | 07-February-13  | 8.56   | Put          | Bond Future        | 1903      | 3                             | 2         | 3                               | 0.00          |
| 25/07/2012 | ES33 On          | 07-February-13  | 8.55   | Put          | Bond Future        | 1992      | 3                             | 2         | 3                               | 0.00          |
| 25/07/2012 | ES33 On          | 07-February-13  | 8.54   | Put          | Bond Future        | 2081      | 3                             | 2         | 3                               | 0.00          |
| 25/07/2012 | GOVI On          | 02-August-12    |        |              | GOVI               | 419.11    | 416.3670                      | 419.1070  | 416.3670                        | 216.00        |
| 25/07/2012 | GOVI On          | 02-August-12    | 398.23 | Call         | GOVI               | 208770    | 18                            | 21        | 18                              | 0.00          |
| 25/07/2012 | GOVI On          | 02-August-12    | 398.23 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | GOVI On          | 01-November-12  |        |              | GOVI               | 424.45    | 421.6780                      | 424.4510  | 421.6780                        | 71.00         |
| 25/07/2012 | GOVI On          | 01-November-12  | 403.96 | Call         | GOVI               | 204910    | 18                            | 20        | 18                              | 0.00          |
| 25/07/2012 | GOVI On          | 01-November-12  | 403.96 | Put          | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | GOVI On          | 07-February-13  |        |              | GOVI               | 430.51    | 427.6970                      | 430.5110  | 427.6970                        | 0.00          |
| 25/07/2012 | GOVI On          | 07-February-13  | 432.99 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | GOVI On          | 07-February-13  | 433.00 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | GOVI On          | 07-February-13  | 433.01 | Call         | GOVI               | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | GOVI On          | 07-February-13  | 433.01 | Put          | GOVI               | 24990     | 5                             | 2         | 5                               | 0.00          |
| 25/07/2012 | GOVI On          | 07-February-13  | 433.00 | Put          | GOVI               | 24890     | 5                             | 2         | 5                               | 0.00          |
| 25/07/2012 | GOVI On          | 07-February-13  | 432.99 | Put          | GOVI               | 24790     | 5                             | 2         | 5                               | 0.00          |
| 25/07/2012 | GVIX On          | 01-January-29   |        |              | LIVE INDEX         | 110.00    | 110.0000                      | 110.0000  | 110.0000                        | 0.00          |
| 25/07/2012 | IGOV On          | 02-August-12    |        |              | Index Future       | 182.07    | 182.5940                      | 182.0690  | 182.5940                        | 140.00        |
| 25/07/2012 | IGOV On          | 01-November-12  |        |              | Index Future       | 184.39    | 184.9230                      | 184.3910  | 184.9230                        | 454.00        |
| 25/07/2012 | IGOV On          | 07-February-13  |        |              | Index Future       | 187.02    | 187.5630                      | 187.0230  | 187.5630                        | 14.00         |
| 25/07/2012 | ILBI On          | 02-August-12    |        |              | Index Future       | 494.48    | 492.6450                      | 494.4830  | 492.6450                        | 169.00        |
| 25/07/2012 | ILBI On          | 01-November-12  |        |              | Index Future       | 501.83    | 499.9660                      | 501.8330  | 499.9660                        | 0.00          |
| 25/07/2012 | J157 On          | 15-September-15 |        |              | Interest Rate Swap | 8.82      | 0.0200                        | 0.0200    | 0.0200                          | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | J186 On 21-December-26  |        |              | Interest Rate Swap     | 8.68      | 0.1077                        | 0.1077    | 0.1077                          | 0.00          |
| 25/07/2012 | J201 On 22-December-14  |        |              | Interest Rate Swap     | 8.66      | 0.0514                        | 0.0514    | 0.0514                          | 0.00          |
| 25/07/2012 | J203 On 15-September-17 |        |              | Interest Rate Swap     | 8.98      | 0.0847                        | 0.0847    | 0.0847                          | 0.00          |
| 25/07/2012 | J204 On 21-December-18  |        |              | Interest Rate Swap     | 8.96      | 0.0958                        | 0.0958    | 0.0958                          | 0.00          |
| 25/07/2012 | J207 On 15-January-20   |        |              | Interest Rate Swap     | 9.00      | 0.0691                        | 0.0691    | 0.0691                          | 0.00          |
| 25/07/2012 | JBAF On 15-August-12    |        |              | Jibar Tradeable Future | 5.05      | 94.9500                       | 94.9500   | 94.9500                         | 0.00          |
| 25/07/2012 | JBAF On 19-September-12 |        |              | Jibar Tradeable Future | 4.91      | 95.0900                       | 95.0900   | 95.0900                         | 44,760.00     |
| 25/07/2012 | JBAF On 17-October-12   |        |              | Jibar Tradeable Future | 4.87      | 95.1200                       | 95.1300   | 95.1200                         | 0.00          |
| 25/07/2012 | JBAF On 21-November-12  |        |              | Jibar Tradeable Future | 4.77      | 95.2100                       | 95.2300   | 95.2100                         | 0.00          |
| 25/07/2012 | JBAF On 19-December-12  |        |              | Jibar Tradeable Future | 4.73      | 95.2500                       | 95.2700   | 95.2500                         | 840.00        |
| 25/07/2012 | JBAF On 16-January-13   |        |              | Jibar Tradeable Future | 4.72      | 95.2500                       | 95.2800   | 95.2500                         | 0.00          |
| 25/07/2012 | JBAF On 20-March-13     |        |              | Jibar Tradeable Future | 4.72      | 95.2500                       | 95.2800   | 95.2500                         | 1,000.00      |
| 25/07/2012 | JBAF On 19-June-13      |        |              | Jibar Tradeable Future | 4.78      | 95.1800                       | 95.2200   | 95.1800                         | 500.00        |
| 25/07/2012 | JBAF On 18-September-13 |        |              | Jibar Tradeable Future | 4.87      | 95.0900                       | 95.1300   | 95.0900                         | 1,700.00      |
| 25/07/2012 | JBAF On 18-December-13  |        |              | Jibar Tradeable Future | 4.99      | 94.9700                       | 95.0100   | 94.9700                         | 1,500.00      |
| 25/07/2012 | JBAF On 19-March-14     |        |              | Jibar Tradeable Future | 5.14      | 94.8300                       | 94.8600   | 94.8300                         | 400.00        |
| 25/07/2012 | JBAF On 18-June-14      |        |              | Jibar Tradeable Future | 5.29      | 94.7000                       | 94.7100   | 94.7000                         | 0.00          |
| 25/07/2012 | R157 On 02-August-12    |        |              | Bond Future            | 5.38      | 127.9259                      | 128.2385  | 127.9259                        | 12,928.00     |
| 25/07/2012 | R157 On 02-August-12    | 6.15   | Call         | Bond Future            | 2440      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2012 | R157 On 02-August-12    | 6.35   | Call         | Bond Future            | 3066      | 3                             | 3         | 3                               | 1,250.00      |
| 25/07/2012 | R157 On 02-August-12    | 6.55   | Call         | Bond Future            | 3688      | 3                             | 4         | 3                               | 0.00          |
| 25/07/2012 | R157 On 02-August-12    | 6.95   | Call         | Bond Future            | 4919      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2012 | R157 On 02-August-12    | 6.95   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 3,750.00      |
| 25/07/2012 | R157 On 02-August-12    | 6.55   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 1,250.00      |
| 25/07/2012 | R157 On 02-August-12    | 6.35   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R157 On 02-August-12    | 6.15   | Put          | Bond Future            | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R157 On 01-November-12  |        |              | Bond Future            | 5.41      | 122.7585                      | 123.0743  | 122.7585                        | 2,567.00      |
| 25/07/2012 | R157 On 01-November-12  | 5.78   | Call         | Bond Future            | 1292      | 1                             | 1         | 1                               | 5,630.00      |
| 25/07/2012 | R157 On 01-November-12  | 6.24   | Call         | Bond Future            | 2465      | 2                             | 2         | 2                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | R157 On 01-November-12 | 6.24   | Put          | Bond Future | 37        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R157 On 01-November-12 | 5.78   | Put          | Bond Future | 199       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R157 On 07-February-13 |        |              | Bond Future | 5.42      | 124.5115                      | 124.8323  | 124.5115                        | 0.00          |
| 25/07/2012 | R157 On 07-February-13 | 6.28   | Call         | Bond Future | 2434      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2012 | R157 On 07-February-13 | 6.28   | Put          | Bond Future | 168       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R157 On 02-May-13      |        |              | Bond Future | 5.43      | 119.2237                      | 119.5540  | 119.2237                        | 0.00          |
| 25/07/2012 | R157 On 02-May-13      | 5.35   | Call         | Bond Future | 1012      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R157 On 02-May-13      | 5.34   | Call         | Bond Future | 1001      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R157 On 02-May-13      | 5.36   | Call         | Bond Future | 1024      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R157 On 02-May-13      | 5.36   | Put          | Bond Future | 1190      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R157 On 02-May-13      | 5.34   | Put          | Bond Future | 1215      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R157 On 02-May-13      | 5.35   | Put          | Bond Future | 1202      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R186 On 02-August-12   |        |              | Bond Future | 7.33      | 127.7145                      | 129.2498  | 127.7145                        | 26,614.00     |
| 25/07/2012 | R186 On 02-August-12   | 7.66   | Call         | Bond Future | 3489      | 2                             | 3         | 2                               | 276.00        |
| 25/07/2012 | R186 On 02-August-12   | 7.70   | Call         | Bond Future | 3872      | 2                             | 4         | 2                               | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 7.76   | Call         | Bond Future | 4453      | 3                             | 4         | 3                               | 43.00         |
| 25/07/2012 | R186 On 02-August-12   | 8.30   | Call         | Bond Future | 9653      | 8                             | 10        | 8                               | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 8.76   | Call         | Bond Future | 13853     | 12                            | 14        | 12                              | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 8.00   | Call         | Bond Future | 6794      | 5                             | 7         | 5                               | 1,099.00      |
| 25/07/2012 | R186 On 02-August-12   | 8.25   | Call         | Bond Future | 9183      | 8                             | 9         | 8                               | 8,750.00      |
| 25/07/2012 | R186 On 02-August-12   | 9.00   | Call         | Bond Future | 15960     | 14                            | 16        | 14                              | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 8.75   | Call         | Bond Future | 13764     | 12                            | 14        | 12                              | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 8.66   | Call         | Bond Future | 12958     | 11                            | 13        | 11                              | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 8.66   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 276.00        |
| 25/07/2012 | R186 On 02-August-12   | 8.75   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 2,700.00      |
| 25/07/2012 | R186 On 02-August-12   | 9.00   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 199.00        |
| 25/07/2012 | R186 On 02-August-12   | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 8.00   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 8.76   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 43.00         |
| 25/07/2012 | R186 On 02-August-12   | 8.30   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 900.00        |
| 25/07/2012 | R186 On 02-August-12   | 7.76   | Put          | Bond Future | 19        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 7.70   | Put          | Bond Future | 38        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R186 On 02-August-12   | 7.66   | Put          | Bond Future | 58        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R186 On 01-November-12 |        |              | Bond Future | 7.39      | 129.3434                      | 130.8976  | 129.3434                        | 7,861.00      |

| 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | R186 On 01-November-12 | 8.50   | Call         | Bond Future | 11022     | 10                            | 11        | 10                              | 0.00          |
| 25/07/2012 | R186 On 01-November-12 | 8.82   | Call         | Bond Future | 13678     | 12                            | 14        | 12                              | 0.00          |
| 25/07/2012 | R186 On 01-November-12 | 8.00   | Call         | Bond Future | 7027      | 6                             | 7         | 6                               | 200.00        |
| 25/07/2012 | R186 On 01-November-12 | 7.82   | Call         | Bond Future | 5715      | 5                             | 6         | 5                               | 1,858.00      |
| 25/07/2012 | R186 On 01-November-12 | 7.82   | Put          | Bond Future | 1430      | 2                             | 1         | 2                               | 0.00          |
| 25/07/2012 | R186 On 01-November-12 | 8.00   | Put          | Bond Future | 998       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R186 On 01-November-12 | 8.82   | Put          | Bond Future | 137       | 0                             | 0         | 0                               | 1,858.00      |
| 25/07/2012 | R186 On 01-November-12 | 8.50   | Put          | Bond Future | 331       | 0                             | 0         | 0                               | 200.00        |
| 25/07/2012 | R186 On 07-February-13 |        |              | Bond Future | 7.46      | 125.9000                      | 127.4766  | 125.9000                        | 0.00          |
| 25/07/2012 | R186 On 07-February-13 | 8.47   | Call         | Bond Future | 10932     | 10                            | 11        | 10                              | 0.00          |
| 25/07/2012 | R186 On 07-February-13 | 7.00   | Call         | Bond Future | 2564      | 2                             | 3         | 2                               | 10,300.00     |
| 25/07/2012 | R186 On 07-February-13 | 7.00   | Put          | Bond Future | 7323      | 8                             | 7         | 8                               | 0.00          |
| 25/07/2012 | R186 On 07-February-13 | 8.47   | Put          | Bond Future | 1335      | 2                             | 1         | 2                               | 0.00          |
| 25/07/2012 | R186 On 02-May-13      |        |              | Bond Future | 7.52      | 127.4308                      | 129.0327  | 127.4308                        | 0.00          |
| 25/07/2012 | R186 On 02-May-13      | 7.41   | Call         | Bond Future | 5183      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R186 On 02-May-13      | 7.39   | Call         | Bond Future | 5090      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R186 On 02-May-13      | 7.40   | Call         | Bond Future | 5136      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R186 On 02-May-13      | 7.40   | Put          | Bond Future | 6363      | 7                             | 6         | 7                               | 0.00          |
| 25/07/2012 | R186 On 02-May-13      | 7.39   | Put          | Bond Future | 6417      | 7                             | 6         | 7                               | 0.00          |
| 25/07/2012 | R186 On 02-May-13      | 7.41   | Put          | Bond Future | 6309      | 7                             | 6         | 7                               | 0.00          |
| 25/07/2012 | R189 On 02-August-12   |        |              | Bond Future | 218.89    | 218.8914                      | 218.8886  | 218.8914                        | 0.00          |
| 25/07/2012 | R189 On 02-August-12   | 219.65 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R189 On 02-August-12   | 219.65 | Put          | Bond Future | 761       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R189 On 01-November-12 |        |              | Bond Future | 215.18    | 215.1840                      | 215.1800  | 215.1840                        | 0.00          |
| 25/07/2012 | R189 On 01-November-12 | 218.99 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R189 On 01-November-12 | 219.01 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R189 On 01-November-12 | 219.00 | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R189 On 01-November-12 | 219.00 | Put          | Bond Future | 3820      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | R189 On 01-November-12 | 219.01 | Put          | Bond Future | 3830      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | R189 On 01-November-12 | 218.99 | Put          | Bond Future | 3810      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | R197 On 02-August-12   |        |              | Bond Future | 267.55    | 268.2434                      | 267.5534  | 268.2434                        | 4,969.00      |
| 25/07/2012 | R197 On 02-August-12   | 256.15 | Call         | Bond Future | 11403     | 12                            | 11        | 12                              | 0.00          |
| 25/07/2012 | R197 On 02-August-12   | 256.15 | 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 |
|------------|------------------|----------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | R197 On          | 01-November-12 |        |              | Bond Future | 270.96    | 271.6646                      | 270.9643  | 271.6646                        | 449.00        |
| 25/07/2012 | R197 On          | 01-November-12 | 266.99 | Call         | Bond Future | 3974      | 5                             | 4         | 5                               | 0.00          |
| 25/07/2012 | R197 On          | 01-November-12 | 267.01 | Call         | Bond Future | 3954      | 5                             | 4         | 5                               | 0.00          |
| 25/07/2012 | R197 On          | 01-November-12 | 267.00 | Call         | Bond Future | 3964      | 5                             | 4         | 5                               | 0.00          |
| 25/07/2012 | R197 On          | 01-November-12 | 267.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R197 On          | 01-November-12 | 267.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R197 On          | 01-November-12 | 266.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R201 On          | 02-August-12   |        |              | Bond Future | 4.86      | 109.5798                      | 109.7323  | 109.5798                        | 1,560.00      |
| 25/07/2012 | R201 On          | 02-August-12   | 5.20   | Call         | Bond Future | 794       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R201 On          | 02-August-12   | 5.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R201 On          | 01-November-12 |        |              | Bond Future | 4.82      | 110.9775                      | 111.1312  | 110.9775                        | 0.00          |
| 25/07/2012 | R201 On          | 01-November-12 | 5.11   | Call         | Bond Future | 721       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R201 On          | 01-November-12 | 5.11   | Put          | Bond Future | 114       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R201 On          | 07-February-13 |        |              | Bond Future | 4.74      | 108.1534                      | 108.3097  | 108.1534                        | 0.00          |
| 25/07/2012 | R201 On          | 07-February-13 | 4.98   | Call         | Bond Future | 731       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R201 On          | 07-February-13 | 4.98   | Put          | Bond Future | 284       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R201 On          | 02-May-13      |        |              | Bond Future | 4.65      | 109.4685                      | 109.6317  | 109.4685                        | 0.00          |
| 25/07/2012 | R201 On          | 02-May-13      | 4.04   | Call         | Bond Future | 221       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R201 On          | 02-May-13      | 4.05   | Call         | Bond Future | 225       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R201 On          | 02-May-13      | 4.06   | Call         | Bond Future | 230       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R201 On          | 02-May-13      | 4.06   | Put          | Bond Future | 1181      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R201 On          | 02-May-13      | 4.05   | Put          | Bond Future | 1193      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R201 On          | 02-May-13      | 4.04   | Put          | Bond Future | 1205      | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R202 On          | 02-August-12   |        |              | Bond Future | 197.03    | 197.7730                      | 197.0287  | 197.7730                        | 48,173.00     |
| 25/07/2012 | R202 On          | 02-August-12   | 188.44 | Call         | Bond Future | 8589      | 9                             | 9         | 9                               | 0.00          |
| 25/07/2012 | R202 On          | 02-August-12   | 188.44 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R202 On          | 01-November-12 |        |              | Bond Future | 199.54    | 200.2954                      | 199.5404  | 200.2954                        | 663.00        |
| 25/07/2012 | R202 On          | 01-November-12 | 191.99 | Call         | Bond Future | 7550      | 8                             | 8         | 8                               | 0.00          |
| 25/07/2012 | R202 On          | 01-November-12 | 192.00 | Call         | Bond Future | 7540      | 8                             | 8         | 8                               | 0.00          |
| 25/07/2012 | R202 On          | 01-November-12 | 192.01 | Call         | Bond Future | 7530      | 8                             | 8         | 8                               | 0.00          |
| 25/07/2012 | R202 On          | 01-November-12 | 192.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R202 On          | 01-November-12 | 192.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | R203 On 02-August-12   |        |              | Bond Future | 5.92      | 112.8407                      | 113.3817  | 112.8407                        | 13,426.00     |
| 25/07/2012 | R203 On 02-August-12   | 6.60   | Call         | Bond Future | 3087      | 3                             | 3         | 3                               | 4,200.00      |
| 25/07/2012 | R203 On 02-August-12   | 6.85   | Call         | Bond Future | 4195      | 4                             | 4         | 4                               | 1,400.00      |
| 25/07/2012 | R203 On 02-August-12   | 7.15   | Call         | Bond Future | 5506      | 5                             | 6         | 5                               | 0.00          |
| 25/07/2012 | R203 On 02-August-12   | 7.55   | Call         | Bond Future | 7223      | 7                             | 7         | 7                               | 0.00          |
| 25/07/2012 | R203 On 02-August-12   | 7.20   | Call         | Bond Future | 5723      | 5                             | 6         | 5                               | 0.00          |
| 25/07/2012 | R203 On 02-August-12   | 7.20   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R203 On 02-August-12   | 7.55   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 4,200.00      |
| 25/07/2012 | R203 On 02-August-12   | 7.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,400.00      |
| 25/07/2012 | R203 On 02-August-12   | 6.85   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R203 On 02-August-12   | 6.60   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R203 On 01-November-12 |        |              | Bond Future | 5.97      | 110.1249                      | 110.6722  | 110.1249                        | 2,426.00      |
| 25/07/2012 | R203 On 01-November-12 | 6.87   | Call         | Bond Future | 3977      | 3                             | 4         | 3                               | 0.00          |
| 25/07/2012 | R203 On 01-November-12 | 6.87   | Put          | Bond Future | 94        | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R203 On 07-February-13 |        |              | Bond Future | 6.01      | 111.6974                      | 112.2528  | 111.6974                        | 0.00          |
| 25/07/2012 | R203 On 07-February-13 | 6.11   | Call         | Bond Future | 1809      | 2                             | 2         | 2                               | 6,300.00      |
| 25/07/2012 | R203 On 07-February-13 | 6.94   | Call         | Bond Future | 4184      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | R203 On 07-February-13 | 6.94   | Put          | Bond Future | 410       | 1                             | 0         | 1                               | 0.00          |
| 25/07/2012 | R203 On 07-February-13 | 6.11   | Put          | Bond Future | 1413      | 2                             | 1         | 2                               | 0.00          |
| 25/07/2012 | R203 On 02-May-13      |        |              | Bond Future | 6.06      | 108.8989                      | 109.4662  | 108.8989                        | 8.00          |
| 25/07/2012 | R203 On 02-May-13      | 5.90   | Call         | Bond Future | 1670      | 1                             | 2         | 1                               | 0.00          |
| 25/07/2012 | R203 On 02-May-13      | 5.91   | Call         | Bond Future | 1688      | 1                             | 2         | 1                               | 0.00          |
| 25/07/2012 | R203 On 02-May-13      | 5.89   | Call         | Bond Future | 1651      | 1                             | 2         | 1                               | 0.00          |
| 25/07/2012 | R203 On 02-May-13      | 5.89   | Put          | Bond Future | 2313      | 3                             | 2         | 3                               | 0.00          |
| 25/07/2012 | R203 On 02-May-13      | 5.91   | Put          | Bond Future | 2270      | 3                             | 2         | 3                               | 0.00          |
| 25/07/2012 | R203 On 02-May-13      | 5.90   | Put          | Bond Future | 2292      | 3                             | 2         | 3                               | 0.00          |
| 25/07/2012 | R204 On 02-August-12   |        |              | Bond Future | 6.24      | 109.6463                      | 110.1791  | 109.6463                        | 2,104.00      |
| 25/07/2012 | R204 On 02-August-12   | 7.15   | Call         | Bond Future | 4875      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R204 On 02-August-12   | 7.15   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R204 On 01-November-12 |        |              | Bond Future | 6.29      | 111.0447                      | 111.5838  | 111.0447                        | 1,683.00      |
| 25/07/2012 | R204 On 01-November-12 | 7.22   | Call         | Bond Future | 4913      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R204 On 01-November-12 | 7.22   | Put          | Bond Future | 138       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R204 On 07-February-13 |        |              | Bond Future | 6.34      | 108.5995                      | 109.1466  | 108.5995                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | R204 On 07-February-13 | 7.29   | Call         | Bond Future | 5187      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2012 | R204 On 07-February-13 | 7.29   | Put          | Bond Future | 525       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R204 On 02-May-13      |        |              | Bond Future | 6.40      | 109.9200                      | 110.4789  | 109.9200                        | 0.00          |
| 25/07/2012 | R204 On 02-May-13      | 6.29   | Call         | Bond Future | 2277      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2012 | R204 On 02-May-13      | 6.31   | Call         | Bond Future | 2324      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2012 | R204 On 02-May-13      | 6.30   | Call         | Bond Future | 2301      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2012 | R204 On 02-May-13      | 6.30   | Put          | Bond Future | 2767      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2012 | R204 On 02-May-13      | 6.31   | Put          | Bond Future | 2742      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2012 | R204 On 02-May-13      | 6.29   | Put          | Bond Future | 2793      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2012 | R206 On 02-August-12   |        |              | Bond Future | 4.89      | 103.9271                      | 104.0479  | 103.9271                        | 1,120.00      |
| 25/07/2012 | R206 On 02-August-12   | 5.19   | Call         | Bond Future | 424       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R206 On 02-August-12   | 5.19   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R206 On 01-November-12 |        |              | Bond Future | 4.82      | 105.2526                      | 105.3744  | 105.2526                        | 0.00          |
| 25/07/2012 | R206 On 01-November-12 | 5.05   | Call         | Bond Future | 377       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R206 On 01-November-12 | 5.05   | Put          | Bond Future | 111       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R206 On 07-February-13 |        |              | Bond Future | 4.66      | 102.9900                      | 103.1139  | 102.9900                        | 0.00          |
| 25/07/2012 | R206 On 07-February-13 | 4.76   | Call         | Bond Future | 352       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R206 On 07-February-13 | 4.76   | Put          | Bond Future | 257       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R206 On 02-May-13      |        |              | Bond Future | 4.44      | 104.2424                      | 104.3725  | 104.2424                        | 0.00          |
| 25/07/2012 | R206 On 02-May-13      | 3.39   | Call         | Bond Future | 113       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R206 On 02-May-13      | 3.41   | Call         | Bond Future | 116       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R206 On 02-May-13      | 3.40   | Call         | Bond Future | 115       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R206 On 02-May-13      | 3.40   | Put          | Bond Future | 830       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R206 On 02-May-13      | 3.41   | Put          | Bond Future | 825       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R206 On 02-May-13      | 3.39   | Put          | Bond Future | 836       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R207 On 02-August-12   |        |              | Bond Future | 6.50      | 104.2314                      | 104.8426  | 104.2314                        | 12,578.00     |
| 25/07/2012 | R207 On 02-August-12   | 7.51   | Call         | Bond Future | 5858      | 5                             | 6         | 5                               | 0.00          |
| 25/07/2012 | R207 On 02-August-12   | 7.51   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R207 On 01-November-12 |        |              | Bond Future | 6.55      | 105.5607                      | 106.1792  | 105.5607                        | 18,897.00     |
| 25/07/2012 | R207 On 01-November-12 | 7.58   | Call         | Bond Future | 5902      | 5                             | 6         | 5                               | 0.00          |
| 25/07/2012 | R207 On 01-November-12 | 7.58   | Put          | Bond Future | 149       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R207 On 07-February-13 |        |              | Bond Future | 6.61      | 103.4281                      | 104.0557  | 103.4281                        | 0.00          |
| 25/07/2012 | R207 On 07-February-13 | 7.66   | Call         | Bond Future | 6198      | 6                             | 6         | 6                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | R207 On 07-February-13 | 7.66   | Put          | Bond Future | 523       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R207 On 02-May-13      |        |              | Bond Future | 6.67      | 104.6858                      | 105.3258  | 104.6858                        | 0.00          |
| 25/07/2012 | R207 On 02-May-13      | 6.44   | Call         | Bond Future | 2257      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2012 | R207 On 02-May-13      | 6.46   | Call         | Bond Future | 2305      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2012 | R207 On 02-May-13      | 6.45   | Call         | Bond Future | 2281      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2012 | R207 On 02-May-13      | 6.45   | Put          | Bond Future | 3477      | 4                             | 3         | 4                               | 0.00          |
| 25/07/2012 | R207 On 02-May-13      | 6.46   | Put          | Bond Future | 3446      | 4                             | 3         | 4                               | 0.00          |
| 25/07/2012 | R207 On 02-May-13      | 6.44   | Put          | Bond Future | 3508      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | R208 On 02-August-12   |        |              | Bond Future | 6.65      | 102.3478                      | 103.0140  | 102.3478                        | 14,062.00     |
| 25/07/2012 | R208 On 02-August-12   | 7.20   | Call         | Bond Future | 3508      | 3                             | 4         | 3                               | 0.00          |
| 25/07/2012 | R208 On 02-August-12   | 7.50   | Call         | Bond Future | 5357      | 5                             | 5         | 5                               | 1,150.00      |
| 25/07/2012 | R208 On 02-August-12   | 8.25   | Call         | Bond Future | 9794      | 9                             | 10        | 9                               | 0.00          |
| 25/07/2012 | R208 On 02-August-12   | 7.80   | Call         | Bond Future | 7164      | 6                             | 7         | 6                               | 0.00          |
| 25/07/2012 | R208 On 02-August-12   | 7.80   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,150.00      |
| 25/07/2012 | R208 On 02-August-12   | 8.25   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 3,450.00      |
| 25/07/2012 | R208 On 02-August-12   | 7.50   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 1,150.00      |
| 25/07/2012 | R208 On 02-August-12   | 7.20   | Put          | Bond Future | 1         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R208 On 01-November-12 |        |              | Bond Future | 6.71      | 100.2607                      | 100.9349  | 100.2607                        | 5,408.00      |
| 25/07/2012 | R208 On 01-November-12 | 7.70   | Call         | Bond Future | 6260      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2012 | R208 On 01-November-12 | 6.81   | Call         | Bond Future | 2107      | 2                             | 2         | 2                               | 0.00          |
| 25/07/2012 | R208 On 01-November-12 | 7.50   | Call         | Bond Future | 5206      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2012 | R208 On 01-November-12 | 7.50   | Put          | Bond Future | 335       | 0                             | 0         | 0                               | 12,250.00     |
| 25/07/2012 | R208 On 01-November-12 | 6.81   | Put          | Bond Future | 1470      | 2                             | 1         | 2                               | 0.00          |
| 25/07/2012 | R208 On 01-November-12 | 7.70   | Put          | Bond Future | 204       | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R208 On 07-February-13 |        |              | Bond Future | 6.77      | 101.6924                      | 102.3765  | 101.6924                        | 0.00          |
| 25/07/2012 | R208 On 07-February-13 | 6.00   | Call         | Bond Future | 792       | 1                             | 1         | 1                               | 12,250.00     |
| 25/07/2012 | R208 On 07-February-13 | 7.78   | Call         | Bond Future | 6634      | 6                             | 7         | 6                               | 0.00          |
| 25/07/2012 | R208 On 07-February-13 | 7.78   | Put          | Bond Future | 628       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R208 On 07-February-13 | 6.00   | Put          | Bond Future | 5679      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2012 | R208 On 02-May-13      |        |              | Bond Future | 6.82      | 99.5359                       | 100.2329  | 99.5359                         | 0.00          |
| 25/07/2012 | R208 On 02-May-13      | 6.64   | Call         | Bond Future | 2633      | 2                             | 3         | 2                               | 0.00          |
| 25/07/2012 | R208 On 02-May-13      | 6.65   | Call         | Bond Future | 2660      | 2                             | 3         | 2                               | 0.00          |
| 25/07/2012 | R208 On 02-May-13      | 6.66   | Call         | Bond Future | 2688      | 2                             | 3         | 2                               | 0.00          |
| 25/07/2012 | R208 On 02-May-13      | 6.66   | Put          | Bond Future | 3674      | 4                             | 4         | 4                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | R208 On 02-May-13      | 6.65   | Put          | Bond Future | 3708      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | R208 On 02-May-13      | 6.64   | Put          | Bond Future | 3741      | 4                             | 4         | 4                               | 0.00          |
| 25/07/2012 | R209 On 02-August-12   |        |              | Bond Future | 7.98      | 82.5917                       | 83.9562   | 82.5917                         | 5,793.00      |
| 25/07/2012 | R209 On 02-August-12   | 8.91   | Call         | Bond Future | 7822      | 6                             | 8         | 6                               | 0.00          |
| 25/07/2012 | R209 On 02-August-12   | 8.91   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R209 On 01-November-12 |        |              | Bond Future | 8.04      | 80.5040                       | 81.8853   | 80.5040                         | 1,242.00      |
| 25/07/2012 | R209 On 01-November-12 | 8.99   | Call         | Bond Future | 8391      | 7                             | 8         | 7                               | 0.00          |
| 25/07/2012 | R209 On 01-November-12 | 8.99   | Put          | Bond Future | 545       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R209 On 07-February-13 |        |              | Bond Future | 8.11      | 81.6536                       | 83.0549   | 81.6536                         | 0.00          |
| 25/07/2012 | R209 On 07-February-13 | 9.06   | Call         | Bond Future | 9246      | 8                             | 9         | 8                               | 0.00          |
| 25/07/2012 | R209 On 07-February-13 | 9.06   | Put          | Bond Future | 1475      | 2                             | 1         | 2                               | 0.00          |
| 25/07/2012 | R209 On 02-May-13      |        |              | Bond Future | 8.16      | 79.5048                       | 80.9269   | 79.5048                         | 0.00          |
| 25/07/2012 | R209 On 02-May-13      | 7.99   | Call         | Bond Future | 4730      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R209 On 02-May-13      | 8.00   | Call         | Bond Future | 4770      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R209 On 02-May-13      | 8.01   | Call         | Bond Future | 4809      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R209 On 02-May-13      | 8.01   | Put          | Bond Future | 6170      | 7                             | 6         | 7                               | 0.00          |
| 25/07/2012 | R209 On 02-May-13      | 8.00   | Put          | Bond Future | 6219      | 7                             | 6         | 7                               | 0.00          |
| 25/07/2012 | R209 On 02-May-13      | 7.99   | Put          | Bond Future | 6269      | 7                             | 6         | 7                               | 0.00          |
| 25/07/2012 | R210 On 02-August-12   |        |              | Bond Future | 149.70    | 150.1574                      | 149.6980  | 150.1574                        | 1,092.00      |
| 25/07/2012 | R210 On 02-August-12   | 142.66 | Call         | Bond Future | 7038      | 7                             | 7         | 7                               | 0.00          |
| 25/07/2012 | R210 On 02-August-12   | 142.66 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R210 On 01-November-12 |        |              | Bond Future | 149.80    | 150.2614                      | 149.7954  | 150.2614                        | 2,270.00      |
| 25/07/2012 | R210 On 01-November-12 | 144.99 | Call         | Bond Future | 4805      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2012 | R210 On 01-November-12 | 145.01 | Call         | Bond Future | 4785      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2012 | R210 On 01-November-12 | 145.00 | Call         | Bond Future | 4795      | 5                             | 5         | 5                               | 0.00          |
| 25/07/2012 | R210 On 01-November-12 | 145.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R210 On 01-November-12 | 145.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R210 On 01-November-12 | 144.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R211 On 02-August-12   |        |              | Bond Future | 121.21    | 121.3606                      | 121.2083  | 121.3606                        | 480.00        |
| 25/07/2012 | R211 On 02-August-12   | 120.36 | Call         | Bond Future | 848       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R211 On 02-August-12   | 120.36 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R211 On 01-November-12 |        |              | Bond Future | 122.75    | 122.9084                      | 122.7536  | 122.9084                        | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | R211 On 01-November-12 | 121.99 | Call         | Bond Future | 764       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R211 On 01-November-12 | 122.01 | Call         | Bond Future | 744       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R211 On 01-November-12 | 122.00 | Call         | Bond Future | 754       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R211 On 01-November-12 | 122.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R211 On 01-November-12 | 122.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R211 On 01-November-12 | 121.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R212 On 02-August-12   |        |              | Bond Future | 123.17    | 123.1545                      | 123.1685  | 123.1545                        | 3,064.00      |
| 25/07/2012 | R212 On 02-August-12   | 117.39 | Call         | Bond Future | 5778      | 6                             | 6         | 6                               | 0.00          |
| 25/07/2012 | R212 On 02-August-12   | 117.39 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R212 On 01-November-12 |        |              | Bond Future | 124.74    | 124.7251                      | 124.7387  | 124.7251                        | 0.00          |
| 25/07/2012 | R212 On 01-November-12 | 121.99 | Call         | Bond Future | 2749      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2012 | R212 On 01-November-12 | 122.00 | Call         | Bond Future | 2739      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2012 | R212 On 01-November-12 | 122.01 | Call         | Bond Future | 2729      | 3                             | 3         | 3                               | 0.00          |
| 25/07/2012 | R212 On 01-November-12 | 122.01 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R212 On 01-November-12 | 122.00 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R212 On 01-November-12 | 121.99 | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R213 On 02-August-12   |        |              | Bond Future | 7.80      | 93.9561                       | 95.2970   | 93.9561                         | 4,725.00      |
| 25/07/2012 | R213 On 02-August-12   | 8.74   | Call         | Bond Future | 8101      | 7                             | 8         | 7                               | 0.00          |
| 25/07/2012 | R213 On 02-August-12   | 8.74   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R213 On 01-November-12 |        |              | Bond Future | 7.86      | 91.6215                       | 92.9791   | 91.6215                         | 385.00        |
| 25/07/2012 | R213 On 01-November-12 | 7.75   | Call         | Bond Future | 2389      | 2                             | 2         | 2                               | 140.00        |
| 25/07/2012 | R213 On 01-November-12 | 8.81   | Call         | Bond Future | 8513      | 7                             | 9         | 7                               | 0.00          |
| 25/07/2012 | R213 On 01-November-12 | 8.81   | Put          | Bond Future | 503       | 1                             | 1         | 1                               | 0.00          |
| 25/07/2012 | R213 On 01-November-12 | 7.75   | Put          | Bond Future | 3417      | 4                             | 3         | 4                               | 0.00          |
| 25/07/2012 | R213 On 07-February-13 |        |              | Bond Future | 7.93      | 92.9298                       | 94.3070   | 92.9298                         | 0.00          |
| 25/07/2012 | R213 On 07-February-13 | 8.90   | Call         | Bond Future | 9454      | 8                             | 9         | 8                               | 0.00          |
| 25/07/2012 | R213 On 07-February-13 | 8.90   | Put          | Bond Future | 1419      | 2                             | 1         | 2                               | 0.00          |
| 25/07/2012 | R213 On 02-May-13      |        |              | Bond Future | 7.99      | 90.5253                       | 91.9234   | 90.5253                         | 0.00          |
| 25/07/2012 | R213 On 02-May-13      | 7.86   | Call         | Bond Future | 4834      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R213 On 02-May-13      | 7.84   | Call         | Bond Future | 4753      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R213 On 02-May-13      | 7.85   | Call         | Bond Future | 4794      | 4                             | 5         | 4                               | 0.00          |
| 25/07/2012 | R213 On 02-May-13      | 7.85   | Put          | Bond Future | 6067      | 7                             | 6         | 7                               | 0.00          |
| 25/07/2012 | R213 On 02-May-13      | 7.84   | Put          | Bond Future | 6116      | 7                             | 6         | 7                               | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 25/07/2012 | R213 On 02-May-13      | 7.86   | Put          | Bond Future | 6018      | 7                             | 6         | 7                               | 0.00          |
| 25/07/2012 | R214 On 02-August-12   |        |              | Bond Future | 8.03      | 84.2404                       | 85.7725   | 84.2404                         | 1,700.00      |
| 25/07/2012 | R214 On 02-August-12   | 8.95   | Call         | Bond Future | 8082      | 7                             | 8         | 7                               | 0.00          |
| 25/07/2012 | R214 On 02-August-12   | 8.95   | Put          | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R214 On 01-November-12 |        |              | Bond Future | 8.09      | 82.0344                       | 83.5856   | 82.0344                         | 0.00          |
| 25/07/2012 | R214 On 01-November-12 | 7.99   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R214 On 01-November-12 | 8.00   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R214 On 01-November-12 | 8.01   | Call         | Bond Future | 0         | 0                             | 0         | 0                               | 0.00          |
| 25/07/2012 | R214 On 01-November-12 | 8.01   | Put          | Bond Future | 791       | 2                             | 1         | 2                               | 0.00          |
| 25/07/2012 | R214 On 01-November-12 | 8.00   | Put          | Bond Future | 887       | 2                             | 1         | 2                               | 0.00          |
| 25/07/2012 | R214 On 01-November-12 | 7.99   | Put          | Bond Future | 983       | 3                             | 1         | 3                               | 0.00          |