



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 17/07/2012 To: 17/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	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
17/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	2025 On 02-August-12			Bond Future	99.98	99.7784	99.9770	99.7784	2,062.00
17/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	0	0	0	0	0.00
17/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
17/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
17/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	33	0	0	0	0.00
17/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	23	0	0	0	0.00
17/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	13	0	0	0	0.00
17/07/2012	2025 On 01-November-12			Bond Future	101.38	101.1770	101.3785	101.1770	0.00
17/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	1388	1	1	1	0.00
17/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	1368	1	1	1	0.00
17/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	1378	1	1	1	0.00
17/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2038 On 02-August-12			Bond Future	98.11	98.1300	98.1121	98.1300	0.00
17/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	122	0	0	0	0.00
17/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	112	0	0	0	0.00
17/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	102	0	0	0	0.00
17/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2038 On 01-November-12			Bond Future	99.49	99.4900	99.4875	99.4900	0.00
17/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	498	0	0	0	0.00
17/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	478	0	0	0	0.00
17/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	488	0	0	0	0.00
17/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2050 On 02-August-12			Bond Future	103.55	103.0000	103.5470	103.0000	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
17/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	557	0	1	0	0.00
17/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	547	0	1	0	0.00
17/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	537	0	1	0	0.00
17/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2050 On 01-November-12			Bond Future	105.00	105.0100	104.9985	105.0100	0.00
17/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	1009	0	1	0	0.00
17/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	989	0	1	0	0.00
17/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	999	0	1	0	0.00
17/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
17/07/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
17/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	AL7T On 02-August-12			Index Future	461.76	459.2990	461.7620	459.2990	13.00
17/07/2012	AL7T On 01-November-12			Index Future	468.24	465.7370	468.2350	465.7370	0.00
17/07/2012	ALBI On 02-August-12			Index Future	415.99	413.6840	415.9910	413.6840	1,003.00
17/07/2012	ALBI On 01-November-12			Index Future	421.82	419.4830	421.8230	419.4830	0.00
17/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C197 On 07-December-23			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
17/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/07/2012	ES33 On 02-August-12			Bond Future	8.64	90.8094	92.0049	90.8094	720.00
17/07/2012	ES33 On 01-November-12			Bond Future	8.71	88.3042	89.5160	88.3042	0.00
17/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4103	3	4	3	0.00
17/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2012	GOVI On 02-August-12			GOVI	416.06	413.9810	416.0550	413.9810	266.00
17/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	178250	16	18	16	0.00
17/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
17/07/2012	GOVI On 01-November-12			GOVI	421.89	419.7840	421.8880	419.7840	0.00
17/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	179280	16	18	16	0.00
17/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
17/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/07/2012	IGOV On 02-August-12			Index Future	177.18	176.4890	177.1830	176.4890	594.00
17/07/2012	IGOV On 01-November-12			Index Future	179.67	178.9630	179.6670	178.9630	0.00
17/07/2012	IGOV On 07-February-13			Index Future	182.45	181.7310	182.4450	181.7310	14.00
17/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
17/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	0.00
17/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.42	94.5600	94.5800	94.5600	0.00
17/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.38	94.5900	94.6200	94.5900	44,760.00
17/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.26	94.7100	94.7400	94.7100	0.00
17/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.24	94.7500	94.7600	94.7500	0.00
17/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.20	94.8000	94.8050	94.8000	840.00
17/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	1,000.00
17/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.19	94.8000	94.8100	94.8000	500.00
17/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.25	94.7200	94.7500	94.7200	1,700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.39	94.5800	94.6100	94.5800	1,500.00
17/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.56	94.4100	94.4400	94.4100	400.00
17/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.75	94.2500	94.2500	94.2500	0.00
17/07/2012	R157 On 02-August-12			Bond Future	5.70	127.1173	127.2161	127.1173	15,680.00
17/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	1420	1	1	1	0.00
17/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	2044	2	2	2	1,250.00
17/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3897	4	4	4	0.00
17/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	2665	3	3	3	0.00
17/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
17/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
17/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
17/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	2	0	0	0	0.00
17/07/2012	R157 On 01-November-12			Bond Future	5.71	122.0952	122.1947	122.0952	200.00
17/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	786	1	1	1	5,630.00
17/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1723	2	2	2	0.00
17/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	175	0	0	0	0.00
17/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	572	1	1	1	0.00
17/07/2012	R157 On 07-February-13			Bond Future	5.70	123.9831	124.0836	123.9831	0.00
17/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1892	2	2	2	0.00
17/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	374	0	0	0	0.00
17/07/2012	R186 On 02-August-12			Bond Future	7.43	127.0159	128.1573	127.0159	34,668.00
17/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	2673	2	3	2	276.00
17/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	3000	2	3	2	2,700.00
17/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	3514	3	4	3	43.00
17/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	14867	14	15	14	0.00
17/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	11866	11	12	11	0.00
17/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	12672	12	13	12	0.00
17/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	12761	12	13	12	0.00
17/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	5727	5	6	5	1,099.00
17/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	8562	7	9	7	0.00
17/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	8093	7	8	7	8,750.00
17/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	2	0	0	0	0.00
17/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	1	0	0	0	900.00

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17/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	27	0	0	0	0.00
17/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
17/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
17/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
17/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
17/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	173	0	0	0	0.00
17/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	259	1	0	1	0.00
17/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	334	1	0	1	0.00
17/07/2012	R186 On 01-November-12			Bond Future	7.49	128.7918	129.9530	128.7918	267.00
17/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	10309	9	10	9	0.00
17/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	12886	12	13	12	0.00
17/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	6533	6	7	6	200.00
17/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	5331	5	5	5	1,858.00
17/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	1990	2	2	2	0.00
17/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	1448	2	1	2	0.00
17/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	289	0	0	0	1,858.00
17/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	563	1	1	1	200.00
17/07/2012	R186 On 07-February-13			Bond Future	7.54	125.4885	126.6666	125.4885	0.00
17/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	10469	10	10	10	0.00
17/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	2566	0	3	0	10,300.00
17/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	8135	0	8	0	0.00
17/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1682	2	2	2	0.00
17/07/2012	R189 On 02-August-12			Bond Future	219.18	219.5601	219.1782	219.5601	0.00
17/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
17/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	472	0	0	0	0.00
17/07/2012	R197 On 02-August-12			Bond Future	261.35	259.9435	261.3500	259.9435	5,418.00
17/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	5200	4	5	4	0.00
17/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
17/07/2012	R201 On 02-August-12			Bond Future	4.87	109.7803	109.7172	109.7803	1,620.00
17/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	782	1	1	1	0.00
17/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	3	0	0	0	0.00
17/07/2012	R201 On 01-November-12			Bond Future	4.76	111.3174	111.2544	111.3174	0.00

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17/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	870	1	1	1	0.00
17/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	140	0	0	0	0.00
17/07/2012	R201 On 07-February-13			Bond Future	4.60	108.6286	108.5641	108.6286	0.00
17/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	956	1	1	1	0.00
17/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	254	0	0	0	0.00
17/07/2012	R202 On 02-August-12			Bond Future	189.70	189.6921	189.7001	189.6921	48,173.00
17/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	1260	1	1	1	0.00
17/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
17/07/2012	R203 On 02-August-12			Bond Future	6.13	112.1100	112.4337	112.1100	13,406.00
17/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	2148	2	2	2	4,200.00
17/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	3248	3	3	3	1,400.00
17/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	6275	6	6	6	0.00
17/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	4558	4	5	4	0.00
17/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	4775	4	5	4	0.00
17/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
17/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
17/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
17/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
17/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	8	0	0	0	0.00
17/07/2012	R203 On 01-November-12			Bond Future	6.16	109.5218	109.8482	109.5218	883.00
17/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	3331	3	3	3	0.00
17/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	271	0	0	0	0.00
17/07/2012	R203 On 07-February-13			Bond Future	6.18	111.2161	111.5503	111.2161	0.00
17/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1497	1	1	1	6,300.00
17/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	3649	3	4	3	0.00
17/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	578	1	1	1	0.00
17/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1803	2	2	2	0.00
17/07/2012	R204 On 02-August-12			Bond Future	6.45	108.6858	109.0152	108.6858	4,017.00
17/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	3713	3	4	3	0.00
17/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	1	0	0	0	0.00
17/07/2012	R204 On 01-November-12			Bond Future	6.49	110.2123	110.5456	110.2123	0.00
17/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	4101	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	365	0	0	0	0.00
17/07/2012	R204 On 07-February-13			Bond Future	6.53	107.8846	108.2195	107.8846	0.00
17/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	4532	4	5	4	0.00
17/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	798	1	1	1	0.00
17/07/2012	R206 On 02-August-12			Bond Future	4.89	104.0448	104.0419	104.0448	1,240.00
17/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	420	0	0	0	0.00
17/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	2	0	0	0	0.00
17/07/2012	R206 On 01-November-12			Bond Future	4.71	105.5025	105.5013	105.5025	0.00
17/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	476	0	0	0	0.00
17/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	83	0	0	0	0.00
17/07/2012	R206 On 07-February-13			Bond Future	4.38	103.3681	103.3653	103.3681	0.00
17/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	512	1	1	1	0.00
17/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	166	0	0	0	0.00
17/07/2012	R207 On 02-August-12			Bond Future	6.66	103.3917	103.8694	103.3917	28,653.00
17/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	4885	4	5	4	0.00
17/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
17/07/2012	R207 On 01-November-12			Bond Future	6.70	104.8375	105.3241	104.8375	0.00
17/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	5209	5	5	5	0.00
17/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	311	0	0	0	0.00
17/07/2012	R207 On 07-February-13			Bond Future	6.74	102.8227	103.3155	102.8227	0.00
17/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	5674	5	6	5	0.00
17/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	739	1	1	1	0.00
17/07/2012	R208 On 02-August-12			Bond Future	6.79	101.5624	102.1154	101.5624	18,099.00
17/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	2650	2	3	2	0.00
17/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	4461	4	4	4	1,150.00
17/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	6265	6	6	6	0.00
17/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	8895	8	9	8	0.00
17/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
17/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
17/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	2	0	0	0	1,150.00
17/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	41	0	0	0	0.00
17/07/2012	R208 On 01-November-12			Bond Future	6.83	99.5889	100.1532	99.5889	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
17/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	5635	5	6	5	0.00
17/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	1856	2	2	2	5,180.00
17/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	4643	4	5	4	0.00
17/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	555	1	1	1	0.00
17/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	2001	2	2	2	0.00
17/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	361	0	0	0	0.00
17/07/2012	R208 On 07-February-13			Bond Future	6.88	101.1262	101.6994	101.1262	0.00
17/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	6183	6	6	6	0.00
17/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	855	1	1	1	0.00
17/07/2012	R209 On 02-August-12			Bond Future	8.01	82.4286	83.6386	82.4286	6,615.00
17/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	7506	6	8	6	0.00
17/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	2	0	0	0	0.00
17/07/2012	R209 On 01-November-12			Bond Future	8.06	80.4372	81.6681	80.4372	0.00
17/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	8343	7	8	7	0.00
17/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	715	1	1	1	0.00
17/07/2012	R209 On 07-February-13			Bond Future	8.12	81.6801	82.9305	81.6801	0.00
17/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	9330	8	9	8	0.00
17/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1684	2	2	2	0.00
17/07/2012	R210 On 02-August-12			Bond Future	144.56	143.2639	144.5591	143.2639	1,092.00
17/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	1899	1	2	1	0.00
17/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
17/07/2012	R211 On 02-August-12			Bond Future	120.29	120.2894	120.2891	120.2894	480.00
17/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	0	0	0	0	0.00
17/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	71	0	0	0	0.00
17/07/2012	R212 On 02-August-12			Bond Future	120.28	119.5650	120.2758	119.5650	3,064.00
17/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	2886	2	3	2	0.00
17/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
17/07/2012	R213 On 02-August-12			Bond Future	7.88	93.5679	94.5666	93.5679	4,885.00
17/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	7372	6	7	6	0.00
17/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	2	0	0	0	0.00
17/07/2012	R213 On 01-November-12			Bond Future	7.93	91.3448	92.3567	91.3448	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
17/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	2430	0	2	0	140.00
17/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	8160	7	8	7	0.00
17/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	772	1	1	1	0.00
17/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	4080	0	4	0	0.00
17/07/2012	R213 On 07-February-13			Bond Future	7.99	92.7502	93.7820	92.7502	0.00
17/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	9198	8	9	8	0.00
17/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1688	2	2	2	0.00
17/07/2012	R214 On 02-August-12			Bond Future	8.07	84.1122	85.3967	84.1122	1,700.00
17/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	7706	6	8	6	0.00
17/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00