



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For June 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	AL7T On 02-August-12			Index Future	448.88	448.3250	448.8800	448.3250	13.00
29/06/2012	AL7T On 01-November-12			Index Future	455.22	454.6660	455.2200	454.6660	0.00
29/06/2012	ALBI On 02-August-12			Index Future	404.80	404.4880	404.7950	404.4880	1,003.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	ALBI On	01-November-12			Index Future	410.51	410.2090	410.5130	410.2090	0.00
29/06/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/06/2012	ES33 On	02-August-12			Bond Future	9.11	87.8496	9.1080	87.8496	4,220.00
29/06/2012	ES33 On	01-November-12			Bond Future	9.20	85.3081	9.1960	85.3081	0.00
29/06/2012	GOVI On	02-August-12			GOVI	405.55	405.2840	405.5470	405.2840	266.00
29/06/2012	GOVI On	02-August-12	398.23	Call	GOVI	73170	7	73170	7	0.00
29/06/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
29/06/2012	GOVI On	01-November-12			GOVI	411.28	411.0170	411.2760	411.0170	0.00
29/06/2012	GOVI On	01-November-12	403.96	Call	GOVI	73160	7	73160	7	0.00
29/06/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
29/06/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/06/2012	IGOV On	02-August-12			Index Future	174.89	174.7490	174.8870	174.7490	594.00
29/06/2012	IGOV On	01-November-12			Index Future	177.36	177.2200	177.3570	177.2200	0.00
29/06/2012	ILBI On	02-August-12			Index Future	475.13	475.2350	475.1260	475.2350	169.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
29/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.54	94.4650	5.5400	94.4650	0.00
29/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.50	94.4950	5.5000	94.4950	0.00
29/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.41	94.6150	5.4100	94.6150	44,760.00
29/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.36	94.6750	5.3600	94.6750	0.00
29/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.31	94.7450	5.3100	94.7450	0.00
29/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.28	94.7650	5.2800	94.7650	840.00
29/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.29	94.7550	5.2900	94.7550	1,000.00
29/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.38	94.6450	5.3800	94.6450	500.00
29/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.51	94.5150	5.5100	94.5150	1,700.00
29/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.68	94.3450	5.6800	94.3450	1,500.00
29/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.87	94.1550	5.8700	94.1550	400.00
29/06/2012	JBAF On 18-June-14			Jibar Tradeable Future	6.06	94.0150	6.0600	94.0150	0.00
29/06/2012	R157 On 02-August-12			Bond Future	6.01	126.2772	6.0130	126.2772	15,380.00
29/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	627	1	627	1	0.00
29/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	1121	1	1121	1	1,250.00
29/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1695	2	1695	2	0.00
29/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2911	3	2911	3	0.00
29/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
29/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	16	0	16	0	1,250.00
29/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	63	0	63	0	0.00
29/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	196	0	196	0	0.00
29/06/2012	R157 On 01-November-12			Bond Future	6.05	121.2593	6.0460	121.2593	200.00
29/06/2012	R157 On 01-November-12	5.78	Call	Bond Future	424	0	424	0	5,630.00
29/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	1077	1	1077	1	0.00
29/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	517	0	517	0	0.00
29/06/2012	R157 On 01-November-12	5.78	Put	Bond Future	1198	1	1198	1	0.00
29/06/2012	R157 On 07-February-13			Bond Future	6.08	123.1329	6.0840	123.1329	0.00
29/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1289	1	1289	1	0.00

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29/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	778	1	778	1	0.00
29/06/2012	R186 On 02-August-12			Bond Future	7.95	122.8262	7.9460	122.8262	34,845.00
29/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	589	1	589	1	276.00
29/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	694	1	694	1	2,700.00
29/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	876	1	876	1	43.00
29/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	9709	10	9709	10	0.00
29/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	6790	7	6790	7	0.00
29/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	7560	7	7560	7	0.00
29/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	7646	8	7646	8	0.00
29/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1912	2	1912	2	1,099.00
29/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	3502	3	3502	3	8,750.00
29/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	3869	4	3869	4	0.00
29/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	484	1	484	1	900.00
29/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	587	1	587	1	0.00
29/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	1387	1	1387	1	0.00
29/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	60	0	60	0	43.00
29/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	63	0	63	0	2,700.00
29/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	99	0	99	0	276.00
29/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	16	0	16	0	199.00
29/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	2710	3	2710	3	0.00
29/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	3128	3	3128	3	0.00
29/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	3426	4	3426	4	0.00
29/06/2012	R186 On 01-November-12			Bond Future	8.02	124.5624	8.0160	124.5624	200.00
29/06/2012	R186 On 01-November-12	8.50	Call	Bond Future	6387	6	6387	6	0.00
29/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	8511	8	8511	8	0.00
29/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2785	3	2785	3	1,858.00
29/06/2012	R186 On 01-November-12	8.00	Call	Bond Future	3579	4	3579	4	200.00
29/06/2012	R186 On 01-November-12	8.00	Put	Bond Future	3733	4	3733	4	0.00
29/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	4682	5	4682	5	0.00
29/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1151	1	1151	1	1,858.00
29/06/2012	R186 On 01-November-12	8.50	Put	Bond Future	1878	2	1878	2	200.00
29/06/2012	R186 On 07-February-13			Bond Future	8.09	121.1907	8.0920	121.1907	0.00
29/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	6992	7	6992	7	0.00
29/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	3521	3	3521	3	0.00

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29/06/2012	R189 On 02-August-12			Bond Future	220.15	220.1538	220.1452	220.1538	44.00
29/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	495	1	495	1	0.00
29/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
29/06/2012	R197 On 02-August-12			Bond Future	256.35	255.8818	256.3500	255.8818	1,858.00
29/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	200	0	200	0	0.00
29/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
29/06/2012	R201 On 02-August-12			Bond Future	5.08	109.2561	5.0790	109.2561	1,620.00
29/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	396	0	396	0	0.00
29/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	115	0	115	0	0.00
29/06/2012	R201 On 01-November-12			Bond Future	5.00	110.8022	4.9960	110.8022	0.00
29/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	570	1	570	1	0.00
29/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	333	0	333	0	0.00
29/06/2012	R201 On 07-February-13			Bond Future	4.87	108.1044	4.8730	108.1044	0.00
29/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	665	1	665	1	0.00
29/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	469	0	469	0	0.00
29/06/2012	R202 On 02-August-12			Bond Future	188.53	188.5243	188.5331	188.5243	45,107.00
29/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	93	0	93	0	0.00
29/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
29/06/2012	R203 On 02-August-12			Bond Future	6.55	110.5130	6.5500	110.5130	13,477.00
29/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	743	1	743	1	4,200.00
29/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1510	2	1510	2	1,400.00
29/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	2677	3	2677	3	0.00
29/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	4361	4	4361	4	0.00
29/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	2	0	2	0	4,200.00
29/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	35	0	35	0	1,400.00
29/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	179	0	179	0	0.00
29/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	520	1	520	1	0.00
29/06/2012	R203 On 01-November-12			Bond Future	6.60	107.9202	6.6030	107.9202	0.00
29/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	2018	2	2018	2	0.00
29/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	887	1	887	1	0.00
29/06/2012	R203 On 07-February-13			Bond Future	6.67	109.5880	6.6650	109.5880	0.00
29/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	2399	2	2399	2	0.00
29/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1294	1	1294	1	0.00
29/06/2012	R204 On 02-August-12			Bond Future	6.84	106.8567	6.8420	106.8567	4,101.00

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29/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1840	2	1840	2	0.00
29/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	229	0	229	0	0.00
29/06/2012	R204 On 01-November-12			Bond Future	6.90	108.3665	6.9000	108.3665	0.00
29/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	2620	3	2620	3	0.00
29/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1007	1	1007	1	0.00
29/06/2012	R204 On 07-February-13			Bond Future	6.96	106.0091	6.9640	106.0091	0.00
29/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	3146	3	3146	3	0.00
29/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	1568	2	1568	2	0.00
29/06/2012	R206 On 02-August-12			Bond Future	5.15	103.7247	5.1510	103.7247	1,240.00
29/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	156	0	156	0	0.00
29/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	101	0	101	0	0.00
29/06/2012	R206 On 01-November-12			Bond Future	5.02	105.1912	5.0200	105.1912	0.00
29/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	263	0	263	0	0.00
29/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	228	0	228	0	0.00
29/06/2012	R206 On 07-February-13			Bond Future	4.78	103.0522	4.7830	103.0522	0.00
29/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	311	0	311	0	0.00
29/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	332	0	332	0	0.00
29/06/2012	R207 On 02-August-12			Bond Future	7.12	101.0725	7.1240	101.0725	27,283.00
29/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	2363	2	2363	2	0.00
29/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	184	0	184	0	0.00
29/06/2012	R207 On 01-November-12			Bond Future	7.19	102.5021	7.1850	102.5021	0.00
29/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	3197	3	3197	3	0.00
29/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1033	1	1033	1	0.00
29/06/2012	R207 On 07-February-13			Bond Future	7.25	100.4450	7.2530	100.4450	0.00
29/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	3793	4	3793	4	0.00
29/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	1637	2	1637	2	0.00
29/06/2012	R208 On 02-August-12			Bond Future	7.24	99.1084	7.2380	99.1084	16,180.00
29/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	840	1	840	1	3,450.00
29/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	6057	6	6057	6	0.00
29/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	1981	2	1981	2	1,150.00
29/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	3512	3	3512	3	0.00
29/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	92	0	92	0	1,150.00
29/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	367	0	367	0	0.00
29/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	7	0	7	0	3,450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	1076	1	1076	1	0.00
29/06/2012	R208 On 01-November-12			Bond Future	7.30	97.1166	7.2990	97.1166	0.00
29/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	3558	3	3558	3	0.00
29/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	1164	1	1164	1	0.00
29/06/2012	R208 On 07-February-13			Bond Future	7.37	98.6148	7.3650	98.6148	0.00
29/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	4228	4	4228	4	0.00
29/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	1819	2	1819	2	0.00
29/06/2012	R209 On 02-August-12			Bond Future	8.52	79.1185	8.5200	79.1185	28,799.00
29/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	3546	3	3546	3	0.00
29/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	430	0	430	0	0.00
29/06/2012	R209 On 01-November-12			Bond Future	8.59	77.0928	8.5850	77.0928	0.00
29/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	5192	5	5192	5	0.00
29/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2001	2	2001	2	0.00
29/06/2012	R209 On 07-February-13			Bond Future	8.66	78.2886	8.6570	78.2886	0.00
29/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	6304	6	6304	6	0.00
29/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3171	3	3171	3	0.00
29/06/2012	R210 On 02-August-12			Bond Future	142.90	142.8891	142.8954	142.8891	992.00
29/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	235	0	235	0	0.00
29/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
29/06/2012	R211 On 02-August-12			Bond Future	120.71	120.7110	120.7108	120.7110	480.00
29/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	351	0	351	0	0.00
29/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
29/06/2012	R212 On 02-August-12			Bond Future	117.90	117.9979	117.9025	117.9979	3,064.00
29/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	512	1	512	1	0.00
29/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
29/06/2012	R213 On 02-August-12			Bond Future	8.37	90.1488	8.3710	90.1488	4,725.00
29/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	3479	3	3479	3	0.00
29/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	442	0	442	0	0.00
29/06/2012	R213 On 01-November-12			Bond Future	8.44	87.8878	8.4390	87.8878	0.00
29/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	5068	5	5068	5	0.00
29/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2058	2	2058	2	0.00
29/06/2012	R213 On 07-February-13			Bond Future	8.52	89.2458	8.5160	89.2458	0.00
29/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	6314	6	6314	6	0.00
29/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	3250	3	3250	3	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
29/06/2012	R214 On 02-August-12			Bond Future	8.58	80.5627	8.5790	80.5627	1,530.00
29/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	3096	3	3096	3	0.00
29/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00