



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For July 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	AL7T On 02-August-12			Index Future	448.97	448.8800	448.9660	448.8800	13.00
02/07/2012	AL7T On 01-November-12			Index Future	455.33	455.2200	455.3300	455.2200	0.00
02/07/2012	ALBI On 02-August-12			Index Future	404.65	404.7950	404.6460	404.7950	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
02/07/2012	ALBI On	01-November-12			Index Future	410.38	410.5130	410.3820	410.5130	0.00
02/07/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/07/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2012	ES33 On	02-August-12			Bond Future	9.12	87.9807	9.1220	87.9807	4,220.00
02/07/2012	ES33 On	01-November-12			Bond Future	9.21	85.4452	9.2100	85.4452	0.00
02/07/2012	ES33 On	01-November-12	9.20	Call	Bond Future	0	0	0	0	0.00
02/07/2012	ES33 On	01-November-12	9.20	Put	Bond Future	81	0	81	0	0.00
02/07/2012	GOVI On	02-August-12			GOVI	405.41	405.5470	405.4060	405.5470	266.00
02/07/2012	GOVI On	02-August-12	398.23	Call	GOVI	71760	7	71760	7	0.00
02/07/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
02/07/2012	GOVI On	01-November-12			GOVI	411.15	411.2760	411.1520	411.2760	0.00
02/07/2012	GOVI On	01-November-12	403.96	Call	GOVI	71920	7	71920	7	0.00
02/07/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
02/07/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2012	IGOV On	02-August-12			Index Future	175.07	174.8870	175.0690	174.8870	594.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2012	IGOV On 01-November-12			Index Future	177.55	177.3570	177.5500	177.3570	0.00
02/07/2012	IGOV On 07-February-13			Index Future	180.32	180.0900	180.3230	180.0900	14.00
02/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
02/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.4600	5.5550	94.4600	0.00
02/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.51	94.5000	5.5050	94.5000	0.00
02/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.43	94.5900	5.4250	94.5900	44,760.00
02/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.37	94.6400	5.3650	94.6400	0.00
02/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.32	94.6900	5.3150	94.6900	0.00
02/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.29	94.7200	5.2850	94.7200	840.00
02/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.29	94.7100	5.2850	94.7100	1,000.00
02/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.38	94.6200	5.3750	94.6200	500.00
02/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.52	94.4900	5.5150	94.4900	1,700.00
02/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.68	94.3200	5.6750	94.3200	1,500.00
02/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.87	94.1300	5.8650	94.1300	400.00
02/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	6.04	93.9400	6.0350	93.9400	0.00
02/07/2012	R157 On 02-August-12			Bond Future	6.03	126.2299	6.0340	126.2299	15,480.00
02/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	568	1	568	1	0.00
02/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1054	1	1054	1	1,250.00
02/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	1628	2	1628	2	0.00
02/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	2845	3	2845	3	0.00
02/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
02/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	15	0	15	0	1,250.00
02/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	63	0	63	0	0.00
02/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	203	0	203	0	0.00
02/07/2012	R157 On 01-November-12			Bond Future	6.07	121.2071	6.0670	121.2071	200.00
02/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	395	0	395	0	5,630.00
02/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1031	1	1031	1	0.00
02/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	531	1	531	1	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
02/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	1230	1	1230	1	0.00
02/07/2012	R157 On 07-February-13			Bond Future	6.10	123.0779	6.0990	123.0779	0.00
02/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1260	1	1260	1	0.00
02/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	787	1	787	1	0.00
02/07/2012	R186 On 02-August-12			Bond Future	7.97	122.9822	7.9660	122.9822	34,845.00
02/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	487	1	487	1	276.00
02/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	582	1	582	1	2,700.00
02/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	748	1	748	1	43.00
02/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	9510	10	9510	10	0.00
02/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	6584	7	6584	7	0.00
02/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	7357	8	7357	8	0.00
02/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	7443	8	7443	8	0.00
02/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	1732	2	1732	2	1,099.00
02/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	3295	4	3295	4	8,750.00
02/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	3660	4	3660	4	0.00
02/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	470	0	470	0	900.00
02/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	575	1	575	1	0.00
02/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	1401	1	1401	1	0.00
02/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	52	0	52	0	43.00
02/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	55	0	55	0	2,700.00
02/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	89	0	89	0	276.00
02/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	13	0	13	0	199.00
02/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	2777	3	2777	3	0.00
02/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	3211	3	3211	3	0.00
02/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	3518	3	3518	3	0.00
02/07/2012	R186 On 01-November-12			Bond Future	8.04	124.7154	8.0350	124.7154	200.00
02/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	6220	6	6220	6	0.00
02/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	8333	9	8333	9	0.00
02/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	2665	3	2665	3	1,858.00
02/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	3444	4	3444	4	200.00
02/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	3779	4	3779	4	0.00
02/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	4743	5	4743	5	0.00
02/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	1156	1	1156	1	1,858.00
02/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1893	2	1893	2	200.00

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02/07/2012	R186 On 07-February-13			Bond Future	8.11	121.3499	8.1100	121.3499	0.00
02/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	6854	7	6854	7	0.00
02/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	3552	4	3552	4	0.00
02/07/2012	R189 On 02-August-12			Bond Future	220.14	220.1452	220.1353	220.1452	0.00
02/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	485	0	485	0	0.00
02/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
02/07/2012	R197 On 02-August-12			Bond Future	256.01	256.3500	256.0138	256.3500	1,858.00
02/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	0	0	0	0	0.00
02/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	136	0	136	0	0.00
02/07/2012	R201 On 02-August-12			Bond Future	5.10	109.2189	5.1010	109.2189	1,620.00
02/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	352	0	352	0	0.00
02/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	123	0	123	0	0.00
02/07/2012	R201 On 01-November-12			Bond Future	5.02	110.7625	5.0180	110.7625	0.00
02/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	538	1	538	1	0.00
02/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	347	0	347	0	0.00
02/07/2012	R201 On 07-February-13			Bond Future	4.89	108.0586	4.8870	108.0586	0.00
02/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	647	1	647	1	0.00
02/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	477	0	477	0	0.00
02/07/2012	R202 On 02-August-12			Bond Future	188.98	188.5331	188.9832	188.5331	48,173.00
02/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	543	0	543	0	0.00
02/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
02/07/2012	R203 On 02-August-12			Bond Future	6.56	110.5175	6.5600	110.5175	13,406.00
02/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	690	1	690	1	4,200.00
02/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	1454	2	1454	2	1,400.00
02/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	2627	3	2627	3	0.00
02/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	4315	4	4315	4	0.00
02/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	1	0	1	0	4,200.00
02/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	30	0	30	0	1,400.00
02/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	168	0	168	0	0.00
02/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	512	1	512	1	0.00
02/07/2012	R203 On 01-November-12			Bond Future	6.61	107.9202	6.6120	107.9202	0.00
02/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	1978	2	1978	2	0.00
02/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	885	1	885	1	0.00
02/07/2012	R203 On 07-February-13			Bond Future	6.67	109.5839	6.6690	109.5839	0.00

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02/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	2377	2	2377	2	0.00
02/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	1289	1	1289	1	0.00
02/07/2012	R204 On 02-August-12			Bond Future	6.86	106.9148	6.8620	106.9148	4,101.00
02/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	1731	2	1731	2	0.00
02/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	226	0	226	0	0.00
02/07/2012	R204 On 01-November-12			Bond Future	6.92	108.4224	6.9200	108.4224	0.00
02/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	2535	3	2535	3	0.00
02/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	1023	1	1023	1	0.00
02/07/2012	R204 On 07-February-13			Bond Future	6.98	106.0628	6.9810	106.0628	0.00
02/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3080	3	3080	3	0.00
02/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1585	2	1585	2	0.00
02/07/2012	R206 On 02-August-12			Bond Future	5.15	103.6785	5.1530	103.6785	1,240.00
02/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	149	0	149	0	0.00
02/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	97	0	97	0	0.00
02/07/2012	R206 On 01-November-12			Bond Future	5.02	105.1434	5.0180	105.1434	0.00
02/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	262	0	262	0	0.00
02/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	224	0	224	0	0.00
02/07/2012	R206 On 07-February-13			Bond Future	4.76	102.9984	4.7580	102.9984	0.00
02/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	320	0	320	0	0.00
02/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	318	0	318	0	0.00
02/07/2012	R207 On 02-August-12			Bond Future	7.12	101.1640	7.1230	101.1640	26,823.00
02/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	2345	2	2345	2	0.00
02/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	160	0	160	0	0.00
02/07/2012	R207 On 01-November-12			Bond Future	7.18	102.5909	7.1830	102.5909	0.00
02/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	3184	3	3184	3	0.00
02/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	1008	1	1008	1	0.00
02/07/2012	R207 On 07-February-13			Bond Future	7.25	100.5363	7.2480	100.5363	0.00
02/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	3794	4	3794	4	0.00
02/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1611	2	1611	2	0.00
02/07/2012	R208 On 02-August-12			Bond Future	7.24	99.2700	7.2430	99.2700	15,844.00
02/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	782	1	782	1	3,450.00
02/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	6024	6	6024	6	0.00
02/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	1923	2	1923	2	1,150.00
02/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	3467	4	3467	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
02/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	78	0	78	0	1,150.00
02/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	340	0	340	0	0.00
02/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	5	0	5	0	3,450.00
02/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	1050	1	1050	1	0.00
02/07/2012	R208 On 01-November-12			Bond Future	7.30	97.2742	7.3030	97.2742	0.00
02/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	3518	4	3518	4	0.00
02/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	1148	1	1148	1	0.00
02/07/2012	R208 On 07-February-13			Bond Future	7.37	98.7797	7.3660	98.7797	0.00
02/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	4206	4	4206	4	0.00
02/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1803	2	1803	2	0.00
02/07/2012	R209 On 02-August-12			Bond Future	8.53	79.2504	8.5340	79.2504	28,352.00
02/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	3406	4	3406	4	0.00
02/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	405	0	405	0	0.00
02/07/2012	R209 On 01-November-12			Bond Future	8.60	77.2312	8.6000	77.2312	0.00
02/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	5073	5	5073	5	0.00
02/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	2004	2	2004	2	0.00
02/07/2012	R209 On 07-February-13			Bond Future	8.67	78.4170	8.6700	78.4170	0.00
02/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	6208	6	6208	6	0.00
02/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	3180	3	3180	3	0.00
02/07/2012	R210 On 02-August-12			Bond Future	142.90	142.8954	142.9011	142.8954	992.00
02/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	241	0	241	0	0.00
02/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
02/07/2012	R211 On 02-August-12			Bond Future	120.71	120.7108	120.7098	120.7108	480.00
02/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	350	0	350	0	0.00
02/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
02/07/2012	R212 On 02-August-12			Bond Future	117.91	117.9025	117.9061	117.9025	3,064.00
02/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	516	1	516	1	0.00
02/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
02/07/2012	R213 On 02-August-12			Bond Future	8.39	90.2332	8.3900	90.2332	4,725.00
02/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	3303	3	3303	3	0.00
02/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	426	0	426	0	0.00
02/07/2012	R213 On 01-November-12			Bond Future	8.46	87.9793	8.4590	87.9793	0.00
02/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	4921	5	4921	5	0.00
02/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	2077	2	2077	2	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
02/07/2012	R213 On 07-February-13			Bond Future	8.53	89.3359	8.5340	89.3359	0.00
02/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	6191	6	6191	6	0.00
02/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	3275	3	3275	3	0.00
02/07/2012	R214 On 02-August-12			Bond Future	8.59	80.7866	8.5940	80.7866	1,530.00
02/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	2967	3	2967	3	0.00
02/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00