



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
05/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	AL7T On 02-August-12			Index Future	453.12	452.2860	453.1210	452.2860	13.00
05/07/2012	AL7T On 01-November-12			Index Future	459.53	458.6870	459.5300	458.6870	0.00
05/07/2012	ALBI On 02-August-12			Index Future	408.17	407.3710	408.1720	407.3710	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
05/07/2012	ALBI On	01-November-12			Index Future	413.95	413.1370	413.9450	413.1370	0.00
05/07/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2012	ES33 On	02-August-12			Bond Future	8.94	88.9828	8.9410	88.9828	4,220.00
05/07/2012	ES33 On	01-November-12			Bond Future	9.02	86.4640	9.0240	86.4640	0.00
05/07/2012	ES33 On	01-November-12	9.20	Call	Bond Future	1439	1	1439	1	0.00
05/07/2012	ES33 On	01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/07/2012	GOVI On	02-August-12			GOVI	408.72	407.9700	408.7150	407.9700	266.00
05/07/2012	GOVI On	02-August-12	398.23	Call	GOVI	104850	10	104850	10	0.00
05/07/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
05/07/2012	GOVI On	01-November-12			GOVI	414.50	413.7440	414.4960	413.7440	0.00
05/07/2012	GOVI On	01-November-12	403.96	Call	GOVI	105360	10	105360	10	0.00
05/07/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
05/07/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2012	IGOV On	02-August-12			Index Future	175.25	175.0900	175.2470	175.0900	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
05/07/2012	IGOV On 01-November-12			Index Future	177.73	177.5680	177.7260	177.5680	0.00
05/07/2012	IGOV On 07-February-13			Index Future	180.50	180.3480	180.5020	180.3480	14.00
05/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
05/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.55	94.4600	5.5450	94.4600	0.00
05/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.47	94.5300	5.4650	94.5300	0.00
05/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.41	94.6000	5.4050	94.6000	44,760.00
05/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.34	94.6800	5.3350	94.6800	0.00
05/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.29	94.7400	5.2850	94.7400	0.00
05/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.25	94.7700	5.2450	94.7700	840.00
05/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.25	94.7600	5.2450	94.7600	1,000.00
05/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.32	94.6800	5.3150	94.6800	500.00
05/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.44	94.5500	5.4350	94.5500	1,700.00
05/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.60	94.3900	5.5950	94.3900	1,500.00
05/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.79	94.2100	5.7850	94.2100	400.00
05/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.92	94.0300	5.9150	94.0300	0.00
05/07/2012	R157 On 02-August-12			Bond Future	5.91	126.4604	5.9090	126.4604	15,580.00
05/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	846	1	846	1	0.00
05/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1406	1	1406	1	1,250.00
05/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	2011	2	2011	2	0.00
05/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3239	3	3239	3	0.00
05/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
05/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	3	0	3	0	1,250.00
05/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	20	0	20	0	0.00
05/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	86	0	86	0	0.00
05/07/2012	R157 On 01-November-12			Bond Future	5.93	121.4451	5.9290	121.4451	200.00
05/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	534	0	534	0	5,630.00
05/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1282	1	1282	1	0.00
05/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	382	0	382	0	0.00

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05/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	968	1	968	1	0.00
05/07/2012	R157 On 07-February-13			Bond Future	5.94	123.3480	5.9440	123.3480	0.00
05/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1501	1	1501	1	0.00
05/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	622	1	622	1	0.00
05/07/2012	R186 On 02-August-12			Bond Future	7.81	124.0522	7.8060	124.0522	34,705.00
05/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	870	1	870	1	276.00
05/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	1019	1	1019	1	2,700.00
05/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	1271	1	1271	1	43.00
05/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	11071	11	11071	11	0.00
05/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	8092	8	8092	8	0.00
05/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	8887	9	8887	9	0.00
05/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	8975	9	8975	9	0.00
05/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	2633	2	2633	2	1,099.00
05/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	4533	4	4533	4	8,750.00
05/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	4950	5	4950	5	0.00
05/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	188	0	188	0	900.00
05/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	241	0	241	0	0.00
05/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	731	1	731	1	0.00
05/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	13	0	13	0	43.00
05/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	14	0	14	0	2,700.00
05/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	24	0	24	0	276.00
05/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	2	0	2	0	199.00
05/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	1729	2	1729	2	0.00
05/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	2076	2	2076	2	0.00
05/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	2329	3	2329	3	0.00
05/07/2012	R186 On 01-November-12			Bond Future	7.87	125.8136	7.8700	125.8136	200.00
05/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	7334	7	7334	7	0.00
05/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	9601	9	9601	9	0.00
05/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	3348	3	3348	3	1,858.00
05/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	4250	4	4250	4	200.00
05/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	2994	3	2994	3	0.00
05/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	3836	4	3836	4	0.00
05/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	833	1	833	1	1,858.00
05/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1417	2	1417	2	200.00

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05/07/2012	R186 On 07-February-13			Bond Future	7.94	122.4919	7.9390	122.4919	0.00
05/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	7866	8	7866	8	0.00
05/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	2949	3	2949	3	0.00
05/07/2012	R189 On 02-August-12			Bond Future	220.09	220.0993	220.0910	220.0993	0.00
05/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	441	0	441	0	0.00
05/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
05/07/2012	R197 On 02-August-12			Bond Future	257.09	256.3930	257.0913	256.3930	1,858.00
05/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	941	0	941	0	0.00
05/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
05/07/2012	R201 On 02-August-12			Bond Future	4.98	109.3793	4.9800	109.3793	1,620.00
05/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	556	1	556	1	0.00
05/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	45	0	45	0	0.00
05/07/2012	R201 On 01-November-12			Bond Future	4.88	110.9275	4.8840	110.9275	0.00
05/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	707	1	707	1	0.00
05/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	236	0	236	0	0.00
05/07/2012	R201 On 07-February-13			Bond Future	4.73	108.2512	4.7310	108.2512	0.00
05/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	812	1	812	1	0.00
05/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	356	0	356	0	0.00
05/07/2012	R202 On 02-August-12			Bond Future	189.02	189.0158	189.0246	189.0158	48,173.00
05/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	585	1	585	1	0.00
05/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
05/07/2012	R203 On 02-August-12			Bond Future	6.41	110.9612	6.4140	110.9612	13,406.00
05/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	1080	1	1080	1	4,200.00
05/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	2002	2	2002	2	1,400.00
05/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	3259	3	3259	3	0.00
05/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	4969	5	4969	5	0.00
05/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
05/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	7	0	7	0	1,400.00
05/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	60	0	60	0	0.00
05/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	247	0	247	0	0.00
05/07/2012	R203 On 01-November-12			Bond Future	6.46	108.3736	6.4580	108.3736	883.00
05/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	2403	2	2403	2	0.00
05/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	650	1	650	1	0.00
05/07/2012	R203 On 07-February-13			Bond Future	6.51	110.0704	6.5050	110.0704	0.00

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05/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	2787	3	2787	3	0.00
05/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	1033	1	1033	1	0.00
05/07/2012	R204 On 02-August-12			Bond Future	6.72	107.3594	6.7170	107.3594	4,061.00
05/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	2361	2	2361	2	0.00
05/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	87	0	87	0	0.00
05/07/2012	R204 On 01-November-12			Bond Future	6.77	108.8767	6.7670	108.8767	0.00
05/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	3050	3	3050	3	0.00
05/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	756	1	756	1	0.00
05/07/2012	R204 On 07-February-13			Bond Future	6.82	106.5478	6.8200	106.5478	0.00
05/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3571	3	3571	3	0.00
05/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1287	1	1287	1	0.00
05/07/2012	R206 On 02-August-12			Bond Future	5.04	103.7892	5.0410	103.7892	1,240.00
05/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	248	0	248	0	0.00
05/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	40	0	40	0	0.00
05/07/2012	R206 On 01-November-12			Bond Future	4.89	105.2578	4.8850	105.2578	0.00
05/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	348	0	348	0	0.00
05/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	156	0	156	0	0.00
05/07/2012	R206 On 07-February-13			Bond Future	4.58	103.1397	4.5840	103.1397	0.00
05/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	404	0	404	0	0.00
05/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	243	0	243	0	0.00
05/07/2012	R207 On 02-August-12			Bond Future	6.96	101.9692	6.9580	101.9692	26,793.00
05/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	3185	3	3185	3	0.00
05/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	50	0	50	0	0.00
05/07/2012	R207 On 01-November-12			Bond Future	7.01	103.4171	7.0100	103.4171	0.00
05/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	3860	4	3860	4	0.00
05/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	717	1	717	1	0.00
05/07/2012	R207 On 07-February-13			Bond Future	7.07	101.3944	7.0670	101.3944	0.00
05/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4436	4	4436	4	0.00
05/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1276	1	1276	1	0.00
05/07/2012	R208 On 02-August-12			Bond Future	7.09	100.0142	7.0880	100.0142	15,844.00
05/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	1265	1	1265	1	3,450.00
05/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	6990	7	6990	7	0.00
05/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	2689	3	2689	3	1,150.00
05/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	4381	4	4381	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
05/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	22	0	22	0	1,150.00
05/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	136	0	136	0	0.00
05/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	1	0	1	0	3,450.00
05/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	563	1	563	1	0.00
05/07/2012	R208 On 01-November-12			Bond Future	7.14	98.0361	7.1420	98.0361	0.00
05/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	4197	4	4197	4	0.00
05/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	844	1	844	1	0.00
05/07/2012	R208 On 07-February-13			Bond Future	7.20	99.5740	7.1980	99.5740	0.00
05/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	4858	5	4858	5	0.00
05/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1458	2	1458	2	0.00
05/07/2012	R209 On 02-August-12			Bond Future	8.36	80.2510	8.3640	80.2510	28,552.00
05/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	4583	4	4583	4	0.00
05/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	162	0	162	0	0.00
05/07/2012	R209 On 01-November-12			Bond Future	8.43	78.2438	8.4260	78.2438	0.00
05/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	6034	6	6034	6	0.00
05/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	1529	2	1529	2	0.00
05/07/2012	R209 On 07-February-13			Bond Future	8.49	79.4646	8.4900	79.4646	0.00
05/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	7141	7	7141	7	0.00
05/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	2647	3	2647	3	0.00
05/07/2012	R210 On 02-August-12			Bond Future	142.75	142.8341	142.7493	142.8341	992.00
05/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	89	0	89	0	0.00
05/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
05/07/2012	R211 On 02-August-12			Bond Future	120.45	120.4462	120.4462	120.4462	480.00
05/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	86	0	86	0	0.00
05/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
05/07/2012	R212 On 02-August-12			Bond Future	118.13	118.1216	118.1261	118.1216	3,064.00
05/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	736	1	736	1	0.00
05/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
05/07/2012	R213 On 02-August-12			Bond Future	8.23	91.1269	8.2250	91.1269	4,885.00
05/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	4456	4	4456	4	0.00
05/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	173	0	173	0	0.00
05/07/2012	R213 On 01-November-12			Bond Future	8.29	88.8771	8.2890	88.8771	0.00
05/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	5860	6	5860	6	0.00
05/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	1587	2	1587	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
05/07/2012	R213 On 07-February-13			Bond Future	8.36	90.2691	8.3600	90.2691	0.00
05/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	7095	7	7095	7	0.00
05/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	2739	3	2739	3	0.00
05/07/2012	R214 On 02-August-12			Bond Future	8.42	81.8696	8.4190	81.8696	1,700.00
05/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	4498	4	4498	4	0.00
05/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00