



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
06/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	AL7T On 02-August-12			Index Future	451.78	453.1210	451.7790	453.1210	13.00
06/07/2012	AL7T On 01-November-12			Index Future	458.17	459.5300	458.1650	459.5300	0.00
06/07/2012	ALBI On 02-August-12			Index Future	406.72	408.1720	406.7230	408.1720	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
06/07/2012	ALBI On	01-November-12			Index Future	412.47	413.9450	412.4720	413.9450	0.00
06/07/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2012	ES33 On	02-August-12			Bond Future	9.03	89.3686	9.0260	89.3686	4,220.00
06/07/2012	ES33 On	01-November-12			Bond Future	9.11	86.8520	9.1110	86.8520	0.00
06/07/2012	ES33 On	01-November-12	9.20	Call	Bond Future	723	1	723	1	0.00
06/07/2012	ES33 On	01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/07/2012	GOVI On	02-August-12			GOVI	407.37	408.7150	407.3650	408.7150	266.00
06/07/2012	GOVI On	02-August-12	398.23	Call	GOVI	91350	10	91350	10	0.00
06/07/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
06/07/2012	GOVI On	01-November-12			GOVI	413.12	414.4960	413.1240	414.4960	0.00
06/07/2012	GOVI On	01-November-12	403.96	Call	GOVI	91640	11	91640	11	0.00
06/07/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
06/07/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2012	IGOV On	02-August-12			Index Future	175.22	175.2470	175.2210	175.2470	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
06/07/2012	IGOV On 01-November-12			Index Future	177.70	177.7260	177.6970	177.7260	0.00
06/07/2012	IGOV On 07-February-13			Index Future	180.48	180.5020	180.4760	180.5020	14.00
06/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
06/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.54	94.4550	5.5350	94.4550	0.00
06/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.44	94.5350	5.4350	94.5350	0.00
06/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.39	94.5950	5.3850	94.5950	44,760.00
06/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.32	94.6650	5.3150	94.6650	0.00
06/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.27	94.7150	5.2650	94.7150	0.00
06/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.24	94.7550	5.2350	94.7550	840.00
06/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.24	94.7550	5.2350	94.7550	1,000.00
06/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.32	94.6850	5.3150	94.6850	500.00
06/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.45	94.5650	5.4450	94.5650	1,700.00
06/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.61	94.4050	5.6050	94.4050	1,500.00
06/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.80	94.2150	5.7950	94.2150	400.00
06/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.99	94.0850	5.9850	94.0850	0.00
06/07/2012	R157 On 02-August-12			Bond Future	5.96	126.5585	5.9600	126.5585	15,680.00
06/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	714	1	714	1	0.00
06/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1253	1	1253	1	1,250.00
06/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	1851	2	1851	2	0.00
06/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3078	3	3078	3	0.00
06/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
06/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	5	0	5	0	1,250.00
06/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	28	0	28	0	0.00
06/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	115	0	115	0	0.00
06/07/2012	R157 On 01-November-12			Bond Future	5.99	121.5468	5.9860	121.5468	200.00
06/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	466	1	466	1	5,630.00
06/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1168	1	1168	1	0.00
06/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	433	0	433	0	0.00

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06/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	1066	1	1066	1	0.00
06/07/2012	R157 On 07-February-13			Bond Future	6.01	123.4452	6.0070	123.4452	0.00
06/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1395	2	1395	2	0.00
06/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	681	1	681	1	0.00
06/07/2012	R186 On 02-August-12			Bond Future	7.87	124.3590	7.8700	124.3590	34,705.00
06/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	644	1	644	1	276.00
06/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	766	1	766	1	2,700.00
06/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	978	1	978	1	43.00
06/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	10440	11	10440	11	0.00
06/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	7469	8	7469	8	0.00
06/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	8260	9	8260	9	0.00
06/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	8348	9	8348	9	0.00
06/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	2184	3	2184	3	1,099.00
06/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	3974	5	3974	5	8,750.00
06/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	4377	5	4377	5	0.00
06/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	247	0	247	0	900.00
06/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	315	0	315	0	0.00
06/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	914	1	914	1	0.00
06/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	18	0	18	0	43.00
06/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	19	0	19	0	2,700.00
06/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	34	0	34	0	276.00
06/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	3	0	3	0	199.00
06/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	2067	2	2067	2	0.00
06/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	2455	2	2455	2	0.00
06/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	2735	2	2735	2	0.00
06/07/2012	R186 On 01-November-12			Bond Future	7.94	126.1244	7.9370	126.1244	267.00
06/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	6839	7	6839	7	0.00
06/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	9051	10	9051	10	0.00
06/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	3023	3	3023	3	1,858.00
06/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	3874	4	3874	4	200.00
06/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	3268	3	3268	3	0.00
06/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	4160	4	4160	4	0.00
06/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	932	1	932	1	1,858.00
06/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1571	1	1571	1	200.00

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06/07/2012	R186 On 07-February-13			Bond Future	8.01	122.7965	8.0080	122.7965	0.00
06/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	7422	8	7422	8	0.00
06/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	3160	3	3160	3	0.00
06/07/2012	R189 On 02-August-12			Bond Future	220.08	220.0910	220.0826	220.0910	0.00
06/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	433	0	433	0	0.00
06/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
06/07/2012	R197 On 02-August-12			Bond Future	257.10	257.0913	257.1007	257.0913	1,858.00
06/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	951	1	951	1	0.00
06/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
06/07/2012	R201 On 02-August-12			Bond Future	5.03	109.4491	5.0320	109.4491	1,620.00
06/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	455	1	455	1	0.00
06/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	66	0	66	0	0.00
06/07/2012	R201 On 01-November-12			Bond Future	4.94	110.9966	4.9430	110.9966	0.00
06/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	625	1	625	1	0.00
06/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	277	0	277	0	0.00
06/07/2012	R201 On 07-February-13			Bond Future	4.80	108.3192	4.7990	108.3192	0.00
06/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	734	1	734	1	0.00
06/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	403	0	403	0	0.00
06/07/2012	R202 On 02-August-12			Bond Future	189.03	189.0246	189.0335	189.0246	48,173.00
06/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	593	1	593	1	0.00
06/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
06/07/2012	R203 On 02-August-12			Bond Future	6.47	111.1276	6.4650	111.1276	13,406.00
06/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	911	1	911	1	4,200.00
06/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	1791	2	1791	2	1,400.00
06/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	3032	3	3032	3	0.00
06/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	4740	5	4740	5	0.00
06/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
06/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	10	0	10	0	1,400.00
06/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	79	0	79	0	0.00
06/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	307	0	307	0	0.00
06/07/2012	R203 On 01-November-12			Bond Future	6.51	108.5410	6.5120	108.5410	883.00
06/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	2238	2	2238	2	0.00
06/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	717	1	717	1	0.00
06/07/2012	R203 On 07-February-13			Bond Future	6.56	110.2331	6.5620	110.2331	0.00

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06/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	2632	3	2632	3	0.00
06/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	1110	1	1110	1	0.00
06/07/2012	R204 On 02-August-12			Bond Future	6.77	107.5773	6.7670	107.5773	4,061.00
06/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	2119	2	2119	2	0.00
06/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	111	0	111	0	0.00
06/07/2012	R204 On 01-November-12			Bond Future	6.82	109.1021	6.8200	109.1021	0.00
06/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	2852	3	2852	3	0.00
06/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	830	1	830	1	0.00
06/07/2012	R204 On 07-February-13			Bond Future	6.88	106.7692	6.8750	106.7692	0.00
06/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3388	4	3388	4	0.00
06/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1375	1	1375	1	0.00
06/07/2012	R206 On 02-August-12			Bond Future	5.10	103.8327	5.0950	103.8327	1,240.00
06/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	192	0	192	0	0.00
06/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	59	0	59	0	0.00
06/07/2012	R206 On 01-November-12			Bond Future	4.95	105.3011	4.9510	105.3011	0.00
06/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	301	0	301	0	0.00
06/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	185	0	185	0	0.00
06/07/2012	R206 On 07-February-13			Bond Future	4.67	103.1798	4.6680	103.1798	0.00
06/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	360	0	360	0	0.00
06/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	276	0	276	0	0.00
06/07/2012	R207 On 02-August-12			Bond Future	7.01	102.1197	7.0080	102.1197	28,653.00
06/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	2910	3	2910	3	0.00
06/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	64	0	64	0	0.00
06/07/2012	R207 On 01-November-12			Bond Future	7.06	103.5687	7.0630	103.5687	0.00
06/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	3632	4	3632	4	0.00
06/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	787	1	787	1	0.00
06/07/2012	R207 On 07-February-13			Bond Future	7.12	101.5410	7.1210	101.5410	0.00
06/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4228	4	4228	4	0.00
06/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1360	1	1360	1	0.00
06/07/2012	R208 On 02-August-12			Bond Future	7.14	100.2092	7.1380	100.2092	15,844.00
06/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	1060	1	1060	1	3,450.00
06/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	6676	7	6676	7	0.00
06/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	2408	3	2408	3	1,150.00
06/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	4073	4	4073	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
06/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	28	0	28	0	1,150.00
06/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	170	0	170	0	0.00
06/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	1	0	1	0	3,450.00
06/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	672	1	672	1	0.00
06/07/2012	R208 On 01-November-12			Bond Future	7.19	98.2324	7.1940	98.2324	0.00
06/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	3955	4	3955	4	0.00
06/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	921	1	921	1	0.00
06/07/2012	R208 On 07-February-13			Bond Future	7.25	99.7708	7.2520	99.7708	0.00
06/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	4630	5	4630	5	0.00
06/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1552	1	1552	1	0.00
06/07/2012	R209 On 02-August-12			Bond Future	8.45	80.5552	8.4490	80.5552	23,552.00
06/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	3936	5	3936	5	0.00
06/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	230	0	230	0	0.00
06/07/2012	R209 On 01-November-12			Bond Future	8.51	78.5442	8.5130	78.5442	0.00
06/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	5507	6	5507	6	0.00
06/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	1726	2	1726	2	0.00
06/07/2012	R209 On 07-February-13			Bond Future	8.58	79.7775	8.5800	79.7775	0.00
06/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	6637	7	6637	7	0.00
06/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	2882	3	2882	3	0.00
06/07/2012	R210 On 02-August-12			Bond Future	142.48	142.7493	142.4819	142.7493	992.00
06/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	0	0	0	0	0.00
06/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	178	0	178	0	0.00
06/07/2012	R211 On 02-August-12			Bond Future	120.45	120.4462	120.4463	120.4462	480.00
06/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	86	0	86	0	0.00
06/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
06/07/2012	R212 On 02-August-12			Bond Future	118.43	118.1261	118.4298	118.1261	3,064.00
06/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	1040	1	1040	1	0.00
06/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
06/07/2012	R213 On 02-August-12			Bond Future	8.31	91.4795	8.3050	91.4795	4,885.00
06/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	3839	4	3839	4	0.00
06/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	242	0	242	0	0.00
06/07/2012	R213 On 01-November-12			Bond Future	8.37	89.2418	8.3720	89.2418	0.00
06/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	5356	6	5356	6	0.00
06/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	1786	2	1786	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
06/07/2012	R213 On 07-February-13			Bond Future	8.44	90.6281	8.4440	90.6281	0.00
06/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	6623	7	6623	7	0.00
06/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	2966	3	2966	3	0.00
06/07/2012	R214 On 02-August-12			Bond Future	8.50	82.1887	8.5040	82.1887	1,700.00
06/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	3748	4	3748	4	0.00
06/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00