



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
09/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	2025 On 02-August-12			Bond Future	99.19	100.0000	99.1858	100.0000	1,612.00
09/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	0	0	0	0	0.00
09/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
09/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
09/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	824	0	824	0	0.00
09/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	814	0	814	0	0.00
09/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	804	0	804	0	0.00
09/07/2012	2025 On 01-November-12			Bond Future	100.59	100.0000	100.5869	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
09/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	597	0	597	0	0.00
09/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	577	0	577	0	0.00
09/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	587	0	587	0	0.00
09/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
09/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
09/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
09/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	AL7T On 02-August-12			Index Future	451.53	451.7790	451.5290	451.7790	13.00
09/07/2012	AL7T On 01-November-12			Index Future	457.91	458.1650	457.9080	458.1650	0.00
09/07/2012	ALBI On 02-August-12			Index Future	406.57	406.7230	406.5710	406.7230	1,003.00
09/07/2012	ALBI On 01-November-12			Index Future	412.31	412.4720	412.3140	412.4720	0.00
09/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	CS23 On 25-January-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
09/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/07/2012	ES33 On 02-August-12			Bond Future	9.05	88.6578	9.0450	88.6578	4,220.00
09/07/2012	ES33 On 01-November-12			Bond Future	9.13	86.1359	9.1310	86.1359	0.00
09/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	560	1	560	1	0.00
09/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
09/07/2012	GOVI On 02-August-12			GOVI	407.24	407.3650	407.2370	407.3650	266.00
09/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	90070	9	90070	9	0.00
09/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
09/07/2012	GOVI On 01-November-12			GOVI	412.99	413.1240	412.9890	413.1240	0.00
09/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	90290	9	90290	9	0.00
09/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
09/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/07/2012	IGOV On 02-August-12			Index Future	175.75	175.2210	175.7480	175.2210	594.00
09/07/2012	IGOV On 01-November-12			Index Future	178.23	177.6970	178.2300	177.6970	0.00
09/07/2012	IGOV On 07-February-13			Index Future	181.01	180.4760	181.0110	180.4760	14.00
09/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
09/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.4650	5.5550	94.4650	0.00
09/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.44	94.5650	5.4350	94.5650	0.00
09/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.40	94.6150	5.3950	94.6150	44,760.00
09/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.31	94.6850	5.3050	94.6850	0.00
09/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.27	94.7350	5.2650	94.7350	0.00
09/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.23	94.7650	5.2250	94.7650	840.00
09/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.23	94.7650	5.2250	94.7650	1,000.00
09/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.31	94.6850	5.3050	94.6850	500.00
09/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.44	94.5550	5.4350	94.5550	1,700.00
09/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.60	94.3950	5.5950	94.3950	1,500.00
09/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.78	94.2050	5.7750	94.2050	400.00

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09/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.99	94.0150	5.9850	94.0150	0.00
09/07/2012	R157 On 02-August-12			Bond Future	5.96	126.3972	5.9550	126.3972	15,680.00
09/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	712	1	712	1	0.00
09/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1261	1	1261	1	1,250.00
09/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3094	3	3094	3	0.00
09/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	1865	2	1865	2	0.00
09/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	3	0	3	0	1,250.00
09/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
09/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	21	0	21	0	0.00
09/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	98	0	98	0	0.00
09/07/2012	R157 On 01-November-12			Bond Future	5.98	121.3812	5.9810	121.3812	200.00
09/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	463	0	463	0	5,630.00
09/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1168	1	1168	1	0.00
09/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	419	0	419	0	0.00
09/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	1048	1	1048	1	0.00
09/07/2012	R157 On 07-February-13			Bond Future	6.00	123.2798	6.0030	123.2798	0.00
09/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1395	1	1395	1	0.00
09/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	671	1	671	1	0.00
09/07/2012	R186 On 02-August-12			Bond Future	7.89	123.7268	7.8850	123.7268	34,705.00
09/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	534	1	534	1	276.00
09/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	646	1	646	1	2,700.00
09/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	843	1	843	1	43.00
09/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	10292	10	10292	10	0.00
09/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	7313	7	7313	7	0.00
09/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	8107	8	8107	8	0.00
09/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	8195	8	8195	8	0.00
09/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	2011	2	2011	2	1,099.00
09/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	4203	4	4203	4	0.00
09/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	3798	4	3798	4	8,750.00
09/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	286	0	286	0	0.00
09/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	221	0	221	0	900.00
09/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	889	1	889	1	0.00
09/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	13	0	13	0	43.00
09/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	14	0	14	0	2,700.00

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09/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	25	0	25	0	276.00
09/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	2	0	2	0	199.00
09/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	2080	2	2080	2	0.00
09/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	2483	2	2483	2	0.00
09/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	2773	3	2773	3	0.00
09/07/2012	R186 On 01-November-12			Bond Future	7.95	125.4749	7.9520	125.4749	267.00
09/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	6694	7	6694	7	0.00
09/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	8900	9	8900	9	0.00
09/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	2911	3	2911	3	1,858.00
09/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	3751	4	3751	4	200.00
09/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	3289	3	3289	3	0.00
09/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	4193	4	4193	4	0.00
09/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	926	1	926	1	1,858.00
09/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1571	2	1571	2	200.00
09/07/2012	R186 On 07-February-13			Bond Future	8.02	122.1410	8.0240	122.1410	0.00
09/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	7291	7	7291	7	0.00
09/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	3180	3	3180	3	0.00
09/07/2012	R189 On 02-August-12			Bond Future	220.07	220.0826	220.0729	220.0826	0.00
09/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	423	0	423	0	0.00
09/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
09/07/2012	R197 On 02-August-12			Bond Future	258.49	257.1007	258.4922	257.1007	4,228.00
09/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	2342	1	2342	1	0.00
09/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
09/07/2012	R201 On 02-August-12			Bond Future	5.03	109.3281	5.0280	109.3281	1,620.00
09/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	454	0	454	0	0.00
09/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	55	0	55	0	0.00
09/07/2012	R201 On 01-November-12			Bond Future	4.94	110.8732	4.9390	110.8732	0.00
09/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	625	1	625	1	0.00
09/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	269	0	269	0	0.00
09/07/2012	R201 On 07-February-13			Bond Future	4.80	108.1943	4.7960	108.1943	0.00
09/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	734	1	734	1	0.00
09/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	397	0	397	0	0.00
09/07/2012	R202 On 02-August-12			Bond Future	189.04	189.0335	189.0411	189.0335	48,173.00
09/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	601	1	601	1	0.00

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09/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
09/07/2012	R203 On 02-August-12			Bond Future	6.46	110.8983	6.4590	110.8983	13,406.00
09/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	901	1	901	1	4,200.00
09/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	4767	5	4767	5	0.00
09/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	1800	2	1800	2	1,400.00
09/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	3056	3	3056	3	0.00
09/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	6	0	6	0	1,400.00
09/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	61	0	61	0	0.00
09/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
09/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	270	0	270	0	0.00
09/07/2012	R203 On 01-November-12			Bond Future	6.51	108.3093	6.5070	108.3093	883.00
09/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	2237	2	2237	2	0.00
09/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	695	1	695	1	0.00
09/07/2012	R203 On 07-February-13			Bond Future	6.56	110.0013	6.5570	110.0013	0.00
09/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	2633	3	2633	3	0.00
09/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	1091	1	1091	1	0.00
09/07/2012	R204 On 02-August-12			Bond Future	6.78	107.3117	6.7820	107.3117	4,061.00
09/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	2029	2	2029	2	0.00
09/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	100	0	100	0	0.00
09/07/2012	R204 On 01-November-12			Bond Future	6.84	108.8306	6.8360	108.8306	0.00
09/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	2777	3	2777	3	0.00
09/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	837	1	837	1	0.00
09/07/2012	R204 On 07-February-13			Bond Future	6.89	106.4987	6.8930	106.4987	0.00
09/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3316	3	3316	3	0.00
09/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1391	1	1391	1	0.00
09/07/2012	R206 On 02-August-12			Bond Future	5.09	103.7570	5.0910	103.7570	1,240.00
09/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	190	0	190	0	0.00
09/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	51	0	51	0	0.00
09/07/2012	R206 On 01-November-12			Bond Future	4.95	105.2239	4.9470	105.2239	0.00
09/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	300	0	300	0	0.00
09/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	180	0	180	0	0.00
09/07/2012	R206 On 07-February-13			Bond Future	4.67	103.1032	4.6670	103.1032	0.00
09/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	358	0	358	0	0.00
09/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	274	0	274	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
09/07/2012	R207 On 02-August-12			Bond Future	7.03	101.8307	7.0270	101.8307	28,653.00
09/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	2793	3	2793	3	0.00
09/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	56	0	56	0	0.00
09/07/2012	R207 On 01-November-12			Bond Future	7.08	103.2714	7.0830	103.2714	0.00
09/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	3530	4	3530	4	0.00
09/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	797	1	797	1	0.00
09/07/2012	R207 On 07-February-13			Bond Future	7.14	101.2480	7.1440	101.2480	0.00
09/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4127	4	4127	4	0.00
09/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1384	1	1384	1	0.00
09/07/2012	R208 On 02-August-12			Bond Future	7.15	99.8949	7.1520	99.8949	15,844.00
09/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	962	1	962	1	3,450.00
09/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	6588	7	6588	7	0.00
09/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	2304	2	2304	2	1,150.00
09/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	3979	4	3979	4	0.00
09/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	22	0	22	0	1,150.00
09/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	154	0	154	0	0.00
09/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	1	0	1	0	3,450.00
09/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	662	1	662	1	0.00
09/07/2012	R208 On 01-November-12			Bond Future	7.21	97.9137	7.2090	97.9137	0.00
09/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	3866	4	3866	4	0.00
09/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	923	1	923	1	0.00
09/07/2012	R208 On 07-February-13			Bond Future	7.27	99.4490	7.2690	99.4490	0.00
09/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	4544	5	4544	5	0.00
09/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1566	2	1566	2	0.00
09/07/2012	R209 On 02-August-12			Bond Future	8.47	79.8400	8.4690	79.8400	23,552.00
09/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	3749	4	3749	4	0.00
09/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	210	0	210	0	0.00
09/07/2012	R209 On 01-November-12			Bond Future	8.53	77.8214	8.5330	77.8214	0.00
09/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	5355	6	5355	6	0.00
09/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	1738	2	1738	2	0.00
09/07/2012	R209 On 07-February-13			Bond Future	8.60	79.0396	8.6010	79.0396	0.00
09/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	6496	7	6496	7	0.00
09/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	2911	3	2911	3	0.00
09/07/2012	R210 On 02-August-12			Bond Future	142.49	142.4819	142.4878	142.4819	992.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	0	0	0	0	0.00
09/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	172	0	172	0	0.00
09/07/2012	R211 On 02-August-12			Bond Future	120.45	120.4463	120.4456	120.4463	480.00
09/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	86	0	86	0	0.00
09/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
09/07/2012	R212 On 02-August-12			Bond Future	118.93	118.4298	118.9340	118.4298	3,064.00
09/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	1544	1	1544	1	0.00
09/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
09/07/2012	R213 On 02-August-12			Bond Future	8.32	90.7934	8.3240	90.7934	4,885.00
09/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	3656	4	3656	4	0.00
09/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	221	0	221	0	0.00
09/07/2012	R213 On 01-November-12			Bond Future	8.39	88.5399	8.3920	88.5399	0.00
09/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	5204	5	5204	5	0.00
09/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	1801	2	1801	2	0.00
09/07/2012	R213 On 07-February-13			Bond Future	8.47	89.9288	8.4660	89.9288	0.00
09/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	6475	7	6475	7	0.00
09/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	3000	3	3000	3	0.00
09/07/2012	R214 On 02-August-12			Bond Future	8.52	81.4386	8.5230	81.4386	1,700.00
09/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	3582	4	3582	4	0.00
09/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00