



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
10/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	2025 On 02-August-12			Bond Future	99.18	99.1858	99.1765	99.1858	1,612.00
10/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	834	1	834	1	0.00
10/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	824	1	824	1	0.00
10/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	814	1	814	1	0.00
10/07/2012	2025 On 01-November-12			Bond Future	100.58	100.5869	100.5771	100.5869	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
10/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	587	1	587	1	0.00
10/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	567	1	567	1	0.00
10/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	577	1	577	1	0.00
10/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
10/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	AL7T On 02-August-12			Index Future	453.94	451.5290	453.9390	451.5290	13.00
10/07/2012	AL7T On 01-November-12			Index Future	460.35	457.9080	460.3490	457.9080	0.00
10/07/2012	ALBI On 02-August-12			Index Future	408.43	406.5710	408.4340	406.5710	1,003.00
10/07/2012	ALBI On 01-November-12			Index Future	414.20	412.3140	414.2020	412.3140	0.00
10/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	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
10/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	ES33 On 02-August-12			Bond Future	8.97	88.5002	8.9730	88.5002	4,220.00
10/07/2012	ES33 On 01-November-12			Bond Future	9.06	85.9726	9.0580	85.9726	0.00
10/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1158	1	1158	1	0.00
10/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/07/2012	GOVI On 02-August-12			GOVI	409.03	407.2370	409.0310	407.2370	266.00
10/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	108010	9	108010	9	0.00
10/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
10/07/2012	GOVI On 01-November-12			GOVI	414.81	412.9890	414.8070	412.9890	0.00
10/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	108470	9	108470	9	0.00
10/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
10/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2012	IGOV On 02-August-12			Index Future	175.75	175.7480	175.7540	175.7480	594.00
10/07/2012	IGOV On 01-November-12			Index Future	178.24	178.2300	178.2360	178.2300	0.00
10/07/2012	IGOV On 07-February-13			Index Future	181.01	181.0110	181.0110	181.0110	14.00
10/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
10/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.4450	5.5600	94.4450	0.00
10/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.44	94.5650	5.4400	94.5650	0.00
10/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.37	94.6050	5.3700	94.6050	44,760.00
10/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.28	94.6950	5.2800	94.6950	0.00
10/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.23	94.7350	5.2300	94.7350	0.00
10/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.18	94.7750	5.1800	94.7750	840.00
10/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.18	94.7750	5.1800	94.7750	1,000.00
10/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.25	94.6950	5.2500	94.6950	500.00
10/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.38	94.5650	5.3800	94.5650	1,700.00
10/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.54	94.4050	5.5400	94.4050	1,500.00
10/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.73	94.2250	5.7300	94.2250	400.00

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10/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.91	94.0150	5.9100	94.0150	0.00
10/07/2012	R157 On 02-August-12			Bond Future	5.89	126.4130	5.8870	126.4130	15,680.00
10/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	885	1	885	1	0.00
10/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1465	1	1465	1	1,250.00
10/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3309	3	3309	3	0.00
10/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	2079	2	2079	2	0.00
10/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	1	0	1	0	1,250.00
10/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
10/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	10	0	10	0	0.00
10/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	55	0	55	0	0.00
10/07/2012	R157 On 01-November-12			Bond Future	5.91	121.3957	5.9070	121.3957	200.00
10/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	545	0	545	0	5,630.00
10/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1312	1	1312	1	0.00
10/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	348	0	348	0	0.00
10/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	916	1	916	1	0.00
10/07/2012	R157 On 07-February-13			Bond Future	5.92	123.2902	5.9220	123.2902	0.00
10/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1528	1	1528	1	0.00
10/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	591	1	591	1	0.00
10/07/2012	R186 On 02-August-12			Bond Future	7.81	123.5793	7.8080	123.5793	34,705.00
10/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	735	1	735	1	276.00
10/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	878	1	878	1	2,700.00
10/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	1124	1	1124	1	43.00
10/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	11050	10	11050	10	0.00
10/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	8060	7	8060	7	0.00
10/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	8860	8	8860	8	0.00
10/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	8948	8	8948	8	0.00
10/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	2497	2	2497	2	1,099.00
10/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	4872	4	4872	4	0.00
10/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	4446	4	4446	4	8,750.00
10/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	174	0	174	0	0.00
10/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	131	0	131	0	900.00
10/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	615	1	615	1	0.00
10/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	6	0	6	0	43.00
10/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	6	0	6	0	2,700.00

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10/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	12	0	12	0	276.00
10/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	1	0	1	0	199.00
10/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	1601	2	1601	2	0.00
10/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	1955	2	1955	2	0.00
10/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	2215	3	2215	3	0.00
10/07/2012	R186 On 01-November-12			Bond Future	7.87	125.3302	7.8730	125.3302	267.00
10/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	7250	7	7250	7	0.00
10/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	9527	9	9527	9	0.00
10/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	3258	3	3258	3	1,858.00
10/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	4158	4	4158	4	200.00
10/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	2931	3	2931	3	0.00
10/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	3775	4	3775	4	0.00
10/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	788	1	788	1	1,858.00
10/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1361	2	1361	2	200.00
10/07/2012	R186 On 07-February-13			Bond Future	7.94	121.9898	7.9430	121.9898	0.00
10/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	7787	7	7787	7	0.00
10/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	2908	3	2908	3	0.00
10/07/2012	R189 On 02-August-12			Bond Future	220.06	220.0729	220.0647	220.0729	0.00
10/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	415	0	415	0	0.00
10/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
10/07/2012	R197 On 02-August-12			Bond Future	258.50	258.4922	258.5014	258.4922	4,228.00
10/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	2351	2	2351	2	0.00
10/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
10/07/2012	R201 On 02-August-12			Bond Future	4.96	109.3374	4.9620	109.3374	1,620.00
10/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	581	0	581	0	0.00
10/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	28	0	28	0	0.00
10/07/2012	R201 On 01-November-12			Bond Future	4.86	110.8816	4.8640	110.8816	0.00
10/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	727	1	727	1	0.00
10/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	214	0	214	0	0.00
10/07/2012	R201 On 07-February-13			Bond Future	4.71	108.1998	4.7110	108.1998	0.00
10/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	830	1	830	1	0.00
10/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	337	0	337	0	0.00
10/07/2012	R202 On 02-August-12			Bond Future	189.05	189.0411	189.0499	189.0411	48,173.00
10/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	610	1	610	1	0.00

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10/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
10/07/2012	R203 On 02-August-12			Bond Future	6.38	110.9253	6.3830	110.9253	13,406.00
10/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	1142	1	1142	1	4,200.00
10/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	5109	5	5109	5	0.00
10/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	2112	2	2112	2	1,400.00
10/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	3394	3	3394	3	0.00
10/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	2	0	2	0	1,400.00
10/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	32	0	32	0	0.00
10/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
10/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	169	0	169	0	0.00
10/07/2012	R203 On 01-November-12			Bond Future	6.43	108.3307	6.4250	108.3307	883.00
10/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	2479	2	2479	2	0.00
10/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	585	1	585	1	0.00
10/07/2012	R203 On 07-February-13			Bond Future	6.47	110.0216	6.4700	110.0216	0.00
10/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	2863	3	2863	3	0.00
10/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	967	1	967	1	0.00
10/07/2012	R204 On 02-August-12			Bond Future	6.69	107.2322	6.6900	107.2322	4,061.00
10/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	2466	2	2466	2	0.00
10/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	49	0	49	0	0.00
10/07/2012	R204 On 01-November-12			Bond Future	6.74	108.7488	6.7400	108.7488	0.00
10/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	3120	3	3120	3	0.00
10/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	688	1	688	1	0.00
10/07/2012	R204 On 07-February-13			Bond Future	6.79	106.4104	6.7910	106.4104	0.00
10/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3643	3	3643	3	0.00
10/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1216	1	1216	1	0.00
10/07/2012	R206 On 02-August-12			Bond Future	5.02	103.7626	5.0230	103.7626	1,240.00
10/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	261	0	261	0	0.00
10/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	27	0	27	0	0.00
10/07/2012	R206 On 01-November-12			Bond Future	4.87	105.2286	4.8650	105.2286	0.00
10/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	358	0	358	0	0.00
10/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	142	0	142	0	0.00
10/07/2012	R206 On 07-February-13			Bond Future	4.57	103.1041	4.5650	103.1041	0.00
10/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	410	0	410	0	0.00
10/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	233	0	233	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
10/07/2012	R207 On 02-August-12			Bond Future	6.93	101.7211	6.9300	101.7211	28,653.00
10/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	3322	3	3322	3	0.00
10/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	24	0	24	0	0.00
10/07/2012	R207 On 01-November-12			Bond Future	6.98	103.1594	6.9820	103.1594	0.00
10/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	3948	4	3948	4	0.00
10/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	648	1	648	1	0.00
10/07/2012	R207 On 07-February-13			Bond Future	7.04	101.1235	7.0380	101.1235	0.00
10/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4522	4	4522	4	0.00
10/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1203	1	1203	1	0.00
10/07/2012	R208 On 02-August-12			Bond Future	7.07	99.8071	7.0660	99.8071	15,844.00
10/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	1279	1	1279	1	3,450.00
10/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	7128	7	7128	7	0.00
10/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	2775	2	2775	2	1,150.00
10/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	4508	4	4508	4	0.00
10/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	10	0	10	0	1,150.00
10/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	83	0	83	0	0.00
10/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
10/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	438	1	438	1	0.00
10/07/2012	R208 On 01-November-12			Bond Future	7.12	97.8220	7.1190	97.8220	0.00
10/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	4267	4	4267	4	0.00
10/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	773	1	773	1	0.00
10/07/2012	R208 On 07-February-13			Bond Future	7.18	99.3479	7.1760	99.3479	0.00
10/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	4921	5	4921	5	0.00
10/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1389	2	1389	2	0.00
10/07/2012	R209 On 02-August-12			Bond Future	8.40	79.6732	8.3980	79.6732	18,552.00
10/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	4267	4	4267	4	0.00
10/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	134	0	134	0	0.00
10/07/2012	R209 On 01-November-12			Bond Future	8.46	77.6568	8.4600	77.6568	0.00
10/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	5768	5	5768	5	0.00
10/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	1547	2	1547	2	0.00
10/07/2012	R209 On 07-February-13			Bond Future	8.53	78.8690	8.5260	78.8690	0.00
10/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	6891	6	6891	6	0.00
10/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	2695	3	2695	3	0.00
10/07/2012	R210 On 02-August-12			Bond Future	142.49	142.4878	142.4945	142.4878	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
10/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	0	0	0	0	0.00
10/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	166	0	166	0	0.00
10/07/2012	R211 On 02-August-12			Bond Future	120.45	120.4456	120.4457	120.4456	480.00
10/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	86	0	86	0	0.00
10/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
10/07/2012	R212 On 02-August-12			Bond Future	118.94	118.9340	118.9382	118.9340	3,064.00
10/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	1548	2	1548	2	0.00
10/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
10/07/2012	R213 On 02-August-12			Bond Future	8.26	90.6316	8.2580	90.6316	4,885.00
10/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	4143	4	4143	4	0.00
10/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	144	0	144	0	0.00
10/07/2012	R213 On 01-November-12			Bond Future	8.32	88.3720	8.3240	88.3720	0.00
10/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	5588	5	5588	5	0.00
10/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	1612	2	1612	2	0.00
10/07/2012	R213 On 07-February-13			Bond Future	8.40	89.7470	8.3960	89.7470	0.00
10/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	6845	6	6845	6	0.00
10/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	2789	3	2789	3	0.00
10/07/2012	R214 On 02-August-12			Bond Future	8.46	81.2726	8.4570	81.2726	1,700.00
10/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	4161	4	4161	4	0.00
10/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00