



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
16/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	2025 On 02-August-12			Bond Future	99.78	99.7883	99.7784	99.7883	2,062.00
16/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	0	0	0	0	0.00
16/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
16/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
16/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	232	0	232	0	0.00
16/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	222	0	222	0	0.00
16/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	212	0	212	0	0.00
16/07/2012	2025 On 01-November-12			Bond Future	101.18	101.1877	101.1770	101.1877	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
16/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	1187	1	1187	1	0.00
16/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	1167	1	1167	1	0.00
16/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	1177	1	1177	1	0.00
16/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
16/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
16/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
16/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	AL7T On 02-August-12			Index Future	459.30	456.6830	459.2990	456.6830	13.00
16/07/2012	AL7T On 01-November-12			Index Future	465.74	463.0880	465.7370	463.0880	0.00
16/07/2012	ALBI On 02-August-12			Index Future	413.68	411.5240	413.6840	411.5240	1,003.00
16/07/2012	ALBI On 01-November-12			Index Future	419.48	417.2950	419.4830	417.2950	0.00
16/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	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
16/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2012	ES33 On 02-August-12			Bond Future	8.77	90.0716	8.7720	90.0716	720.00
16/07/2012	ES33 On 01-November-12			Bond Future	8.85	87.5524	8.8510	87.5524	0.00
16/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2891	2	2891	2	0.00
16/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
16/07/2012	GOVI On 02-August-12			GOVI	413.98	411.9340	413.9810	411.9340	266.00
16/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	157510	14	157510	14	0.00
16/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
16/07/2012	GOVI On 01-November-12			GOVI	419.78	417.7110	419.7840	417.7110	0.00
16/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	158240	14	158240	14	0.00
16/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
16/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2012	IGOV On 02-August-12			Index Future	176.49	176.2950	176.4890	176.2950	594.00
16/07/2012	IGOV On 01-November-12			Index Future	178.96	178.7670	178.9630	178.7670	0.00
16/07/2012	IGOV On 07-February-13			Index Future	181.73	181.5310	181.7310	181.5310	14.00
16/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
16/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.57	94.4500	5.5700	94.4500	0.00
16/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.44	94.5700	5.4400	94.5700	0.00
16/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.41	94.6100	5.4100	94.6100	44,760.00
16/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.29	94.7200	5.2900	94.7200	0.00
16/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.25	94.7600	5.2500	94.7600	0.00
16/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.20	94.8100	5.2000	94.8100	840.00
16/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	1,000.00
16/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.20	94.8100	5.2000	94.8100	500.00
16/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	1,700.00
16/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.42	94.5700	5.4200	94.5700	1,500.00
16/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	400.00

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16/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.75	94.2200	5.7500	94.2200	0.00
16/07/2012	R157 On 02-August-12			Bond Future	5.73	126.8915	5.7330	126.8915	15,680.00
16/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	1323	1	1323	1	0.00
16/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1945	2	1945	2	1,250.00
16/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3798	4	3798	4	0.00
16/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	2567	2	2567	2	0.00
16/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
16/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
16/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
16/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	5	0	5	0	0.00
16/07/2012	R157 On 01-November-12			Bond Future	5.74	121.8644	5.7410	121.8644	200.00
16/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	735	1	735	1	5,630.00
16/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1645	1	1645	1	0.00
16/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	196	0	196	0	0.00
16/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	621	1	621	1	0.00
16/07/2012	R157 On 07-February-13			Bond Future	5.74	123.7507	5.7400	123.7507	0.00
16/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1820	2	1820	2	0.00
16/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	403	0	403	0	0.00
16/07/2012	R186 On 02-August-12			Bond Future	7.54	126.1820	7.5420	126.1820	34,668.00
16/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	1867	1	1867	1	276.00
16/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	2142	2	2142	2	2,700.00
16/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	2587	2	2587	2	43.00
16/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	13726	13	13726	13	0.00
16/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	10725	10	10725	10	0.00
16/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	11530	11	11530	11	0.00
16/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	11619	11	11619	11	0.00
16/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	4639	4	4639	4	1,099.00
16/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	7425	7	7425	7	0.00
16/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	6959	6	6959	6	8,750.00
16/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	10	0	10	0	0.00
16/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	7	0	7	0	900.00
16/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	80	0	80	0	0.00
16/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
16/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00

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16/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
16/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
16/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	388	1	388	1	0.00
16/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	542	1	542	1	0.00
16/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	669	1	669	1	0.00
16/07/2012	R186 On 01-November-12			Bond Future	7.60	127.9532	7.6000	127.9532	267.00
16/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	9316	9	9316	9	0.00
16/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	11823	11	11823	11	0.00
16/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	4604	4	4604	4	1,858.00
16/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	5719	5	5719	5	200.00
16/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	1796	2	1796	2	0.00
16/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	2424	3	2424	3	0.00
16/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	387	0	387	0	1,858.00
16/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	731	1	731	1	200.00
16/07/2012	R186 On 07-February-13			Bond Future	7.66	124.6371	7.6610	124.6371	0.00
16/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	9577	9	9577	9	0.00
16/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1968	2	1968	2	0.00
16/07/2012	R189 On 02-August-12			Bond Future	219.56	220.0218	219.5601	220.0218	0.00
16/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
16/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	90	0	90	0	0.00
16/07/2012	R197 On 02-August-12			Bond Future	259.94	259.9354	259.9435	259.9354	4,228.00
16/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	3793	4	3793	4	0.00
16/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
16/07/2012	R201 On 02-August-12			Bond Future	4.84	109.6495	4.8380	109.6495	1,620.00
16/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	844	1	844	1	0.00
16/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	2	0	2	0	0.00
16/07/2012	R201 On 01-November-12			Bond Future	4.73	111.1873	4.7310	111.1873	0.00
16/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	920	1	920	1	0.00
16/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	127	0	127	0	0.00
16/07/2012	R201 On 07-February-13			Bond Future	4.56	108.4959	4.5630	108.4959	0.00
16/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	1003	1	1003	1	0.00
16/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	237	0	237	0	0.00
16/07/2012	R202 On 02-August-12			Bond Future	189.69	189.2404	189.6921	189.2404	48,173.00
16/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	1252	1	1252	1	0.00

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16/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
16/07/2012	R203 On 02-August-12			Bond Future	6.20	111.7375	6.1970	111.7375	13,406.00
16/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	1837	2	1837	2	4,200.00
16/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	2925	3	2925	3	1,400.00
16/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	4234	4	4234	4	0.00
16/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	4451	4	4451	4	0.00
16/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	5951	6	5951	6	0.00
16/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
16/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
16/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
16/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	1	0	1	0	0.00
16/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	21	0	21	0	0.00
16/07/2012	R203 On 01-November-12			Bond Future	6.23	109.1489	6.2310	109.1489	883.00
16/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	3065	3	3065	3	0.00
16/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	332	0	332	0	0.00
16/07/2012	R203 On 07-February-13			Bond Future	6.27	110.8339	6.2650	110.8339	0.00
16/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1347	1	1347	1	6,300.00
16/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	3399	3	3399	3	0.00
16/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	662	1	662	1	0.00
16/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1987	2	1987	2	0.00
16/07/2012	R204 On 02-August-12			Bond Future	6.51	108.2504	6.5100	108.2504	4,017.00
16/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	3385	3	3385	3	0.00
16/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	3	0	3	0	0.00
16/07/2012	R204 On 01-November-12			Bond Future	6.55	109.7665	6.5520	109.7665	0.00
16/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	3833	3	3833	3	0.00
16/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	429	1	429	1	0.00
16/07/2012	R204 On 07-February-13			Bond Future	6.60	107.4317	6.5950	107.4317	0.00
16/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	4284	4	4284	4	0.00
16/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	885	1	885	1	0.00
16/07/2012	R206 On 02-August-12			Bond Future	4.89	103.9731	4.8900	103.9731	1,240.00
16/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	423	0	423	0	0.00
16/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	3	0	3	0	0.00
16/07/2012	R206 On 01-November-12			Bond Future	4.71	105.4322	4.7130	105.4322	0.00
16/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	478	0	478	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
16/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	84	0	84	0	0.00
16/07/2012	R206 On 07-February-13			Bond Future	4.38	103.2958	4.3780	103.2958	0.00
16/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	514	0	514	0	0.00
16/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	166	0	166	0	0.00
16/07/2012	R207 On 02-August-12			Bond Future	6.74	102.8876	6.7400	102.8876	28,653.00
16/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	4408	4	4408	4	0.00
16/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	1	0	1	0	0.00
16/07/2012	R207 On 01-November-12			Bond Future	6.79	104.3254	6.7860	104.3254	0.00
16/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	4798	4	4798	4	0.00
16/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	386	0	386	0	0.00
16/07/2012	R207 On 07-February-13			Bond Future	6.83	102.3000	6.8330	102.3000	0.00
16/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	5291	5	5291	5	0.00
16/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	849	1	849	1	0.00
16/07/2012	R208 On 02-August-12			Bond Future	6.88	100.9751	6.8750	100.9751	18,099.00
16/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	2150	2	2150	2	0.00
16/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	3913	3	3913	3	1,150.00
16/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	5713	5	5713	5	0.00
16/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	8342	8	8342	8	0.00
16/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
16/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
16/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	7	0	7	0	1,150.00
16/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	95	0	95	0	0.00
16/07/2012	R208 On 01-November-12			Bond Future	6.92	98.9976	6.9230	98.9976	0.00
16/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	5161	5	5161	5	0.00
16/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	1597	1	1597	1	5,180.00
16/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	4205	4	4205	4	0.00
16/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	681	1	681	1	0.00
16/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	2306	3	2306	3	0.00
16/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	452	1	452	1	0.00
16/07/2012	R208 On 07-February-13			Bond Future	6.97	100.5269	6.9730	100.5269	0.00
16/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	5741	5	5741	5	0.00
16/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	986	1	986	1	0.00
16/07/2012	R209 On 02-August-12			Bond Future	8.15	81.6779	8.1470	81.6779	7,082.00
16/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	6303	6	6303	6	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
16/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	9	0	9	0	0.00
16/07/2012	R209 On 01-November-12			Bond Future	8.20	79.6784	8.2040	79.6784	0.00
16/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	7338	7	7338	7	0.00
16/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	940	1	940	1	0.00
16/07/2012	R209 On 07-February-13			Bond Future	8.26	80.9138	8.2640	80.9138	0.00
16/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	8394	8	8394	8	0.00
16/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1999	2	1999	2	0.00
16/07/2012	R210 On 02-August-12			Bond Future	143.26	143.2577	143.2639	143.2577	1,092.00
16/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	604	1	604	1	0.00
16/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
16/07/2012	R211 On 02-August-12			Bond Future	120.29	120.2376	120.2894	120.2376	480.00
16/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	0	0	0	0	0.00
16/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	71	0	71	0	0.00
16/07/2012	R212 On 02-August-12			Bond Future	119.56	119.5613	119.5650	119.5613	3,064.00
16/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	2175	2	2175	2	0.00
16/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
16/07/2012	R213 On 02-August-12			Bond Future	7.99	92.8492	7.9870	92.8492	4,885.00
16/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	6380	6	6380	6	0.00
16/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	9	0	9	0	0.00
16/07/2012	R213 On 01-November-12			Bond Future	8.05	90.6096	8.0460	90.6096	0.00
16/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	7343	7	7343	7	0.00
16/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	967	1	967	1	0.00
16/07/2012	R213 On 07-February-13			Bond Future	8.11	92.0089	8.1110	92.0089	0.00
16/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	8430	8	8430	8	0.00
16/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1951	2	1951	2	0.00
16/07/2012	R214 On 02-August-12			Bond Future	8.21	83.3227	8.2070	83.3227	1,700.00
16/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	6421	6	6421	6	0.00
16/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00