



# 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
18/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	2025 On 02-August-12			Bond Future	99.99	99.9770	99.9887	99.9770	2,062.00
18/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	0	0	0	0	0.00
18/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
18/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
18/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	21	0	21	0	0.00
18/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	11	0	11	0	0.00
18/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	1	0	1	0	0.00
18/07/2012	2025 On 01-November-12			Bond Future	101.39	101.3785	101.3900	101.3785	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
18/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	1400	1	1400	1	0.00
18/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	1380	1	1380	1	0.00
18/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	1390	1	1390	1	0.00
18/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2038 On 02-August-12			Bond Future	98.13	98.1121	98.1263	98.1121	0.00
18/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	136	0	136	0	0.00
18/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	126	0	126	0	0.00
18/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	116	0	116	0	0.00
18/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2038 On 01-November-12			Bond Future	99.50	99.4875	99.5016	99.4875	0.00
18/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	512	0	512	0	0.00
18/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	492	0	492	0	0.00
18/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	502	0	502	0	0.00
18/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2050 On 02-August-12			Bond Future	103.56	103.5470	103.5611	103.5470	0.00
18/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	571	1	571	1	0.00
18/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	561	1	561	1	0.00
18/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	551	1	551	1	0.00
18/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2050 On 01-November-12			Bond Future	105.01	104.9985	105.0126	104.9985	0.00
18/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	1023	1	1023	1	0.00
18/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	1003	1	1003	1	0.00
18/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	1013	1	1013	1	0.00
18/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
18/07/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	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
18/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	AL7T On 02-August-12			Index Future	460.87	461.7620	460.8670	461.7620	13.00
18/07/2012	AL7T On 01-November-12			Index Future	467.33	468.2350	467.3270	468.2350	0.00
18/07/2012	ALBI On 02-August-12			Index Future	414.89	415.9910	414.8920	415.9910	1,003.00
18/07/2012	ALBI On 01-November-12			Index Future	420.71	421.8230	420.7070	421.8230	0.00
18/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2012	ES33 On 02-August-12			Bond Future	8.69	92.0049	8.6880	92.0049	720.00
18/07/2012	ES33 On 01-November-12			Bond Future	8.77	89.5160	8.7650	89.5160	0.00
18/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3627	4	3627	4	0.00
18/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	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
18/07/2012	GOVI On	02-August-12			GOVI	415.03	416.0550	415.0330	416.0550	266.00
18/07/2012	GOVI On	02-August-12	398.23	Call	GOVI	168030	18	168030	18	0.00
18/07/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
18/07/2012	GOVI On	01-November-12			GOVI	420.85	421.8880	420.8500	421.8880	0.00
18/07/2012	GOVI On	01-November-12	403.96	Call	GOVI	168900	18	168900	18	0.00
18/07/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
18/07/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2012	IGOV On	02-August-12			Index Future	177.21	177.1830	177.2100	177.1830	594.00
18/07/2012	IGOV On	01-November-12			Index Future	179.69	179.6670	179.6930	179.6670	0.00
18/07/2012	IGOV On	07-February-13			Index Future	182.47	182.4450	182.4720	182.4450	14.00
18/07/2012	ILBI On	02-August-12			Index Future	475.37	475.1260	475.3680	475.1260	169.00
18/07/2012	J157 On	15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/07/2012	J186 On	21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/07/2012	J201 On	22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/07/2012	J203 On	15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/07/2012	J204 On	21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/07/2012	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/07/2012	JBAF On	18-July-12			Jibar Tradeable Future	5.58	94.4300	5.5750	94.4300	0.00
18/07/2012	JBAF On	15-August-12			Jibar Tradeable Future	5.43	94.5800	5.4300	94.5800	0.00
18/07/2012	JBAF On	19-September-12			Jibar Tradeable Future	5.38	94.6200	5.3800	94.6200	44,760.00
18/07/2012	JBAF On	17-October-12			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	0.00
18/07/2012	JBAF On	21-November-12			Jibar Tradeable Future	5.22	94.7600	5.2200	94.7600	0.00
18/07/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.18	94.8050	5.1800	94.8050	840.00
18/07/2012	JBAF On	20-March-13			Jibar Tradeable Future	5.16	94.8100	5.1600	94.8100	1,000.00
18/07/2012	JBAF On	19-June-13			Jibar Tradeable Future	5.16	94.8100	5.1600	94.8100	500.00
18/07/2012	JBAF On	18-September-13			Jibar Tradeable Future	5.23	94.7500	5.2300	94.7500	1,700.00
18/07/2012	JBAF On	18-December-13			Jibar Tradeable Future	5.37	94.6100	5.3700	94.6100	1,500.00
18/07/2012	JBAF On	19-March-14			Jibar Tradeable Future	5.52	94.4400	5.5200	94.4400	400.00
18/07/2012	JBAF On	18-June-14			Jibar Tradeable Future	5.68	94.2500	5.6800	94.2500	0.00
18/07/2012	R157 On	02-August-12			Bond Future	5.76	127.2161	5.7580	127.2161	15,680.00
18/07/2012	R157 On	02-August-12	6.15	Call	Bond Future	1243	1	1243	1	0.00
18/07/2012	R157 On	02-August-12	6.35	Call	Bond Future	1865	2	1865	2	1,250.00
18/07/2012	R157 On	02-August-12	6.95	Call	Bond Future	3719	4	3719	4	0.00
18/07/2012	R157 On	02-August-12	6.55	Call	Bond Future	2487	3	2487	3	0.00

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18/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
18/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
18/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
18/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	4	0	4	0	0.00
18/07/2012	R157 On 01-November-12			Bond Future	5.77	122.1947	5.7690	122.1947	200.00
18/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	686	1	686	1	5,630.00
18/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1575	2	1575	2	0.00
18/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	208	0	208	0	0.00
18/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	654	1	654	1	0.00
18/07/2012	R157 On 07-February-13			Bond Future	5.77	124.0836	5.7710	124.0836	0.00
18/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1757	2	1757	2	0.00
18/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	422	0	422	0	0.00
18/07/2012	R186 On 02-August-12			Bond Future	7.49	128.1573	7.4850	128.1573	34,668.00
18/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	2216	3	2216	3	276.00
18/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	2523	3	2523	3	0.00
18/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	3013	4	3013	4	43.00
18/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	14310	15	14310	15	0.00
18/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	11309	12	11309	12	0.00
18/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	12115	13	12115	13	0.00
18/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	12204	13	12204	13	0.00
18/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	5179	6	5179	6	1,099.00
18/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	8005	9	8005	9	0.00
18/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	7536	8	7536	8	8,750.00
18/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	3	0	3	0	0.00
18/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	2	0	2	0	900.00
18/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	36	0	36	0	0.00
18/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
18/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
18/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
18/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
18/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	229	0	229	0	0.00
18/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	339	0	339	0	0.00
18/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	434	0	434	0	0.00
18/07/2012	R186 On 01-November-12			Bond Future	7.54	129.9530	7.5400	129.9530	267.00

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18/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	9815	10	9815	10	0.00
18/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	12364	13	12364	13	0.00
18/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	6115	7	6115	7	200.00
18/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	4952	5	4952	5	1,858.00
18/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	2169	2	2169	2	0.00
18/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	1588	1	1588	1	0.00
18/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	324	0	324	0	1,858.00
18/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	625	1	625	1	200.00
18/07/2012	R186 On 07-February-13			Bond Future	7.60	126.6666	7.5990	126.6666	0.00
18/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	10022	10	10022	10	0.00
18/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	2368	3	2368	3	10,300.00
18/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	8503	8	8503	8	0.00
18/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1801	2	1801	2	0.00
18/07/2012	R189 On 02-August-12			Bond Future	219.02	219.1782	219.0156	219.1782	0.00
18/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
18/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	634	0	634	0	0.00
18/07/2012	R197 On 02-August-12			Bond Future	261.37	261.3500	261.3749	261.3500	5,418.00
18/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	5225	5	5225	5	0.00
18/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
18/07/2012	R201 On 02-August-12			Bond Future	4.91	109.7172	4.9130	109.7172	1,620.00
18/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	672	1	672	1	0.00
18/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	5	0	5	0	0.00
18/07/2012	R201 On 01-November-12			Bond Future	4.82	111.2544	4.8150	111.2544	0.00
18/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	783	1	783	1	0.00
18/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	167	0	167	0	0.00
18/07/2012	R201 On 07-February-13			Bond Future	4.66	108.5641	4.6610	108.5641	0.00
18/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	875	1	875	1	0.00
18/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	289	0	289	0	0.00
18/07/2012	R202 On 02-August-12			Bond Future	189.73	189.7001	189.7264	189.7001	48,173.00
18/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	1286	1	1286	1	0.00
18/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
18/07/2012	R203 On 02-August-12			Bond Future	6.15	112.4337	6.1460	112.4337	13,406.00
18/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	2057	2	2057	2	4,200.00
18/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	3156	3	3156	3	1,400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	6184	6	6184	6	0.00
18/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	4467	5	4467	5	0.00
18/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	4683	5	4683	5	0.00
18/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
18/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
18/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
18/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
18/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	8	0	8	0	0.00
18/07/2012	R203 On 01-November-12			Bond Future	6.18	109.8482	6.1760	109.8482	883.00
18/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	3255	3	3255	3	0.00
18/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	282	0	282	0	0.00
18/07/2012	R203 On 07-February-13			Bond Future	6.21	111.5503	6.2060	111.5503	0.00
18/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1450	1	1450	1	6,300.00
18/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	3576	4	3576	4	0.00
18/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	596	1	596	1	0.00
18/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1847	2	1847	2	0.00
18/07/2012	R204 On 02-August-12			Bond Future	6.46	109.0152	6.4570	109.0152	4,017.00
18/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	3669	4	3669	4	0.00
18/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	1	0	1	0	0.00
18/07/2012	R204 On 01-November-12			Bond Future	6.50	110.5456	6.4970	110.5456	0.00
18/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	4058	4	4058	4	0.00
18/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	368	0	368	0	0.00
18/07/2012	R204 On 07-February-13			Bond Future	6.54	108.2195	6.5370	108.2195	0.00
18/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	4494	5	4494	5	0.00
18/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	804	1	804	1	0.00
18/07/2012	R206 On 02-August-12			Bond Future	4.95	104.0419	4.9520	104.0419	1,240.00
18/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	339	0	339	0	0.00
18/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	5	0	5	0	0.00
18/07/2012	R206 On 01-November-12			Bond Future	4.79	105.5013	4.7880	105.5013	0.00
18/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	412	0	412	0	0.00
18/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	105	0	105	0	0.00
18/07/2012	R206 On 07-February-13			Bond Future	4.48	103.3653	4.4770	103.3653	0.00
18/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	454	1	454	1	0.00
18/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	196	0	196	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
18/07/2012	R207 On 02-August-12			Bond Future	6.68	103.8694	6.6830	103.8694	28,653.00
18/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	4743	5	4743	5	0.00
18/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
18/07/2012	R207 On 01-November-12			Bond Future	6.73	105.3241	6.7260	105.3241	20.00
18/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	5080	5	5080	5	0.00
18/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	326	0	326	0	0.00
18/07/2012	R207 On 07-February-13			Bond Future	6.77	103.3155	6.7710	103.3155	0.00
18/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	5551	6	5551	6	0.00
18/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	765	1	765	1	0.00
18/07/2012	R208 On 02-August-12			Bond Future	6.81	102.1154	6.8130	102.1154	18,099.00
18/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	2498	3	2498	3	0.00
18/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	4306	4	4306	4	1,150.00
18/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	6111	6	6111	6	0.00
18/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	8741	9	8741	9	0.00
18/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
18/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
18/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	2	0	2	0	1,150.00
18/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	44	0	44	0	0.00
18/07/2012	R208 On 01-November-12			Bond Future	6.86	100.1532	6.8580	100.1532	0.00
18/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	5494	6	5494	6	0.00
18/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	1770	2	1770	2	5,180.00
18/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	4511	5	4511	5	0.00
18/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	579	1	579	1	0.00
18/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	2072	2	2072	2	0.00
18/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	378	0	378	0	0.00
18/07/2012	R208 On 07-February-13			Bond Future	6.91	101.6994	6.9050	101.6994	0.00
18/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	6053	6	6053	6	0.00
18/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	883	1	883	1	0.00
18/07/2012	R209 On 02-August-12			Bond Future	8.06	83.6386	8.0640	83.6386	6,615.00
18/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	7032	8	7032	8	0.00
18/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	2	0	2	0	0.00
18/07/2012	R209 On 01-November-12			Bond Future	8.12	81.6681	8.1190	81.6681	0.00
18/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	7925	8	7925	8	0.00
18/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	784	1	784	1	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
18/07/2012	R209 On 07-February-13			Bond Future	8.18	82.9305	8.1760	82.9305	0.00
18/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	8946	9	8946	9	0.00
18/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1790	2	1790	2	0.00
18/07/2012	R210 On 02-August-12			Bond Future	144.95	144.5591	144.9488	144.5591	1,092.00
18/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	2289	2	2289	2	0.00
18/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
18/07/2012	R211 On 02-August-12			Bond Future	120.34	120.2891	120.3414	120.2891	480.00
18/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	0	0	0	0	0.00
18/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	19	0	19	0	0.00
18/07/2012	R212 On 02-August-12			Bond Future	120.29	120.2758	120.2876	120.2758	3,064.00
18/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	2898	3	2898	3	0.00
18/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
18/07/2012	R213 On 02-August-12			Bond Future	7.93	94.5666	7.9300	94.5666	4,885.00
18/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	6885	7	6885	7	0.00
18/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	3	0	3	0	0.00
18/07/2012	R213 On 01-November-12			Bond Future	7.99	92.3567	7.9870	92.3567	0.00
18/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	2208	2	2208	2	140.00
18/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	7745	8	7745	8	0.00
18/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	847	1	847	1	0.00
18/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	4349	4	4349	4	0.00
18/07/2012	R213 On 07-February-13			Bond Future	8.05	93.7820	8.0490	93.7820	0.00
18/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	8815	9	8815	9	0.00
18/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1797	2	1797	2	0.00
18/07/2012	R214 On 02-August-12			Bond Future	8.12	85.3967	8.1240	85.3967	1,700.00
18/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	7196	8	7196	8	0.00
18/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00