



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
19/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	2025 On 02-August-12			Bond Future	99.99	99.9887	99.9924	99.9887	2,062.00
19/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	2	0	2	0	0.00
19/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
19/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
19/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	18	0	18	0	0.00
19/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	8	0	8	0	0.00
19/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2025 On 01-November-12			Bond Future	101.39	101.3900	101.3930	101.3900	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
19/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	1403	1	1403	1	0.00
19/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	1383	1	1383	1	0.00
19/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	1393	1	1393	1	0.00
19/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2038 On 02-August-12			Bond Future	98.13	98.1263	98.1310	98.1263	0.00
19/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	141	0	141	0	0.00
19/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	131	0	131	0	0.00
19/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	121	0	121	0	0.00
19/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2038 On 01-November-12			Bond Future	99.51	99.5016	99.5054	99.5016	0.00
19/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	515	1	515	1	0.00
19/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	495	0	495	0	0.00
19/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	505	1	505	1	0.00
19/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2050 On 02-August-12			Bond Future	103.57	103.5611	103.5659	103.5611	0.00
19/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	576	1	576	1	0.00
19/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	566	1	566	1	0.00
19/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	556	1	556	1	0.00
19/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2050 On 01-November-12			Bond Future	105.02	105.0126	105.0165	105.0126	0.00
19/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	1027	1	1027	1	0.00
19/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	1007	1	1007	1	0.00
19/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	1017	1	1017	1	0.00
19/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
19/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
19/07/2012	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
19/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	AL7T On 02-August-12			Index Future	468.90	460.8670	468.8980	460.8670	13.00
19/07/2012	AL7T On 01-November-12			Index Future	475.47	467.3270	475.4650	467.3270	0.00
19/07/2012	ALBI On 02-August-12			Index Future	421.11	414.8920	421.1120	414.8920	1,003.00
19/07/2012	ALBI On 01-November-12			Index Future	427.01	420.7070	427.0100	420.7070	0.00
19/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2012	ES33 On 02-August-12			Bond Future	8.48	91.5394	8.4810	91.5394	303.00
19/07/2012	ES33 On 01-November-12			Bond Future	8.55	89.0402	8.5518	89.0402	0.00
19/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	5494	4	5494	4	0.00
19/07/2012	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
19/07/2012	GOVI On 02-August-12			GOVI	421.03	415.0330	421.0330	415.0330	263.00
19/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	228030	17	228030	17	0.00
19/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
19/07/2012	GOVI On 01-November-12			GOVI	426.93	420.8500	426.9300	420.8500	0.00
19/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	229700	17	229700	17	0.00
19/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
19/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2012	IGOV On 02-August-12			Index Future	177.87	177.2100	177.8700	177.2100	594.00
19/07/2012	IGOV On 01-November-12			Index Future	180.36	179.6930	180.3620	179.6930	0.00
19/07/2012	IGOV On 07-February-13			Index Future	183.15	182.4720	183.1490	182.4720	14.00
19/07/2012	ILBI On 02-August-12			Index Future	475.37	475.3680	475.3680	475.3680	169.00
19/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.19	94.5700	5.1900	94.5700	0.00
19/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.10	94.6200	5.1000	94.6200	44,760.00
19/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.03	94.7500	5.0300	94.7500	0.00
19/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.99	94.7800	4.9900	94.7800	0.00
19/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.95	94.8200	4.9500	94.8200	840.00
19/07/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.04	5.1700	5.0400	5.1700	0.00
19/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.05	94.8400	5.0500	94.8400	1,000.00
19/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.11	94.8400	5.1100	94.8400	500.00
19/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.19	94.7700	5.1900	94.7700	1,700.00
19/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.33	94.6300	5.3300	94.6300	1,500.00
19/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.48	94.4800	5.4800	94.4800	400.00
19/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.46	94.3200	5.4600	94.3200	0.00
19/07/2012	R157 On 02-August-12			Bond Future	5.45	127.0377	5.4482	127.0377	15,680.00
19/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	2230	1	2230	1	0.00
19/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	2856	2	2856	2	1,250.00
19/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	4709	4	4709	4	0.00
19/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	3478	2	3478	2	0.00

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19/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
19/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
19/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R157 On 01-November-12			Bond Future	5.43	122.0133	5.4271	122.0133	200.00
19/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	1312	1	1312	1	5,630.00
19/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	2437	2	2437	2	0.00
19/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	66	0	66	0	0.00
19/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	275	1	275	1	0.00
19/07/2012	R157 On 07-February-13			Bond Future	5.39	123.9012	5.3878	123.9012	0.00
19/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	2552	2	2552	2	0.00
19/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	199	0	199	0	0.00
19/07/2012	R186 On 02-August-12			Bond Future	7.25	127.6002	7.2477	127.6002	34,668.00
19/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	4322	2	4322	2	276.00
19/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	4704	3	4704	3	0.00
19/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	5284	3	5284	3	43.00
19/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	10477	8	10477	8	0.00
19/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	14677	12	14677	12	0.00
19/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	7619	5	7619	5	1,099.00
19/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	10007	8	10007	8	8,750.00
19/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	16784	14	16784	14	0.00
19/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	14588	12	14588	12	0.00
19/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	13783	11	13783	11	0.00
19/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
19/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
19/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
19/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	2	0	2	0	0.00
19/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
19/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
19/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	27	0	27	0	0.00
19/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	46	0	46	0	0.00
19/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	66	0	66	0	0.00
19/07/2012	R186 On 01-November-12			Bond Future	7.30	129.3958	7.2959	129.3958	267.00

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19/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	12039	10	12039	10	0.00
19/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	14710	12	14710	12	0.00
19/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	8006	6	8006	6	200.00
19/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	6672	5	6672	5	1,858.00
19/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	1388	2	1388	2	0.00
19/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	979	2	979	2	0.00
19/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	171	0	171	0	1,858.00
19/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	350	1	350	1	200.00
19/07/2012	R186 On 07-February-13			Bond Future	7.35	126.1004	7.3461	126.1004	0.00
19/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	12035	10	12035	10	0.00
19/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	3277	2	3277	2	10,300.00
19/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	6872	9	6872	9	0.00
19/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1274	2	1274	2	0.00
19/07/2012	R189 On 02-August-12			Bond Future	219.01	219.0156	219.0114	219.0156	0.00
19/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
19/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	639	1	639	1	0.00
19/07/2012	R197 On 02-August-12			Bond Future	263.73	261.3749	263.7322	261.3749	5,418.00
19/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	7582	5	7582	5	0.00
19/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R201 On 02-August-12			Bond Future	4.64	109.6052	4.6395	109.6052	1,620.00
19/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	1307	1	1307	1	0.00
19/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R201 On 01-November-12			Bond Future	4.51	111.1411	4.5068	111.1411	0.00
19/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	1315	1	1315	1	0.00
19/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	50	0	50	0	0.00
19/07/2012	R201 On 07-February-13			Bond Future	4.31	108.4480	4.3051	108.4480	0.00
19/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	1369	1	1369	1	0.00
19/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	126	0	126	0	0.00
19/07/2012	R202 On 02-August-12			Bond Future	189.74	189.7264	189.7352	189.7264	48,173.00
19/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	1295	1	1295	1	0.00
19/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R203 On 02-August-12			Bond Future	5.88	112.3424	5.8828	112.3424	13,406.00
19/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	3258	2	3258	2	4,200.00
19/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	4365	3	4365	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
19/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	7393	6	7393	6	0.00
19/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	5676	4	5676	4	0.00
19/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	5893	5	5893	5	0.00
19/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
19/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
19/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R203 On 01-November-12			Bond Future	5.90	109.7611	5.8971	109.7611	1,636.00
19/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	4324	3	4324	3	0.00
19/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	128	0	128	0	0.00
19/07/2012	R203 On 07-February-13			Bond Future	5.91	111.4594	5.9078	111.4594	0.00
19/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	2102	1	2102	1	6,300.00
19/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	4574	4	4574	4	0.00
19/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	354	1	354	1	0.00
19/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1259	2	1259	2	0.00
19/07/2012	R204 On 02-August-12			Bond Future	6.20	108.9719	6.1999	108.9719	4,017.00
19/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	5070	4	5070	4	0.00
19/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R204 On 01-November-12			Bond Future	6.23	110.4986	6.2267	110.4986	0.00
19/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	5291	4	5291	4	0.00
19/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	180	0	180	0	0.00
19/07/2012	R204 On 07-February-13			Bond Future	6.25	108.1744	6.2515	108.1744	0.00
19/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	5639	4	5639	4	0.00
19/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	509	1	509	1	0.00
19/07/2012	R206 On 02-August-12			Bond Future	4.66	103.9576	4.6555	103.9576	1,240.00
19/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	751	0	751	0	0.00
19/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R206 On 01-November-12			Bond Future	4.43	105.4146	4.4282	105.4146	0.00
19/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	755	0	755	0	0.00
19/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	26	0	26	0	0.00
19/07/2012	R206 On 07-February-13			Bond Future	4.01	103.2775	4.0095	103.2775	0.00
19/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	766	0	766	0	0.00
19/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	79	0	79	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
19/07/2012	R207 On 02-August-12			Bond Future	6.38	103.7276	6.3802	103.7276	28,653.00
19/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	6550	5	6550	5	0.00
19/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R207 On 01-November-12			Bond Future	6.41	105.1807	6.4098	105.1807	20.00
19/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	6726	5	6726	5	0.00
19/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	139	0	139	0	0.00
19/07/2012	R207 On 07-February-13			Bond Future	6.44	103.1657	6.4391	103.1657	0.00
19/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	7091	6	7091	6	0.00
19/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	445	1	445	1	0.00
19/07/2012	R208 On 02-August-12			Bond Future	6.54	101.9607	6.5358	101.9607	18,099.00
19/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	4261	2	4261	2	0.00
19/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	6110	4	6110	4	1,150.00
19/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	7916	6	7916	6	0.00
19/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	10546	9	10546	9	0.00
19/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
19/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
19/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
19/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	2	0	2	0	0.00
19/07/2012	R208 On 01-November-12			Bond Future	6.57	99.9960	6.5700	99.9960	0.00
19/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	7124	5	7124	5	0.00
19/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	2784	2	2784	2	5,180.00
19/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	6049	5	6049	5	0.00
19/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	288	1	288	1	0.00
19/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1257	2	1257	2	0.00
19/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	178	0	178	0	0.00
19/07/2012	R208 On 07-February-13			Bond Future	6.60	101.5404	6.6042	101.5404	0.00
19/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	7576	6	7576	6	0.00
19/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	547	1	547	1	0.00
19/07/2012	R209 On 02-August-12			Bond Future	7.86	83.1637	7.8579	83.1637	6,615.00
19/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	8901	7	8901	7	0.00
19/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R209 On 01-November-12			Bond Future	7.91	81.1810	7.9070	81.1810	0.00
19/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	9548	8	9548	8	0.00
19/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	505	1	505	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
19/07/2012	R209 On 07-February-13			Bond Future	7.96	82.4406	7.9587	82.4406	0.00
19/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	10450	9	10450	9	0.00
19/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1366	2	1366	2	0.00
19/07/2012	R210 On 02-August-12			Bond Future	144.96	144.9488	144.9551	144.9488	1,092.00
19/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	2295	2	2295	2	0.00
19/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R211 On 02-August-12			Bond Future	120.96	120.3414	120.9641	120.3414	480.00
19/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	604	0	604	0	0.00
19/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R212 On 02-August-12			Bond Future	120.29	120.2876	120.2914	120.2876	3,064.00
19/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	2901	3	2901	3	0.00
19/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R213 On 02-August-12			Bond Future	7.72	94.0788	7.7230	94.0788	4,885.00
19/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	8773	7	8773	7	0.00
19/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
19/07/2012	R213 On 01-November-12			Bond Future	7.77	91.8665	7.7750	91.8665	0.00
19/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	3068	2	3068	2	140.00
19/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	9356	8	9356	8	0.00
19/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	547	1	547	1	0.00
19/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	3297	4	3297	4	0.00
19/07/2012	R213 On 07-February-13			Bond Future	7.83	93.2902	7.8310	93.2902	0.00
19/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	10318	9	10318	9	0.00
19/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1363	2	1363	2	0.00
19/07/2012	R214 On 02-August-12			Bond Future	7.92	84.8864	7.9175	84.8864	1,700.00
19/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	9175	7	9175	7	0.00
19/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00