



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 20/07/2012 To: 20/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	0986 On 31-March-36			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
20/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	2025 On 02-August-12			Bond Future	104.04	99.9924	104.0353	99.9924	2,062.00
20/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	4045	0	4	0	0.00
20/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	4035	0	4	0	0.00
20/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	4025	0	4	0	0.00
20/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2025 On 01-November-12			Bond Future	105.36	101.3930	105.3629	101.3930	0.00
20/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	5373	1	5	1	0.00
20/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	5353	1	5	1	0.00
20/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	5363	1	5	1	0.00
20/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2038 On 02-August-12			Bond Future	101.79	98.1310	101.7869	98.1310	0.00
20/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	3797	0	4	0	0.00
20/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	3787	0	4	0	0.00
20/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	3777	0	4	0	0.00
20/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2038 On 01-November-12			Bond Future	103.09	99.5054	103.0858	99.5054	0.00
20/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	4096	1	4	1	0.00
20/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	4076	0	4	0	0.00
20/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	4086	1	4	1	0.00
20/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2050 On 02-August-12			Bond Future	108.59	103.5659	108.5859	103.5659	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
20/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	5596	1	6	1	0.00
20/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	5586	1	6	1	0.00
20/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	5576	1	6	1	0.00
20/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2050 On 01-November-12			Bond Future	109.97	105.0165	109.9717	105.0165	0.00
20/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	5982	1	6	1	0.00
20/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	5962	1	6	1	0.00
20/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	5972	1	6	1	0.00
20/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	AL7T On 02-August-12			Index Future	470.30	468.8980	470.2980	468.8980	13.00
20/07/2012	AL7T On 01-November-12			Index Future	476.30	475.4650	476.3000	475.4650	0.00
20/07/2012	AL7T On 07-February-13			Index Future	483.14	482.0000	483.1360	482.0000	0.00
20/07/2012	ALBI On 02-August-12			Index Future	422.45	421.1120	422.4500	421.1120	1,003.00
20/07/2012	ALBI On 01-November-12			Index Future	427.84	427.0100	427.8410	427.0100	0.00
20/07/2012	ALBI On 07-February-13			Index Future	433.98	433.6000	433.9810	433.6000	0.00
20/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C189 On 01-April-13			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
20/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2012	ES33 On 02-August-12			Bond Future	8.41	93.3788	94.0074	93.3788	303.00
20/07/2012	ES33 On 01-November-12			Bond Future	8.49	90.9068	91.4297	90.9068	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
20/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	6017	5	6	5	0.00
20/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
20/07/2012	ES33 On 07-February-13			Bond Future	8.58	8.5500	92.7424	8.5500	0.00
20/07/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
20/07/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
20/07/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
20/07/2012	ES33 On 07-February-13	8.56	Put	Bond Future	176	0	0	0	0.00
20/07/2012	ES33 On 07-February-13	8.55	Put	Bond Future	265	0	0	0	0.00
20/07/2012	ES33 On 07-February-13	8.54	Put	Bond Future	354	0	0	0	0.00
20/07/2012	GOVI On 02-August-12			GOVI	422.26	421.0330	422.2580	421.0330	263.00
20/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	240280	23	24	23	0.00
20/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
20/07/2012	GOVI On 01-November-12			GOVI	427.65	426.9300	427.6470	426.9300	0.00
20/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	236870	23	24	23	0.00
20/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
20/07/2012	GOVI On 07-February-13			GOVI	433.79	433.0000	433.7850	433.0000	0.00
20/07/2012	GOVI On 07-February-13	432.99	Call	GOVI	7950	0	1	0	0.00
20/07/2012	GOVI On 07-February-13	433.01	Call	GOVI	7750	0	1	0	0.00
20/07/2012	GOVI On 07-February-13	433.00	Call	GOVI	7850	0	1	0	0.00
20/07/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
20/07/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
20/07/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
20/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2012	IGOV On 02-August-12			Index Future	181.67	177.8700	181.6740	177.8700	594.00
20/07/2012	IGOV On 01-November-12			Index Future	183.99	180.3620	183.9920	180.3620	0.00
20/07/2012	IGOV On 07-February-13			Index Future	186.63	183.1490	186.6330	183.1490	14.00
20/07/2012	ILBI On 02-August-12			Index Future	475.37	475.3680	475.3680	475.3680	169.00
20/07/2012	ILBI On 01-November-12			Index Future	482.43	482.4300	482.4300	482.4300	0.00
20/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
20/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.06	94.8100	94.9400	94.8100	0.00
20/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.99	94.9000	95.0100	94.9000	44,760.00
20/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.86	94.9700	95.1400	94.9700	0.00
20/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.72	95.0100	95.2800	95.0100	0.00
20/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.67	95.0500	95.3300	95.0500	840.00
20/07/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.67	94.9600	95.3300	94.9600	0.00
20/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.67	94.9500	95.3300	94.9500	1,000.00
20/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.69	94.8900	95.3100	94.8900	500.00
20/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.74	94.8100	95.2600	94.8100	1,700.00
20/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.85	94.6700	95.1500	94.6700	1,500.00
20/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	4.99	94.5200	95.0100	94.5200	400.00
20/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.39	94.5400	94.6100	94.5400	0.00
20/07/2012	R157 On 02-August-12			Bond Future	5.38	128.0285	128.2338	128.0285	15,580.00
20/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	2435	2	2	2	0.00
20/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	3061	3	3	3	1,250.00
20/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	3683	3	4	3	0.00
20/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	4915	5	5	5	0.00
20/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
20/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
20/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R157 On 01-November-12			Bond Future	5.41	123.0179	123.0712	123.0179	200.00
20/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	1301	1	1	1	5,630.00
20/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	2466	2	2	2	0.00
20/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	42	0	0	0	0.00
20/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	211	0	0	0	0.00

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20/07/2012	R157 On 07-February-13			Bond Future	5.42	124.9191	124.8382	124.9191	0.00
20/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	2445	3	2	3	0.00
20/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	173	0	0	0	0.00
20/07/2012	R157 On 02-May-13			Bond Future	5.42	5.3500	119.5716	5.3500	0.00
20/07/2012	R157 On 02-May-13	5.35	Call	Bond Future	1031	0	1	0	0.00
20/07/2012	R157 On 02-May-13	5.34	Call	Bond Future	1019	0	1	0	0.00
20/07/2012	R157 On 02-May-13	5.36	Call	Bond Future	1043	0	1	0	0.00
20/07/2012	R157 On 02-May-13	5.36	Put	Bond Future	1190	0	1	0	0.00
20/07/2012	R157 On 02-May-13	5.34	Put	Bond Future	1215	0	1	0	0.00
20/07/2012	R157 On 02-May-13	5.35	Put	Bond Future	1203	0	1	0	0.00
20/07/2012	R186 On 02-August-12			Bond Future	7.19	130.0739	130.6958	130.0739	34,408.00
20/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	4927	4	5	4	276.00
20/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	5315	5	5	5	0.00
20/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	5900	5	6	5	43.00
20/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	11099	10	11	10	0.00
20/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	15299	15	15	15	0.00
20/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	8241	8	8	8	1,099.00
20/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	10629	10	11	10	8,750.00
20/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	17406	17	17	17	0.00
20/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	15210	15	15	15	0.00
20/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	14404	14	14	14	0.00
20/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
20/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
20/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
20/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	2	0	0	0	0.00
20/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
20/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
20/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	20	0	0	0	0.00
20/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	35	0	0	0	0.00
20/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	50	0	0	0	0.00
20/07/2012	R186 On 01-November-12			Bond Future	7.25	131.8958	132.3637	131.8958	267.00
20/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	12409	12	12	12	0.00
20/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	15110	15	15	15	0.00

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20/07/2012	R186 On	01-November-12	8.00	Call	Bond Future	8269	8	8	8	200.00
20/07/2012	R186 On	01-November-12	7.82	Call	Bond Future	6873	7	7	7	1,858.00
20/07/2012	R186 On	01-November-12	7.82	Put	Bond Future	1121	1	1	1	0.00
20/07/2012	R186 On	01-November-12	8.00	Put	Bond Future	774	1	1	1	0.00
20/07/2012	R186 On	01-November-12	8.82	Put	Bond Future	102	0	0	0	1,858.00
20/07/2012	R186 On	01-November-12	8.50	Put	Bond Future	251	0	0	0	200.00
20/07/2012	R186 On	07-February-13			Bond Future	7.31	128.6403	128.9733	128.6403	0.00
20/07/2012	R186 On	07-February-13	8.47	Call	Bond Future	12204	12	12	12	0.00
20/07/2012	R186 On	07-February-13	7.00	Call	Bond Future	3188	3	3	3	10,300.00
20/07/2012	R186 On	07-February-13	7.00	Put	Bond Future	6450	7	6	7	0.00
20/07/2012	R186 On	07-February-13	8.47	Put	Bond Future	1110	1	1	1	0.00
20/07/2012	R186 On	02-May-13			Bond Future	7.37	7.4000	130.5598	7.4000	0.00
20/07/2012	R186 On	02-May-13	7.41	Call	Bond Future	6016	0	6	0	0.00
20/07/2012	R186 On	02-May-13	7.39	Call	Bond Future	5915	0	6	0	0.00
20/07/2012	R186 On	02-May-13	7.40	Call	Bond Future	5965	0	6	0	0.00
20/07/2012	R186 On	02-May-13	7.40	Put	Bond Future	5664	0	6	0	0.00
20/07/2012	R186 On	02-May-13	7.39	Put	Bond Future	5714	0	6	0	0.00
20/07/2012	R186 On	02-May-13	7.41	Put	Bond Future	5615	0	6	0	0.00
20/07/2012	R189 On	02-August-12			Bond Future	218.97	219.0114	218.9683	219.0114	0.00
20/07/2012	R189 On	02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
20/07/2012	R189 On	02-August-12	219.65	Put	Bond Future	682	1	1	1	0.00
20/07/2012	R189 On	01-November-12			Bond Future	215.26	219.0000	215.2635	219.0000	0.00
20/07/2012	R189 On	01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
20/07/2012	R189 On	01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
20/07/2012	R189 On	01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
20/07/2012	R189 On	01-November-12	219.00	Put	Bond Future	3737	0	4	0	0.00
20/07/2012	R189 On	01-November-12	219.01	Put	Bond Future	3747	0	4	0	0.00
20/07/2012	R189 On	01-November-12	218.99	Put	Bond Future	3727	0	4	0	0.00
20/07/2012	R197 On	02-August-12			Bond Future	268.71	263.7322	268.7074	263.7322	5,418.00
20/07/2012	R197 On	02-August-12	256.15	Call	Bond Future	12557	8	13	8	0.00
20/07/2012	R197 On	02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R197 On	01-November-12			Bond Future	272.14	267.0000	272.1366	267.0000	0.00
20/07/2012	R197 On	01-November-12	266.99	Call	Bond Future	5147	0	5	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
20/07/2012	R197 On 01-November-12	267.01	Call	Bond Future	5127	0	5	0	0.00
20/07/2012	R197 On 01-November-12	267.00	Call	Bond Future	5137	0	5	0	0.00
20/07/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R201 On 02-August-12			Bond Future	4.82	110.2456	109.8304	110.2456	1,560.00
20/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	892	1	1	1	0.00
20/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R201 On 01-November-12			Bond Future	4.77	111.7898	111.2320	111.7898	0.00
20/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	806	1	1	1	0.00
20/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	99	0	0	0	0.00
20/07/2012	R201 On 07-February-13			Bond Future	4.68	109.1058	108.4200	109.1058	0.00
20/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	810	1	1	1	0.00
20/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	253	0	0	0	0.00
20/07/2012	R201 On 02-May-13			Bond Future	4.57	4.0500	109.7538	4.0500	0.00
20/07/2012	R201 On 02-May-13	4.04	Call	Bond Future	258	0	0	0	0.00
20/07/2012	R201 On 02-May-13	4.05	Call	Bond Future	263	0	0	0	0.00
20/07/2012	R201 On 02-May-13	4.06	Call	Bond Future	268	0	0	0	0.00
20/07/2012	R201 On 02-May-13	4.06	Put	Bond Future	1097	0	1	0	0.00
20/07/2012	R201 On 02-May-13	4.05	Put	Bond Future	1108	0	1	0	0.00
20/07/2012	R201 On 02-May-13	4.04	Put	Bond Future	1120	0	1	0	0.00
20/07/2012	R202 On 02-August-12			Bond Future	195.13	189.7352	195.1286	189.7352	48,173.00
20/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	6689	1	7	1	0.00
20/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R202 On 01-November-12			Bond Future	197.62	192.0000	197.6188	192.0000	0.00
20/07/2012	R202 On 01-November-12	191.99	Call	Bond Future	5629	0	6	0	0.00
20/07/2012	R202 On 01-November-12	192.00	Call	Bond Future	5619	0	6	0	0.00
20/07/2012	R202 On 01-November-12	192.01	Call	Bond Future	5609	0	6	0	0.00
20/07/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R203 On 02-August-12			Bond Future	5.84	113.5518	113.7427	113.5518	13,406.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	3449	3	3	3	4,200.00
20/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	4556	4	5	4	1,400.00
20/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	5867	6	6	6	0.00
20/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	7584	7	8	7	0.00
20/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	6083	6	6	6	0.00
20/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
20/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
20/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R203 On 01-November-12			Bond Future	5.88	110.9844	111.0393	110.9844	1,636.00
20/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	4329	4	4	4	0.00
20/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	78	0	0	0	0.00
20/07/2012	R203 On 07-February-13			Bond Future	5.92	112.6995	112.6333	112.6995	0.00
20/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	2044	2	2	2	6,300.00
20/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	4514	5	5	5	0.00
20/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	360	0	0	0	0.00
20/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1267	1	1	1	0.00
20/07/2012	R203 On 02-May-13			Bond Future	5.96	5.9000	109.8619	5.9000	8.00
20/07/2012	R203 On 02-May-13	5.90	Call	Bond Future	1875	0	2	0	0.00
20/07/2012	R203 On 02-May-13	5.91	Call	Bond Future	1895	0	2	0	0.00
20/07/2012	R203 On 02-May-13	5.89	Call	Bond Future	1855	0	2	0	0.00
20/07/2012	R203 On 02-May-13	5.89	Put	Bond Future	2121	0	2	0	0.00
20/07/2012	R203 On 02-May-13	5.91	Put	Bond Future	2081	0	2	0	0.00
20/07/2012	R203 On 02-May-13	5.90	Put	Bond Future	2101	0	2	0	0.00
20/07/2012	R204 On 02-August-12			Bond Future	6.13	110.3733	110.7436	110.3733	3,917.00
20/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	5440	5	5	5	0.00
20/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R204 On 01-November-12			Bond Future	6.18	111.9192	112.1569	111.9192	0.00
20/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	5456	5	5	5	0.00
20/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	108	0	0	0	0.00
20/07/2012	R204 On 07-February-13			Bond Future	6.23	109.6154	109.7360	109.6154	0.00
20/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	5695	6	6	6	0.00
20/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	444	1	0	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
20/07/2012	R204 On 02-May-13			Bond Future	6.27	6.3000	111.0859	6.3000	0.00
20/07/2012	R204 On 02-May-13	6.29	Call	Bond Future	2602	0	3	0	0.00
20/07/2012	R204 On 02-May-13	6.31	Call	Bond Future	2652	0	3	0	0.00
20/07/2012	R204 On 02-May-13	6.30	Call	Bond Future	2627	0	3	0	0.00
20/07/2012	R204 On 02-May-13	6.30	Put	Bond Future	2487	0	2	0	0.00
20/07/2012	R204 On 02-May-13	6.31	Put	Bond Future	2463	0	2	0	0.00
20/07/2012	R204 On 02-May-13	6.29	Put	Bond Future	2511	0	3	0	0.00
20/07/2012	R206 On 02-August-12			Bond Future	4.81	104.3753	104.1518	104.3753	1,120.00
20/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	528	1	1	1	0.00
20/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R206 On 01-November-12			Bond Future	4.73	105.8373	105.4810	105.8373	0.00
20/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	458	1	0	1	0.00
20/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	85	0	0	0	0.00
20/07/2012	R206 On 07-February-13			Bond Future	4.53	103.7062	103.2297	103.7062	0.00
20/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	423	1	0	1	0.00
20/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	212	0	0	0	0.00
20/07/2012	R206 On 02-May-13			Bond Future	4.25	3.4000	104.4996	3.4000	0.00
20/07/2012	R206 On 02-May-13	3.39	Call	Bond Future	146	0	0	0	0.00
20/07/2012	R206 On 02-May-13	3.41	Call	Bond Future	150	0	0	0	0.00
20/07/2012	R206 On 02-May-13	3.40	Call	Bond Future	148	0	0	0	0.00
20/07/2012	R206 On 02-May-13	3.40	Put	Bond Future	736	0	1	0	0.00
20/07/2012	R206 On 02-May-13	3.41	Put	Bond Future	731	0	1	0	0.00
20/07/2012	R206 On 02-May-13	3.39	Put	Bond Future	742	0	1	0	0.00
20/07/2012	R207 On 02-August-12			Bond Future	6.33	105.5347	105.8221	105.5347	28,573.00
20/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	6838	7	7	7	0.00
20/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R207 On 01-November-12			Bond Future	6.38	107.0129	107.1726	107.0129	0.00
20/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	6845	7	7	7	0.00
20/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	99	0	0	0	0.00
20/07/2012	R207 On 07-February-13			Bond Future	6.43	105.0255	105.0711	105.0255	0.00
20/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	7086	7	7	7	0.00
20/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	395	0	0	0	0.00
20/07/2012	R207 On 02-May-13			Bond Future	6.48	6.4500	106.3636	6.4500	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
20/07/2012	R207 On 02-May-13	6.44	Call	Bond Future	2773	0	3	0	0.00
20/07/2012	R207 On 02-May-13	6.46	Call	Bond Future	2827	0	3	0	0.00
20/07/2012	R207 On 02-May-13	6.45	Call	Bond Future	2800	0	3	0	0.00
20/07/2012	R207 On 02-May-13	6.45	Put	Bond Future	2958	0	3	0	0.00
20/07/2012	R207 On 02-May-13	6.46	Put	Bond Future	2930	0	3	0	0.00
20/07/2012	R207 On 02-May-13	6.44	Put	Bond Future	2986	0	3	0	0.00
20/07/2012	R208 On 02-August-12			Bond Future	6.49	103.7660	104.0820	103.7660	17,876.00
20/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	4576	4	5	4	0.00
20/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	6426	6	6	6	1,150.00
20/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	10862	11	11	11	0.00
20/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	8232	8	8	8	0.00
20/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
20/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
20/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
20/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	1	0	0	0	0.00
20/07/2012	R208 On 01-November-12			Bond Future	6.54	101.8252	102.0178	101.8252	0.00
20/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	7277	7	7	7	0.00
20/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	6185	6	6	6	0.00
20/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	2811	3	3	3	5,180.00
20/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1092	1	1	1	0.00
20/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	231	0	0	0	0.00
20/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	138	0	0	0	0.00
20/07/2012	R208 On 07-February-13			Bond Future	6.59	103.3989	103.4825	103.3989	0.00
20/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	7592	8	8	8	0.00
20/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	480	1	0	1	0.00
20/07/2012	R208 On 02-May-13			Bond Future	6.64	6.6500	101.3622	6.6500	0.00
20/07/2012	R208 On 02-May-13	6.65	Call	Bond Future	3243	0	3	0	0.00
20/07/2012	R208 On 02-May-13	6.64	Call	Bond Future	3213	0	3	0	0.00
20/07/2012	R208 On 02-May-13	6.66	Call	Bond Future	3274	0	3	0	0.00
20/07/2012	R208 On 02-May-13	6.66	Put	Bond Future	3131	0	3	0	0.00
20/07/2012	R208 On 02-May-13	6.64	Put	Bond Future	3192	0	3	0	0.00
20/07/2012	R208 On 02-May-13	6.65	Put	Bond Future	3161	0	3	0	0.00
20/07/2012	R209 On 02-August-12			Bond Future	7.79	85.0352	85.6783	85.0352	6,295.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	9544	9	10	9	0.00
20/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R209 On 01-November-12			Bond Future	7.85	83.0835	83.6306	83.0835	0.00
20/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	9975	10	10	10	0.00
20/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	384	1	0	1	0.00
20/07/2012	R209 On 07-February-13			Bond Future	7.91	84.3675	84.8313	84.3675	0.00
20/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	10717	10	11	10	0.00
20/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1170	1	1	1	0.00
20/07/2012	R209 On 02-May-13			Bond Future	7.96	8.0000	82.7329	8.0000	0.00
20/07/2012	R209 On 02-May-13	7.99	Call	Bond Future	5709	0	6	0	0.00
20/07/2012	R209 On 02-May-13	8.00	Call	Bond Future	5753	0	6	0	0.00
20/07/2012	R209 On 02-May-13	8.01	Call	Bond Future	5798	0	6	0	0.00
20/07/2012	R209 On 02-May-13	8.01	Put	Bond Future	5352	0	5	0	0.00
20/07/2012	R209 On 02-May-13	8.00	Put	Bond Future	5397	0	5	0	0.00
20/07/2012	R209 On 02-May-13	7.99	Put	Bond Future	5442	0	5	0	0.00
20/07/2012	R210 On 02-August-12			Bond Future	147.75	144.9551	147.7496	144.9551	1,092.00
20/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	5090	2	5	2	0.00
20/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R210 On 01-November-12			Bond Future	147.82	145.0000	147.8242	145.0000	0.00
20/07/2012	R210 On 01-November-12	144.99	Call	Bond Future	2834	0	3	0	0.00
20/07/2012	R210 On 01-November-12	145.01	Call	Bond Future	2814	0	3	0	0.00
20/07/2012	R210 On 01-November-12	145.00	Call	Bond Future	2824	0	3	0	0.00
20/07/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R211 On 02-August-12			Bond Future	121.25	120.9641	121.2548	120.9641	480.00
20/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	895	1	1	1	0.00
20/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R211 On 01-November-12			Bond Future	122.80	122.0000	122.8022	122.0000	0.00
20/07/2012	R211 On 01-November-12	121.99	Call	Bond Future	812	0	1	0	0.00
20/07/2012	R211 On 01-November-12	122.01	Call	Bond Future	792	0	1	0	0.00
20/07/2012	R211 On 01-November-12	122.00	Call	Bond Future	802	0	1	0	0.00
20/07/2012	R211 On 01-November-12	122.00	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
20/07/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R212 On 02-August-12			Bond Future	124.09	120.2914	124.0857	120.2914	3,064.00
20/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	6696	3	7	3	0.00
20/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R212 On 01-November-12			Bond Future	125.67	118.0000	125.6692	118.0000	0.00
20/07/2012	R212 On 01-November-12	121.99	Call	Bond Future	3679	0	4	0	0.00
20/07/2012	R212 On 01-November-12	122.00	Call	Bond Future	3669	0	4	0	0.00
20/07/2012	R212 On 01-November-12	122.01	Call	Bond Future	3659	0	4	0	0.00
20/07/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R213 On 02-August-12			Bond Future	7.63	95.9697	96.8012	95.9697	4,725.00
20/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	9605	9	10	9	0.00
20/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R213 On 01-November-12			Bond Future	7.70	93.7779	94.5037	93.7779	0.00
20/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	3225	3	3	3	140.00
20/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	9905	9	10	9	0.00
20/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	370	1	0	1	0.00
20/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	2728	3	3	3	0.00
20/07/2012	R213 On 07-February-13			Bond Future	7.76	95.2272	95.8603	95.2272	0.00
20/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	10748	10	11	10	0.00
20/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1160	1	1	1	0.00
20/07/2012	R213 On 02-May-13			Bond Future	7.82	7.8500	93.5048	7.8500	0.00
20/07/2012	R213 On 02-May-13	7.86	Call	Bond Future	5701	0	6	0	0.00
20/07/2012	R213 On 02-May-13	7.84	Call	Bond Future	5612	0	6	0	0.00
20/07/2012	R213 On 02-May-13	7.85	Call	Bond Future	5656	0	6	0	0.00
20/07/2012	R213 On 02-May-13	7.85	Put	Bond Future	5348	0	5	0	0.00
20/07/2012	R213 On 02-May-13	7.84	Put	Bond Future	5393	0	5	0	0.00
20/07/2012	R213 On 02-May-13	7.86	Put	Bond Future	5303	0	5	0	0.00
20/07/2012	R214 On 02-August-12			Bond Future	7.85	86.8662	87.4977	86.8662	1,700.00
20/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	9807	9	10	9	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
20/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R214 On 01-November-12			Bond Future	7.91	8.0000	85.3339	8.0000	0.00
20/07/2012	R214 On 01-November-12	7.99	Call	Bond Future	765	0	1	0	0.00
20/07/2012	R214 On 01-November-12	8.00	Call	Bond Future	861	0	1	0	0.00
20/07/2012	R214 On 01-November-12	8.01	Call	Bond Future	957	0	1	0	0.00
20/07/2012	R214 On 01-November-12	8.01	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R214 On 01-November-12	8.00	Put	Bond Future	0	0	0	0	0.00
20/07/2012	R214 On 01-November-12	7.99	Put	Bond Future	0	0	0	0	0.00