



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 23/07/2012 To: 23/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	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
23/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	2025 On 02-August-12			Bond Future	104.04	104.0353	104.0393	104.0353	2,062.00
23/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	4049	4	4	4	0.00
23/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	4039	4	4	4	0.00
23/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	4029	4	4	4	0.00
23/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2025 On 01-November-12			Bond Future	105.37	105.3629	105.3660	105.3629	0.00
23/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	5376	5	5	5	0.00
23/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	5356	5	5	5	0.00
23/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	5366	5	5	5	0.00
23/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2038 On 02-August-12			Bond Future	101.79	101.7869	101.7922	101.7869	0.00
23/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	3802	4	4	4	0.00
23/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	3792	4	4	4	0.00
23/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	3782	4	4	4	0.00
23/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2038 On 01-November-12			Bond Future	103.09	103.0858	103.0903	103.0858	0.00
23/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	4100	4	4	4	0.00
23/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	4080	4	4	4	0.00
23/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	4090	4	4	4	0.00
23/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2050 On 02-August-12			Bond Future	108.59	108.5859	108.5916	108.5859	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
23/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	5602	6	6	6	0.00
23/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	5592	6	6	6	0.00
23/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	5582	6	6	6	0.00
23/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2050 On 01-November-12			Bond Future	109.98	109.9717	109.9763	109.9717	0.00
23/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	5986	6	6	6	0.00
23/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	5966	6	6	6	0.00
23/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	5976	6	6	6	0.00
23/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	AL7T On 02-August-12			Index Future	466.76	470.2980	466.7560	470.2980	13.00
23/07/2012	AL7T On 01-November-12			Index Future	472.71	476.3000	472.7080	476.3000	0.00
23/07/2012	AL7T On 07-February-13			Index Future	479.46	483.1360	479.4590	483.1360	0.00
23/07/2012	ALBI On 02-August-12			Index Future	419.10	422.4500	419.0980	422.4500	1,003.00
23/07/2012	ALBI On 01-November-12			Index Future	424.44	427.8410	424.4420	427.8410	0.00
23/07/2012	ALBI On 07-February-13			Index Future	430.50	433.9810	430.5040	433.9810	0.00
23/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	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
23/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2012	ES33 On 02-August-12			Bond Future	8.59	94.0074	92.3890	94.0074	303.00
23/07/2012	ES33 On 01-November-12			Bond Future	8.68	91.4297	89.7899	91.4297	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
23/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4377	6	4	6	0.00
23/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/07/2012	ES33 On 07-February-13			Bond Future	8.77	92.7424	91.0726	92.7424	0.00
23/07/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
23/07/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
23/07/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
23/07/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1846	0	2	0	0.00
23/07/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1935	0	2	0	0.00
23/07/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2023	0	2	0	0.00
23/07/2012	GOVI On 02-August-12			GOVI	419.18	422.2580	419.1790	422.2580	263.00
23/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	209490	24	21	24	0.00
23/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
23/07/2012	GOVI On 01-November-12			GOVI	424.53	427.6470	424.5250	427.6470	0.00
23/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	205650	24	21	24	0.00
23/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
23/07/2012	GOVI On 07-February-13			GOVI	430.59	433.7850	430.5880	433.7850	0.00
23/07/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	1	0	1	0.00
23/07/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	1	0	1	0.00
23/07/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	1	0	1	0.00
23/07/2012	GOVI On 07-February-13	433.00	Put	GOVI	24120	0	2	0	0.00
23/07/2012	GOVI On 07-February-13	433.01	Put	GOVI	24220	0	2	0	0.00
23/07/2012	GOVI On 07-February-13	432.99	Put	GOVI	24020	0	2	0	0.00
23/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/07/2012	IGOV On 02-August-12			Index Future	181.92	181.6740	181.9240	181.6740	594.00
23/07/2012	IGOV On 01-November-12			Index Future	184.24	183.9920	184.2440	183.9920	0.00
23/07/2012	IGOV On 07-February-13			Index Future	186.88	186.6330	186.8750	186.6330	14.00
23/07/2012	ILBI On 02-August-12			Index Future	492.13	475.3680	492.1330	475.3680	169.00
23/07/2012	ILBI On 01-November-12			Index Future	499.45	482.4300	499.4460	482.4300	0.00
23/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/07/2012	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
23/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.04	94.9400	94.9600	94.9400	0.00
23/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.89	95.0100	95.1100	95.0100	44,760.00
23/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.86	95.1400	95.1400	95.1400	0.00
23/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.74	95.2800	95.2600	95.2800	0.00
23/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.71	95.3300	95.2900	95.3300	840.00
23/07/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.71	95.3300	95.2900	95.3300	0.00
23/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.71	95.3300	95.2900	95.3300	1,000.00
23/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.75	95.3100	95.2500	95.3100	500.00
23/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.84	95.2600	95.1600	95.2600	1,700.00
23/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.96	95.1500	95.0400	95.1500	1,500.00
23/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.09	95.0100	94.9100	95.0100	400.00
23/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.24	94.6100	94.7600	94.6100	0.00
23/07/2012	R157 On 02-August-12			Bond Future	5.43	128.2338	128.0716	128.2338	15,580.00
23/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	2273	2	2	2	0.00
23/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	2899	3	3	3	1,250.00
23/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	3521	4	4	4	0.00
23/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	4752	5	5	5	0.00
23/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
23/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
23/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R157 On 01-November-12			Bond Future	5.47	123.0712	122.9057	123.0712	200.00
23/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	1170	1	1	1	5,630.00
23/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	2309	2	2	2	0.00
23/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	50	0	0	0	0.00
23/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	246	0	0	0	0.00

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23/07/2012	R157 On 07-February-13			Bond Future	5.48	124.8382	124.6616	124.8382	0.00
23/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	2292	2	2	2	0.00
23/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	197	0	0	0	0.00
23/07/2012	R157 On 02-May-13			Bond Future	5.50	119.5716	119.3757	119.5716	0.00
23/07/2012	R157 On 02-May-13	5.35	Call	Bond Future	934	1	1	1	0.00
23/07/2012	R157 On 02-May-13	5.34	Call	Bond Future	922	1	1	1	0.00
23/07/2012	R157 On 02-May-13	5.36	Call	Bond Future	945	1	1	1	0.00
23/07/2012	R157 On 02-May-13	5.36	Put	Bond Future	1289	1	1	1	0.00
23/07/2012	R157 On 02-May-13	5.34	Put	Bond Future	1315	1	1	1	0.00
23/07/2012	R157 On 02-May-13	5.35	Put	Bond Future	1302	1	1	1	0.00
23/07/2012	R186 On 02-August-12			Bond Future	7.35	130.6958	129.0088	130.6958	34,408.00
23/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	3306	5	3	5	276.00
23/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	3674	5	4	5	0.00
23/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	4239	6	4	6	43.00
23/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	9412	11	9	11	0.00
23/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	13612	15	14	15	0.00
23/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	6555	8	7	8	1,099.00
23/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	8942	11	9	11	8,750.00
23/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	15719	17	16	17	0.00
23/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	13523	15	14	15	0.00
23/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	12717	14	13	14	0.00
23/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
23/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
23/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
23/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	3	0	0	0	0.00
23/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
23/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
23/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	47	0	0	0	0.00
23/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	81	0	0	0	0.00
23/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	115	0	0	0	0.00
23/07/2012	R186 On 01-November-12			Bond Future	7.42	132.3637	130.6540	132.3637	267.00
23/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	10813	12	11	12	0.00
23/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	13452	15	13	15	0.00

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23/07/2012	R186 On	01-November-12	8.00	Call	Bond Future	6860	8	7	8	200.00
23/07/2012	R186 On	01-November-12	7.82	Call	Bond Future	5569	7	6	7	1,858.00
23/07/2012	R186 On	01-November-12	7.82	Put	Bond Future	1527	1	2	1	0.00
23/07/2012	R186 On	01-November-12	8.00	Put	Bond Future	1075	1	1	1	0.00
23/07/2012	R186 On	01-November-12	8.82	Put	Bond Future	155	0	0	0	1,858.00
23/07/2012	R186 On	01-November-12	8.50	Put	Bond Future	366	0	0	0	200.00
23/07/2012	R186 On	07-February-13			Bond Future	7.49	128.9733	127.2300	128.9733	0.00
23/07/2012	R186 On	07-February-13	8.47	Call	Bond Future	10750	12	11	12	0.00
23/07/2012	R186 On	07-February-13	7.00	Call	Bond Future	2499	3	2	3	10,300.00
23/07/2012	R186 On	07-February-13	7.00	Put	Bond Future	7504	6	8	6	0.00
23/07/2012	R186 On	07-February-13	8.47	Put	Bond Future	1400	1	1	1	0.00
23/07/2012	R186 On	02-May-13			Bond Future	7.55	130.5598	128.7771	130.5598	0.00
23/07/2012	R186 On	02-May-13	7.41	Call	Bond Future	5078	6	5	6	0.00
23/07/2012	R186 On	02-May-13	7.39	Call	Bond Future	4987	6	5	6	0.00
23/07/2012	R186 On	02-May-13	7.40	Call	Bond Future	5033	6	5	6	0.00
23/07/2012	R186 On	02-May-13	7.40	Put	Bond Future	6515	6	7	6	0.00
23/07/2012	R186 On	02-May-13	7.39	Put	Bond Future	6569	6	7	6	0.00
23/07/2012	R186 On	02-May-13	7.41	Put	Bond Future	6460	6	6	6	0.00
23/07/2012	R189 On	02-August-12			Bond Future	218.89	218.9683	218.8936	218.9683	0.00
23/07/2012	R189 On	02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
23/07/2012	R189 On	02-August-12	219.65	Put	Bond Future	756	1	1	1	0.00
23/07/2012	R189 On	01-November-12			Bond Future	215.19	215.2635	215.1856	215.2635	0.00
23/07/2012	R189 On	01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
23/07/2012	R189 On	01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
23/07/2012	R189 On	01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
23/07/2012	R189 On	01-November-12	219.00	Put	Bond Future	3814	4	4	4	0.00
23/07/2012	R189 On	01-November-12	219.01	Put	Bond Future	3824	4	4	4	0.00
23/07/2012	R189 On	01-November-12	218.99	Put	Bond Future	3804	4	4	4	0.00
23/07/2012	R197 On	02-August-12			Bond Future	268.72	268.7074	268.7168	268.7074	5,418.00
23/07/2012	R197 On	02-August-12	256.15	Call	Bond Future	12567	13	13	13	0.00
23/07/2012	R197 On	02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R197 On	01-November-12			Bond Future	272.14	272.1366	272.1435	272.1366	0.00
23/07/2012	R197 On	01-November-12	266.99	Call	Bond Future	5153	5	5	5	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
23/07/2012	R197 On 01-November-12	267.01	Call	Bond Future	5133	5	5	5	0.00
23/07/2012	R197 On 01-November-12	267.00	Call	Bond Future	5143	5	5	5	0.00
23/07/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R201 On 02-August-12			Bond Future	4.91	109.8304	109.6162	109.8304	1,560.00
23/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	679	1	1	1	0.00
23/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	1	0	0	0	0.00
23/07/2012	R201 On 01-November-12			Bond Future	4.88	111.2320	111.0140	111.2320	0.00
23/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	636	1	1	1	0.00
23/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	147	0	0	0	0.00
23/07/2012	R201 On 07-February-13			Bond Future	4.80	108.4200	108.1911	108.4200	0.00
23/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	659	1	1	1	0.00
23/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	330	0	0	0	0.00
23/07/2012	R201 On 02-May-13			Bond Future	4.72	109.7538	109.5068	109.7538	0.00
23/07/2012	R201 On 02-May-13	4.04	Call	Bond Future	193	0	0	0	0.00
23/07/2012	R201 On 02-May-13	4.05	Call	Bond Future	197	0	0	0	0.00
23/07/2012	R201 On 02-May-13	4.06	Call	Bond Future	200	0	0	0	0.00
23/07/2012	R201 On 02-May-13	4.06	Put	Bond Future	1276	1	1	1	0.00
23/07/2012	R201 On 02-May-13	4.05	Put	Bond Future	1289	1	1	1	0.00
23/07/2012	R201 On 02-May-13	4.04	Put	Bond Future	1302	1	1	1	0.00
23/07/2012	R202 On 02-August-12			Bond Future	195.14	195.1286	195.1390	195.1286	48,173.00
23/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	6699	7	7	7	0.00
23/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R202 On 01-November-12			Bond Future	197.63	197.6188	197.6273	197.6188	36.00
23/07/2012	R202 On 01-November-12	191.99	Call	Bond Future	5637	6	6	6	0.00
23/07/2012	R202 On 01-November-12	192.00	Call	Bond Future	5627	6	6	6	0.00
23/07/2012	R202 On 01-November-12	192.01	Call	Bond Future	5617	6	6	6	0.00
23/07/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R203 On 02-August-12			Bond Future	5.94	113.7427	113.2788	113.7427	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
23/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	2985	3	3	3	4,200.00
23/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	4092	5	4	5	1,400.00
23/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	5403	6	5	6	0.00
23/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	7120	8	7	8	0.00
23/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	5620	6	6	6	0.00
23/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
23/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
23/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R203 On 01-November-12			Bond Future	5.99	111.0393	110.5683	111.0393	1,636.00
23/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	3886	4	4	4	0.00
23/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	106	0	0	0	0.00
23/07/2012	R203 On 07-February-13			Bond Future	6.04	112.6333	112.1478	112.6333	0.00
23/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1760	2	2	2	6,300.00
23/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	4103	5	4	5	0.00
23/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	435	0	0	0	0.00
23/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1469	1	1	1	0.00
23/07/2012	R203 On 02-May-13			Bond Future	6.08	109.8619	109.3549	109.8619	8.00
23/07/2012	R203 On 02-May-13	5.90	Call	Bond Future	1626	2	2	2	0.00
23/07/2012	R203 On 02-May-13	5.91	Call	Bond Future	1644	2	2	2	0.00
23/07/2012	R203 On 02-May-13	5.89	Call	Bond Future	1608	2	2	2	0.00
23/07/2012	R203 On 02-May-13	5.89	Put	Bond Future	2381	2	2	2	0.00
23/07/2012	R203 On 02-May-13	5.91	Put	Bond Future	2337	2	2	2	0.00
23/07/2012	R203 On 02-May-13	5.90	Put	Bond Future	2359	2	2	2	0.00
23/07/2012	R204 On 02-August-12			Bond Future	6.23	110.7436	110.1931	110.7436	3,917.00
23/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	4889	5	5	5	0.00
23/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R204 On 01-November-12			Bond Future	6.29	112.1569	111.5983	112.1569	0.00
23/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	4932	5	5	5	0.00
23/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	142	0	0	0	0.00
23/07/2012	R204 On 07-February-13			Bond Future	6.34	109.7360	109.1616	109.7360	0.00
23/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	5206	6	5	6	0.00
23/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	530	0	1	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
23/07/2012	R204 On 02-May-13			Bond Future	6.39	111.0859	110.4890	111.0859	0.00
23/07/2012	R204 On 02-May-13	6.29	Call	Bond Future	2291	3	2	3	0.00
23/07/2012	R204 On 02-May-13	6.31	Call	Bond Future	2338	3	2	3	0.00
23/07/2012	R204 On 02-May-13	6.30	Call	Bond Future	2314	3	2	3	0.00
23/07/2012	R204 On 02-May-13	6.30	Put	Bond Future	2771	2	3	2	0.00
23/07/2012	R204 On 02-May-13	6.31	Put	Bond Future	2746	2	3	2	0.00
23/07/2012	R204 On 02-May-13	6.29	Put	Bond Future	2797	3	3	3	0.00
23/07/2012	R206 On 02-August-12			Bond Future	4.93	104.1518	103.9925	104.1518	1,120.00
23/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	370	1	0	1	0.00
23/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	1	0	0	0	0.00
23/07/2012	R206 On 01-November-12			Bond Future	4.87	105.4810	105.3186	105.4810	0.00
23/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	342	0	0	0	0.00
23/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	131	0	0	0	0.00
23/07/2012	R206 On 07-February-13			Bond Future	4.72	103.2297	103.0576	103.2297	0.00
23/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	323	0	0	0	0.00
23/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	285	0	0	0	0.00
23/07/2012	R206 On 02-May-13			Bond Future	4.53	104.4996	104.3109	104.4996	0.00
23/07/2012	R206 On 02-May-13	3.39	Call	Bond Future	101	0	0	0	0.00
23/07/2012	R206 On 02-May-13	3.41	Call	Bond Future	104	0	0	0	0.00
23/07/2012	R206 On 02-May-13	3.40	Call	Bond Future	103	0	0	0	0.00
23/07/2012	R206 On 02-May-13	3.40	Put	Bond Future	880	1	1	1	0.00
23/07/2012	R206 On 02-May-13	3.41	Put	Bond Future	874	1	1	1	0.00
23/07/2012	R206 On 02-May-13	3.39	Put	Bond Future	886	1	1	1	0.00
23/07/2012	R207 On 02-August-12			Bond Future	6.46	105.8221	105.0680	105.8221	28,573.00
23/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	6083	7	6	7	0.00
23/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R207 On 01-November-12			Bond Future	6.51	107.1726	106.4078	107.1726	0.00
23/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	6120	7	6	7	0.00
23/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	138	0	0	0	0.00
23/07/2012	R207 On 07-February-13			Bond Future	6.57	105.0711	104.2879	105.0711	0.00
23/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	6401	7	6	7	0.00
23/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	494	0	0	0	0.00
23/07/2012	R207 On 02-May-13			Bond Future	6.63	106.3636	105.5561	106.3636	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
23/07/2012	R207 On 02-May-13	6.44	Call	Bond Future	2371	3	2	3	0.00
23/07/2012	R207 On 02-May-13	6.46	Call	Bond Future	2420	3	2	3	0.00
23/07/2012	R207 On 02-May-13	6.45	Call	Bond Future	2395	3	2	3	0.00
23/07/2012	R207 On 02-May-13	6.45	Put	Bond Future	3361	3	3	3	0.00
23/07/2012	R207 On 02-May-13	6.46	Put	Bond Future	3330	3	3	3	0.00
23/07/2012	R207 On 02-May-13	6.44	Put	Bond Future	3391	3	3	3	0.00
23/07/2012	R208 On 02-August-12			Bond Future	6.62	104.0820	103.2265	104.0820	17,876.00
23/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	3722	5	4	5	0.00
23/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	5570	6	6	6	1,150.00
23/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	10006	11	10	11	0.00
23/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	7377	8	7	8	0.00
23/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
23/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
23/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
23/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	2	0	0	0	0.00
23/07/2012	R208 On 01-November-12			Bond Future	6.68	102.0178	101.1503	102.0178	0.00
23/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	6464	7	6	7	0.00
23/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	5402	6	5	6	0.00
23/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	2248	3	2	3	5,180.00
23/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1396	1	1	1	0.00
23/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	317	0	0	0	0.00
23/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	193	0	0	0	0.00
23/07/2012	R208 On 07-February-13			Bond Future	6.73	103.4825	102.5954	103.4825	0.00
23/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	6825	8	7	8	0.00
23/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	600	0	1	0	0.00
23/07/2012	R208 On 02-May-13			Bond Future	6.79	101.3622	100.4499	101.3622	0.00
23/07/2012	R208 On 02-May-13	6.65	Call	Bond Future	2773	3	3	3	0.00
23/07/2012	R208 On 02-May-13	6.64	Call	Bond Future	2745	3	3	3	0.00
23/07/2012	R208 On 02-May-13	6.66	Call	Bond Future	2801	3	3	3	0.00
23/07/2012	R208 On 02-May-13	6.66	Put	Bond Future	3571	3	4	3	0.00
23/07/2012	R208 On 02-May-13	6.64	Put	Bond Future	3637	3	4	3	0.00
23/07/2012	R208 On 02-May-13	6.65	Put	Bond Future	3604	3	4	3	0.00
23/07/2012	R209 On 02-August-12			Bond Future	7.97	85.6783	84.0212	85.6783	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
23/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	7887	10	8	10	0.00
23/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R209 On 01-November-12			Bond Future	8.03	83.6306	81.9515	83.6306	0.00
23/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	8465	10	8	10	0.00
23/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	553	0	1	0	0.00
23/07/2012	R209 On 07-February-13			Bond Future	8.10	84.8313	83.1222	84.8313	0.00
23/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	9315	11	9	11	0.00
23/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1478	1	1	1	0.00
23/07/2012	R209 On 02-May-13			Bond Future	8.16	82.7329	80.9913	82.7329	0.00
23/07/2012	R209 On 02-May-13	7.99	Call	Bond Future	4781	6	5	6	0.00
23/07/2012	R209 On 02-May-13	8.00	Call	Bond Future	4821	6	5	6	0.00
23/07/2012	R209 On 02-May-13	8.01	Call	Bond Future	4861	6	5	6	0.00
23/07/2012	R209 On 02-May-13	8.01	Put	Bond Future	6156	5	6	5	0.00
23/07/2012	R209 On 02-May-13	8.00	Put	Bond Future	6206	5	6	5	0.00
23/07/2012	R209 On 02-May-13	7.99	Put	Bond Future	6256	5	6	5	0.00
23/07/2012	R210 On 02-August-12			Bond Future	149.28	147.7496	149.2837	147.7496	1,092.00
23/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	6624	5	7	5	0.00
23/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R210 On 01-November-12			Bond Future	149.38	147.8242	149.3762	147.8242	0.00
23/07/2012	R210 On 01-November-12	144.99	Call	Bond Future	4386	3	4	3	0.00
23/07/2012	R210 On 01-November-12	145.01	Call	Bond Future	4366	3	4	3	0.00
23/07/2012	R210 On 01-November-12	145.00	Call	Bond Future	4376	3	4	3	0.00
23/07/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R211 On 02-August-12			Bond Future	121.26	121.2548	121.2557	121.2548	480.00
23/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	896	1	1	1	0.00
23/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R211 On 01-November-12			Bond Future	122.80	122.8022	122.8020	122.8022	0.00
23/07/2012	R211 On 01-November-12	121.99	Call	Bond Future	812	1	1	1	0.00
23/07/2012	R211 On 01-November-12	122.01	Call	Bond Future	792	1	1	1	0.00
23/07/2012	R211 On 01-November-12	122.00	Call	Bond Future	802	1	1	1	0.00
23/07/2012	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
23/07/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R212 On 02-August-12			Bond Future	123.57	124.0857	123.5669	124.0857	3,064.00
23/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	6177	7	6	7	0.00
23/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R212 On 01-November-12			Bond Future	125.14	125.6692	125.1426	125.6692	0.00
23/07/2012	R212 On 01-November-12	121.99	Call	Bond Future	3153	4	3	4	0.00
23/07/2012	R212 On 01-November-12	122.00	Call	Bond Future	3143	4	3	4	0.00
23/07/2012	R212 On 01-November-12	122.01	Call	Bond Future	3133	4	3	4	0.00
23/07/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R213 On 02-August-12			Bond Future	7.81	96.8012	95.1323	96.8012	4,725.00
23/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	7936	10	8	10	0.00
23/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R213 On 01-November-12			Bond Future	7.88	94.5037	92.8126	94.5037	385.00
23/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	2342	3	2	3	140.00
23/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	8384	10	8	10	0.00
23/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	541	0	1	0	0.00
23/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	3537	3	4	3	0.00
23/07/2012	R213 On 07-February-13			Bond Future	7.95	95.8603	94.1384	95.8603	0.00
23/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	9338	11	9	11	0.00
23/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1472	1	1	1	0.00
23/07/2012	R213 On 02-May-13			Bond Future	8.01	93.5048	91.7488	93.5048	0.00
23/07/2012	R213 On 02-May-13	7.86	Call	Bond Future	4767	6	5	6	0.00
23/07/2012	R213 On 02-May-13	7.84	Call	Bond Future	4687	6	5	6	0.00
23/07/2012	R213 On 02-May-13	7.85	Call	Bond Future	4727	6	5	6	0.00
23/07/2012	R213 On 02-May-13	7.85	Put	Bond Future	6175	5	6	5	0.00
23/07/2012	R213 On 02-May-13	7.84	Put	Bond Future	6225	5	6	5	0.00
23/07/2012	R213 On 02-May-13	7.86	Put	Bond Future	6126	5	6	5	0.00
23/07/2012	R214 On 02-August-12			Bond Future	8.04	87.4977	85.6985	87.4977	1,700.00
23/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	8008	10	8	10	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
23/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
23/07/2012	R214 On 01-November-12			Bond Future	8.10	85.3339	83.5109	85.3339	0.00
23/07/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	1	0	1	0.00
23/07/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	1	0	1	0.00
23/07/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	1	0	1	0.00
23/07/2012	R214 On 01-November-12	8.01	Put	Bond Future	866	0	1	0	0.00
23/07/2012	R214 On 01-November-12	8.00	Put	Bond Future	962	0	1	0	0.00
23/07/2012	R214 On 01-November-12	7.99	Put	Bond Future	1058	0	1	0	0.00