



# 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
24/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	2025 On 02-August-12			Bond Future	104.04	104.0393	104.0431	104.0393	2,062.00
24/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	4053	4	4053	4	0.00
24/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	4043	4	4043	4	0.00
24/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	4033	4	4033	4	0.00
24/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2025 On 01-November-12			Bond Future	105.37	105.3660	105.3701	105.3660	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
24/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	5380	5	5380	5	0.00
24/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	5360	5	5360	5	0.00
24/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	5370	5	5370	5	0.00
24/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2038 On 02-August-12			Bond Future	101.80	101.7922	101.7974	101.7922	0.00
24/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	3807	4	3807	4	0.00
24/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	3797	4	3797	4	0.00
24/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	3787	4	3787	4	0.00
24/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2038 On 01-November-12			Bond Future	103.10	103.0903	103.0956	103.0903	0.00
24/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	4106	4	4106	4	0.00
24/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	4086	4	4086	4	0.00
24/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	4096	4	4096	4	0.00
24/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2050 On 02-August-12			Bond Future	108.60	108.5916	108.5970	108.5916	0.00
24/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	5607	6	5607	6	0.00
24/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	5597	6	5597	6	0.00
24/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	5587	6	5587	6	0.00
24/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2050 On 01-November-12			Bond Future	109.98	109.9763	109.9821	109.9763	0.00
24/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	5992	6	5992	6	0.00
24/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	5972	6	5972	6	0.00
24/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	5982	6	5982	6	0.00
24/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	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
24/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	AL7T On 02-August-12			Index Future	462.94	466.7560	462.9370	466.7560	13.00
24/07/2012	AL7T On 01-November-12			Index Future	468.84	472.7080	468.8420	472.7080	0.00
24/07/2012	AL7T On 07-February-13			Index Future	475.54	479.4590	475.5350	479.4590	0.00
24/07/2012	ALBI On 02-August-12			Index Future	416.06	419.0980	416.0560	419.0980	1,003.00
24/07/2012	ALBI On 01-November-12			Index Future	421.36	424.4420	421.3620	424.4420	0.00
24/07/2012	ALBI On 07-February-13			Index Future	427.38	430.5040	427.3770	430.5040	0.00
24/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2012	ES33 On 02-August-12			Bond Future	8.75	92.3890	8.7513	92.3890	303.00
24/07/2012	ES33 On 01-November-12			Bond Future	8.84	89.7899	8.8430	89.7899	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
24/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2959	4	2959	4	0.00
24/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/07/2012	ES33 On 07-February-13			Bond Future	8.94	91.0726	8.9419	91.0726	0.00
24/07/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
24/07/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
24/07/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
24/07/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3285	2	3285	2	0.00
24/07/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3373	2	3373	2	0.00
24/07/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3462	2	3462	2	0.00
24/07/2012	GOVI On 02-August-12			GOVI	416.37	419.1790	416.3670	419.1790	263.00
24/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	181370	21	181370	21	0.00
24/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
24/07/2012	GOVI On 01-November-12			GOVI	421.68	424.5250	421.6780	424.5250	0.00
24/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	177180	21	177180	21	0.00
24/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
24/07/2012	GOVI On 07-February-13			GOVI	427.70	430.5880	427.6970	430.5880	0.00
24/07/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
24/07/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
24/07/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
24/07/2012	GOVI On 07-February-13	433.00	Put	GOVI	53030	2	53030	2	0.00
24/07/2012	GOVI On 07-February-13	433.01	Put	GOVI	53130	2	53130	2	0.00
24/07/2012	GOVI On 07-February-13	432.99	Put	GOVI	52930	2	52930	2	0.00
24/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/07/2012	IGOV On 02-August-12			Index Future	182.59	181.9240	182.5940	181.9240	594.00
24/07/2012	IGOV On 01-November-12			Index Future	184.92	184.2440	184.9230	184.2440	0.00
24/07/2012	IGOV On 07-February-13			Index Future	187.56	186.8750	187.5630	186.8750	14.00
24/07/2012	ILBI On 02-August-12			Index Future	492.65	492.1330	492.6450	492.1330	169.00
24/07/2012	ILBI On 01-November-12			Index Future	499.97	499.4460	499.9660	499.4460	0.00
24/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	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
24/07/2012	JBAF On	15-August-12			Jibar Tradeable Future	5.05	94.9600	5.0500	94.9600	0.00
24/07/2012	JBAF On	19-September-12			Jibar Tradeable Future	4.91	95.1100	4.9100	95.1100	44,760.00
24/07/2012	JBAF On	17-October-12			Jibar Tradeable Future	4.88	95.1400	4.8800	95.1400	0.00
24/07/2012	JBAF On	21-November-12			Jibar Tradeable Future	4.79	95.2600	4.7900	95.2600	0.00
24/07/2012	JBAF On	19-December-12			Jibar Tradeable Future	4.75	95.2900	4.7500	95.2900	840.00
24/07/2012	JBAF On	16-January-13			Jibar Tradeable Future	4.75	95.2900	4.7500	95.2900	0.00
24/07/2012	JBAF On	20-March-13			Jibar Tradeable Future	4.75	95.2900	4.7500	95.2900	1,000.00
24/07/2012	JBAF On	19-June-13			Jibar Tradeable Future	4.82	95.2500	4.8200	95.2500	500.00
24/07/2012	JBAF On	18-September-13			Jibar Tradeable Future	4.91	95.1600	4.9100	95.1600	1,700.00
24/07/2012	JBAF On	18-December-13			Jibar Tradeable Future	5.03	95.0400	5.0300	95.0400	1,500.00
24/07/2012	JBAF On	19-March-14			Jibar Tradeable Future	5.17	94.9100	5.1700	94.9100	400.00
24/07/2012	JBAF On	18-June-14			Jibar Tradeable Future	5.30	94.7600	5.3000	94.7600	0.00
24/07/2012	R157 On	02-August-12			Bond Future	5.48	128.0716	5.4801	128.0716	15,595.00
24/07/2012	R157 On	02-August-12	6.15	Call	Bond Future	2127	2	2127	2	0.00
24/07/2012	R157 On	02-August-12	6.35	Call	Bond Future	2753	3	2753	3	1,250.00
24/07/2012	R157 On	02-August-12	6.55	Call	Bond Future	3375	4	3375	4	0.00
24/07/2012	R157 On	02-August-12	6.95	Call	Bond Future	4607	5	4607	5	0.00
24/07/2012	R157 On	02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
24/07/2012	R157 On	02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
24/07/2012	R157 On	02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R157 On	02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R157 On	01-November-12			Bond Future	5.52	122.9057	5.5151	122.9057	200.00
24/07/2012	R157 On	01-November-12	5.78	Call	Bond Future	1062	1	1062	1	5,630.00
24/07/2012	R157 On	01-November-12	6.24	Call	Bond Future	2172	2	2172	2	0.00
24/07/2012	R157 On	01-November-12	6.24	Put	Bond Future	60	0	60	0	0.00
24/07/2012	R157 On	01-November-12	5.78	Put	Bond Future	285	0	285	0	0.00
24/07/2012	R157 On	07-February-13			Bond Future	5.54	124.6616	5.5407	124.6616	0.00
24/07/2012	R157 On	07-February-13	6.28	Call	Bond Future	2167	2	2167	2	0.00
24/07/2012	R157 On	07-February-13	6.28	Put	Bond Future	222	0	222	0	0.00
24/07/2012	R157 On	02-May-13			Bond Future	5.56	119.3757	5.5644	119.3757	0.00
24/07/2012	R157 On	02-May-13	5.35	Call	Bond Future	865	1	865	1	0.00
24/07/2012	R157 On	02-May-13	5.34	Call	Bond Future	854	1	854	1	0.00
24/07/2012	R157 On	02-May-13	5.36	Call	Bond Future	875	1	875	1	0.00
24/07/2012	R157 On	02-May-13	5.36	Put	Bond Future	1371	1	1371	1	0.00

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24/07/2012	R157 On 02-May-13	5.34	Put	Bond Future	1398	1	1398	1	0.00
24/07/2012	R157 On 02-May-13	5.35	Put	Bond Future	1385	1	1385	1	0.00
24/07/2012	R186 On 02-August-12			Bond Future	7.47	129.0088	7.4739	129.0088	34,408.00
24/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	2171	3	2171	3	276.00
24/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	2500	4	2500	4	0.00
24/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	3020	4	3020	4	43.00
24/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	8118	9	8118	9	0.00
24/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	12318	14	12318	14	0.00
24/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	5268	7	5268	7	1,099.00
24/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	7648	9	7648	9	8,750.00
24/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	14425	16	14425	16	0.00
24/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	12229	14	12229	14	0.00
24/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	11423	13	11423	13	0.00
24/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
24/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
24/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
24/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	11	0	11	0	0.00
24/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
24/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
24/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	122	0	122	0	0.00
24/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	201	0	201	0	0.00
24/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	275	0	275	0	0.00
24/07/2012	R186 On 01-November-12			Bond Future	7.55	130.6540	7.5452	130.6540	267.00
24/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	9633	11	9633	11	0.00
24/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	12205	13	12205	13	0.00
24/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	5862	7	5862	7	200.00
24/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	4666	6	4666	6	1,858.00
24/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	1935	2	1935	2	0.00
24/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	1387	1	1387	1	0.00
24/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	218	0	218	0	1,858.00
24/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	496	0	496	0	200.00
24/07/2012	R186 On 07-February-13			Bond Future	7.62	127.2300	7.6193	127.2300	0.00
24/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	9696	11	9696	11	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
24/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	2056	2	2056	2	10,300.00
24/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	8391	8	8391	8	0.00
24/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1675	1	1675	1	0.00
24/07/2012	R186 On 02-May-13			Bond Future	7.69	128.7771	7.6871	128.7771	0.00
24/07/2012	R186 On 02-May-13	7.41	Call	Bond Future	4442	5	4442	5	0.00
24/07/2012	R186 On 02-May-13	7.39	Call	Bond Future	4359	5	4359	5	0.00
24/07/2012	R186 On 02-May-13	7.40	Call	Bond Future	4400	5	4400	5	0.00
24/07/2012	R186 On 02-May-13	7.40	Put	Bond Future	7229	7	7229	7	0.00
24/07/2012	R186 On 02-May-13	7.39	Put	Bond Future	7287	7	7287	7	0.00
24/07/2012	R186 On 02-May-13	7.41	Put	Bond Future	7170	6	7170	6	0.00
24/07/2012	R189 On 02-August-12			Bond Future	218.89	218.8936	218.8914	218.8936	0.00
24/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
24/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	759	1	759	1	0.00
24/07/2012	R189 On 01-November-12			Bond Future	215.18	215.1856	215.1840	215.1856	0.00
24/07/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
24/07/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
24/07/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
24/07/2012	R189 On 01-November-12	219.00	Put	Bond Future	3816	4	3816	4	0.00
24/07/2012	R189 On 01-November-12	219.01	Put	Bond Future	3826	4	3826	4	0.00
24/07/2012	R189 On 01-November-12	218.99	Put	Bond Future	3806	4	3806	4	0.00
24/07/2012	R197 On 02-August-12			Bond Future	268.24	268.7168	268.2434	268.7168	5,418.00
24/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	12093	13	12093	13	0.00
24/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R197 On 01-November-12			Bond Future	271.66	272.1435	271.6646	272.1435	0.00
24/07/2012	R197 On 01-November-12	266.99	Call	Bond Future	4675	5	4675	5	0.00
24/07/2012	R197 On 01-November-12	267.01	Call	Bond Future	4655	5	4655	5	0.00
24/07/2012	R197 On 01-November-12	267.00	Call	Bond Future	4665	5	4665	5	0.00
24/07/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R201 On 02-August-12			Bond Future	4.92	109.6162	4.9239	109.6162	1,560.00
24/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	642	1	642	1	0.00
24/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	1	0	1	0	0.00
24/07/2012	R201 On 01-November-12			Bond Future	4.89	111.0140	4.8931	111.0140	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
24/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	609	1	609	1	0.00
24/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	156	0	156	0	0.00
24/07/2012	R201 On 07-February-13			Bond Future	4.82	108.1911	4.8213	108.1911	0.00
24/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	635	1	635	1	0.00
24/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	344	0	344	0	0.00
24/07/2012	R201 On 02-May-13			Bond Future	4.75	109.5068	4.7471	109.5068	0.00
24/07/2012	R201 On 02-May-13	4.04	Call	Bond Future	184	0	184	0	0.00
24/07/2012	R201 On 02-May-13	4.05	Call	Bond Future	187	0	187	0	0.00
24/07/2012	R201 On 02-May-13	4.06	Call	Bond Future	191	0	191	0	0.00
24/07/2012	R201 On 02-May-13	4.06	Put	Bond Future	1305	1	1305	1	0.00
24/07/2012	R201 On 02-May-13	4.05	Put	Bond Future	1318	1	1318	1	0.00
24/07/2012	R201 On 02-May-13	4.04	Put	Bond Future	1331	1	1331	1	0.00
24/07/2012	R202 On 02-August-12			Bond Future	197.77	195.1390	197.7730	195.1390	48,173.00
24/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	9333	7	9333	7	0.00
24/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R202 On 01-November-12			Bond Future	200.30	197.6273	200.2954	197.6273	108.00
24/07/2012	R202 On 01-November-12	191.99	Call	Bond Future	8305	6	8305	6	0.00
24/07/2012	R202 On 01-November-12	192.00	Call	Bond Future	8295	6	8295	6	0.00
24/07/2012	R202 On 01-November-12	192.01	Call	Bond Future	8285	6	8285	6	0.00
24/07/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R203 On 02-August-12			Bond Future	6.04	113.2788	6.0371	113.2788	13,426.00
24/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	2547	3	2547	3	4,200.00
24/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	3654	4	3654	4	1,400.00
24/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	4965	5	4965	5	0.00
24/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	6682	7	6682	7	0.00
24/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	5181	6	5181	6	0.00
24/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
24/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
24/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	1	0	1	0	0.00
24/07/2012	R203 On 01-November-12			Bond Future	6.09	110.5683	6.0927	110.5683	1,636.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	3482	4	3482	4	0.00
24/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	146	0	146	0	0.00
24/07/2012	R203 On 07-February-13			Bond Future	6.15	112.1478	6.1485	112.1478	0.00
24/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1525	2	1525	2	6,300.00
24/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	3739	4	3739	4	0.00
24/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	521	0	521	0	0.00
24/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1684	1	1684	1	0.00
24/07/2012	R203 On 02-May-13			Bond Future	6.20	109.3549	6.1995	109.3549	8.00
24/07/2012	R203 On 02-May-13	5.90	Call	Bond Future	1426	2	1426	2	0.00
24/07/2012	R203 On 02-May-13	5.91	Call	Bond Future	1442	2	1442	2	0.00
24/07/2012	R203 On 02-May-13	5.89	Call	Bond Future	1409	2	1409	2	0.00
24/07/2012	R203 On 02-May-13	5.89	Put	Bond Future	2638	2	2638	2	0.00
24/07/2012	R203 On 02-May-13	5.91	Put	Bond Future	2592	2	2592	2	0.00
24/07/2012	R203 On 02-May-13	5.90	Put	Bond Future	2615	2	2615	2	0.00
24/07/2012	R204 On 02-August-12			Bond Future	6.33	110.1931	6.3328	110.1931	3,917.00
24/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	4343	5	4343	5	0.00
24/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R204 On 01-November-12			Bond Future	6.39	111.5983	6.3926	111.5983	0.00
24/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	4429	5	4429	5	0.00
24/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	193	0	193	0	0.00
24/07/2012	R204 On 07-February-13			Bond Future	6.45	109.1616	6.4523	109.1616	0.00
24/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	4749	5	4749	5	0.00
24/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	634	1	634	1	0.00
24/07/2012	R204 On 02-May-13			Bond Future	6.51	110.4890	6.5106	110.4890	0.00
24/07/2012	R204 On 02-May-13	6.29	Call	Bond Future	2024	2	2024	2	0.00
24/07/2012	R204 On 02-May-13	6.31	Call	Bond Future	2067	2	2067	2	0.00
24/07/2012	R204 On 02-May-13	6.30	Call	Bond Future	2045	2	2045	2	0.00
24/07/2012	R204 On 02-May-13	6.30	Put	Bond Future	3071	3	3071	3	0.00
24/07/2012	R204 On 02-May-13	6.31	Put	Bond Future	3044	3	3044	3	0.00
24/07/2012	R204 On 02-May-13	6.29	Put	Bond Future	3099	3	3099	3	0.00
24/07/2012	R206 On 02-August-12			Bond Future	4.97	103.9925	4.9737	103.9925	1,120.00
24/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	305	0	305	0	0.00
24/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	2	0	2	0	0.00
24/07/2012	R206 On 01-November-12			Bond Future	4.93	105.3186	4.9264	105.3186	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
24/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	299	0	299	0	0.00
24/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	155	0	155	0	0.00
24/07/2012	R206 On 07-February-13			Bond Future	4.79	103.0576	4.7922	103.0576	0.00
24/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	288	0	288	0	0.00
24/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	318	0	318	0	0.00
24/07/2012	R206 On 02-May-13			Bond Future	4.63	104.3109	4.6252	104.3109	0.00
24/07/2012	R206 On 02-May-13	3.39	Call	Bond Future	88	0	88	0	0.00
24/07/2012	R206 On 02-May-13	3.41	Call	Bond Future	90	0	90	0	0.00
24/07/2012	R206 On 02-May-13	3.40	Call	Bond Future	89	0	89	0	0.00
24/07/2012	R206 On 02-May-13	3.40	Put	Bond Future	935	1	935	1	0.00
24/07/2012	R206 On 02-May-13	3.41	Put	Bond Future	929	1	929	1	0.00
24/07/2012	R206 On 02-May-13	3.39	Put	Bond Future	941	1	941	1	0.00
24/07/2012	R207 On 02-August-12			Bond Future	6.60	105.0680	6.5979	105.0680	28,573.00
24/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	5247	6	5247	6	0.00
24/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R207 On 01-November-12			Bond Future	6.66	106.4078	6.6599	106.4078	0.00
24/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	5342	6	5342	6	0.00
24/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	208	0	208	0	0.00
24/07/2012	R207 On 07-February-13			Bond Future	6.72	104.2879	6.7237	104.2879	0.00
24/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	5683	6	5683	6	0.00
24/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	635	0	635	0	0.00
24/07/2012	R207 On 02-May-13			Bond Future	6.79	105.5561	6.7870	105.5561	0.00
24/07/2012	R207 On 02-May-13	6.44	Call	Bond Future	1990	2	1990	2	0.00
24/07/2012	R207 On 02-May-13	6.46	Call	Bond Future	2033	2	2033	2	0.00
24/07/2012	R207 On 02-May-13	6.45	Call	Bond Future	2011	2	2011	2	0.00
24/07/2012	R207 On 02-May-13	6.45	Put	Bond Future	3847	3	3847	3	0.00
24/07/2012	R207 On 02-May-13	6.46	Put	Bond Future	3814	3	3814	3	0.00
24/07/2012	R207 On 02-May-13	6.44	Put	Bond Future	3881	3	3881	3	0.00
24/07/2012	R208 On 02-August-12			Bond Future	6.75	103.2265	6.7530	103.2265	17,871.00
24/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	2850	4	2850	4	0.00
24/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	4691	6	4691	6	1,150.00
24/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	9128	10	9128	10	0.00
24/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	6498	7	6498	7	0.00
24/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
24/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
24/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	9	0	9	0	0.00
24/07/2012	R208 On 01-November-12			Bond Future	6.82	101.1503	6.8159	101.1503	0.00
24/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	5659	6	5659	6	0.00
24/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	1754	2	1754	2	0.00
24/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	4642	5	4642	5	0.00
24/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	446	0	446	0	12,250.00
24/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1792	1	1792	1	0.00
24/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	278	0	278	0	0.00
24/07/2012	R208 On 07-February-13			Bond Future	6.88	102.5954	6.8801	102.5954	0.00
24/07/2012	R208 On 07-February-13	6.00	Call	Bond Future	651	0	651	0	12,250.00
24/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	6080	7	6080	7	0.00
24/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	758	1	758	1	0.00
24/07/2012	R208 On 07-February-13	6.00	Put	Bond Future	6222	0	6222	0	0.00
24/07/2012	R208 On 02-May-13			Bond Future	6.94	100.4499	6.9394	100.4499	0.00
24/07/2012	R208 On 02-May-13	6.64	Call	Bond Future	2330	3	2330	3	0.00
24/07/2012	R208 On 02-May-13	6.65	Call	Bond Future	2355	3	2355	3	0.00
24/07/2012	R208 On 02-May-13	6.66	Call	Bond Future	2381	3	2381	3	0.00
24/07/2012	R208 On 02-May-13	6.66	Put	Bond Future	4064	4	4064	4	0.00
24/07/2012	R208 On 02-May-13	6.65	Put	Bond Future	4100	4	4100	4	0.00
24/07/2012	R208 On 02-May-13	6.64	Put	Bond Future	4136	4	4136	4	0.00
24/07/2012	R209 On 02-August-12			Bond Future	8.13	84.0212	8.1285	84.0212	6,295.00
24/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	6459	8	6459	8	0.00
24/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	1	0	1	0	0.00
24/07/2012	R209 On 01-November-12			Bond Future	8.20	81.9515	8.1963	81.9515	0.00
24/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	7233	8	7233	8	0.00
24/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	768	1	768	1	0.00
24/07/2012	R209 On 07-February-13			Bond Future	8.27	83.1222	8.2671	83.1222	0.00
24/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	8181	9	8181	9	0.00
24/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1811	1	1811	1	0.00
24/07/2012	R209 On 02-May-13			Bond Future	8.33	80.9913	8.3300	80.9913	0.00
24/07/2012	R209 On 02-May-13	7.99	Call	Bond Future	4074	5	4074	5	0.00
24/07/2012	R209 On 02-May-13	8.00	Call	Bond Future	4110	5	4110	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
24/07/2012	R209 On 02-May-13	8.01	Call	Bond Future	4146	5	4146	5	0.00
24/07/2012	R209 On 02-May-13	8.01	Put	Bond Future	6929	6	6929	6	0.00
24/07/2012	R209 On 02-May-13	8.00	Put	Bond Future	6982	6	6982	6	0.00
24/07/2012	R209 On 02-May-13	7.99	Put	Bond Future	7036	6	7036	6	0.00
24/07/2012	R210 On 02-August-12			Bond Future	150.16	149.2837	150.1574	149.2837	1,092.00
24/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	7497	7	7497	7	0.00
24/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R210 On 01-November-12			Bond Future	150.26	149.3762	150.2614	149.3762	0.00
24/07/2012	R210 On 01-November-12	144.99	Call	Bond Future	5271	4	5271	4	0.00
24/07/2012	R210 On 01-November-12	145.01	Call	Bond Future	5251	4	5251	4	0.00
24/07/2012	R210 On 01-November-12	145.00	Call	Bond Future	5261	4	5261	4	0.00
24/07/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R211 On 02-August-12			Bond Future	121.36	121.2557	121.3606	121.2557	480.00
24/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	1001	1	1001	1	0.00
24/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R211 On 01-November-12			Bond Future	122.91	122.8020	122.9084	122.8020	0.00
24/07/2012	R211 On 01-November-12	121.99	Call	Bond Future	918	1	918	1	0.00
24/07/2012	R211 On 01-November-12	122.01	Call	Bond Future	898	1	898	1	0.00
24/07/2012	R211 On 01-November-12	122.00	Call	Bond Future	908	1	908	1	0.00
24/07/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R212 On 02-August-12			Bond Future	123.15	123.5669	123.1545	123.5669	3,064.00
24/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	5764	6	5764	6	0.00
24/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R212 On 01-November-12			Bond Future	124.73	125.1426	124.7251	125.1426	0.00
24/07/2012	R212 On 01-November-12	121.99	Call	Bond Future	2735	3	2735	3	0.00
24/07/2012	R212 On 01-November-12	122.00	Call	Bond Future	2725	3	2725	3	0.00
24/07/2012	R212 On 01-November-12	122.01	Call	Bond Future	2715	3	2715	3	0.00
24/07/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R212 On 01-November-12	121.99	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
24/07/2012	R213 On 02-August-12			Bond Future	7.94	95.1323	7.9437	95.1323	4,725.00
24/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	6760	8	6760	8	0.00
24/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	1	0	1	0	0.00
24/07/2012	R213 On 01-November-12			Bond Future	8.01	92.8126	8.0146	92.8126	385.00
24/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	1831	2	1831	2	140.00
24/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	7365	8	7365	8	0.00
24/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	712	1	712	1	0.00
24/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	4217	4	4217	4	0.00
24/07/2012	R213 On 07-February-13			Bond Future	8.09	94.1384	8.0903	94.1384	0.00
24/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	8401	9	8401	9	0.00
24/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1743	1	1743	1	0.00
24/07/2012	R213 On 02-May-13			Bond Future	8.15	91.7488	8.1548	91.7488	0.00
24/07/2012	R213 On 02-May-13	7.86	Call	Bond Future	4181	5	4181	5	0.00
24/07/2012	R213 On 02-May-13	7.84	Call	Bond Future	4108	5	4108	5	0.00
24/07/2012	R213 On 02-May-13	7.85	Call	Bond Future	4145	5	4145	5	0.00
24/07/2012	R213 On 02-May-13	7.85	Put	Bond Future	6816	6	6816	6	0.00
24/07/2012	R213 On 02-May-13	7.84	Put	Bond Future	6869	6	6869	6	0.00
24/07/2012	R213 On 02-May-13	7.86	Put	Bond Future	6763	6	6763	6	0.00
24/07/2012	R214 On 02-August-12			Bond Future	8.19	85.6985	8.1932	85.6985	1,700.00
24/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	6550	8	6550	8	0.00
24/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
24/07/2012	R214 On 01-November-12			Bond Future	8.26	83.5109	8.2600	83.5109	0.00
24/07/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
24/07/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
24/07/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
24/07/2012	R214 On 01-November-12	8.01	Put	Bond Future	2342	1	2342	1	0.00
24/07/2012	R214 On 01-November-12	8.00	Put	Bond Future	2438	1	2438	1	0.00
24/07/2012	R214 On 01-November-12	7.99	Put	Bond Future	2534	1	2534	1	0.00