



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
25/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	2025 On 02-August-12			Bond Future	104.06	104.0431	104.0562	104.0431	2,062.00
25/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	4066	4	4066	4	0.00
25/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	4056	4	4056	4	0.00
25/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	4046	4	4046	4	0.00
25/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2025 On 01-November-12			Bond Future	105.38	105.3701	105.3827	105.3701	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
25/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	5393	5	5393	5	0.00
25/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	5373	5	5373	5	0.00
25/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	5383	5	5383	5	0.00
25/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2038 On 02-August-12			Bond Future	101.81	101.7974	101.8141	101.7974	0.00
25/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	3824	4	3824	4	0.00
25/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	3814	4	3814	4	0.00
25/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	3804	4	3804	4	0.00
25/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2038 On 01-November-12			Bond Future	103.11	103.0956	103.1121	103.0956	0.00
25/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	4122	4	4122	4	0.00
25/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	4102	4	4102	4	0.00
25/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	4112	4	4112	4	0.00
25/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2050 On 02-August-12			Bond Future	108.61	108.5970	108.6148	108.5970	0.00
25/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	5625	6	5625	6	0.00
25/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	5615	6	5615	6	0.00
25/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	5605	6	5605	6	0.00
25/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2050 On 01-November-12			Bond Future	110.00	109.9821	109.9996	109.9821	0.00
25/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	6010	6	6010	6	0.00
25/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	5990	6	5990	6	0.00
25/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	6000	6	6000	6	0.00
25/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	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
25/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	AL7T On 02-August-12			Index Future	465.80	462.9370	465.7970	462.9370	13.00
25/07/2012	AL7T On 01-November-12			Index Future	471.74	468.8420	471.7350	468.8420	0.00
25/07/2012	AL7T On 07-February-13			Index Future	478.47	475.5350	478.4710	475.5350	0.00
25/07/2012	ALBI On 02-August-12			Index Future	419.03	416.0560	419.0250	416.0560	923.00
25/07/2012	ALBI On 01-November-12			Index Future	424.37	421.3620	424.3670	421.3620	80.00
25/07/2012	ALBI On 07-February-13			Index Future	430.43	427.3770	430.4270	427.3770	0.00
25/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2012	ES33 On 02-August-12			Bond Future	8.60	90.9889	8.5978	90.9889	298.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2012	ES33 On 01-November-12			Bond Future	8.68	88.3722	8.6850	88.3722	303.00
25/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4321	3	4321	3	0.00
25/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/07/2012	ES33 On 07-February-13			Bond Future	8.78	89.6341	8.7786	89.6341	0.00
25/07/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
25/07/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
25/07/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
25/07/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1903	3	1903	3	0.00
25/07/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1992	3	1992	3	0.00
25/07/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2081	3	2081	3	0.00
25/07/2012	GOVI On 02-August-12			GOVI	419.11	416.3670	419.1070	416.3670	216.00
25/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	208770	18	208770	18	0.00
25/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
25/07/2012	GOVI On 01-November-12			GOVI	424.45	421.6780	424.4510	421.6780	71.00
25/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	204910	18	204910	18	0.00
25/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
25/07/2012	GOVI On 07-February-13			GOVI	430.51	427.6970	430.5110	427.6970	0.00
25/07/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
25/07/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
25/07/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
25/07/2012	GOVI On 07-February-13	433.01	Put	GOVI	24990	5	24990	5	0.00
25/07/2012	GOVI On 07-February-13	433.00	Put	GOVI	24890	5	24890	5	0.00
25/07/2012	GOVI On 07-February-13	432.99	Put	GOVI	24790	5	24790	5	0.00
25/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2012	IGOV On 02-August-12			Index Future	182.07	182.5940	182.0690	182.5940	140.00
25/07/2012	IGOV On 01-November-12			Index Future	184.39	184.9230	184.3910	184.9230	454.00
25/07/2012	IGOV On 07-February-13			Index Future	187.02	187.5630	187.0230	187.5630	14.00
25/07/2012	ILBI On 02-August-12			Index Future	494.48	492.6450	494.4830	492.6450	169.00
25/07/2012	ILBI On 01-November-12			Index Future	501.83	499.9660	501.8330	499.9660	0.00
25/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
25/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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25/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	0.00
25/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.91	95.0900	4.9100	95.0900	44,760.00
25/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.87	95.1200	4.8700	95.1200	0.00
25/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.77	95.2100	4.7700	95.2100	0.00
25/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.73	95.2500	4.7300	95.2500	840.00
25/07/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.72	95.2500	4.7200	95.2500	0.00
25/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.72	95.2500	4.7200	95.2500	1,000.00
25/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.78	95.1800	4.7800	95.1800	500.00
25/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.0900	4.8700	95.0900	1,700.00
25/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.99	94.9700	4.9900	94.9700	1,500.00
25/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.14	94.8300	5.1400	94.8300	400.00
25/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.7000	5.2900	94.7000	0.00
25/07/2012	R157 On 02-August-12			Bond Future	5.38	127.9259	5.3829	127.9259	12,928.00
25/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	2440	2	2440	2	0.00
25/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	3066	3	3066	3	1,250.00
25/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	3688	3	3688	3	0.00
25/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	4919	5	4919	5	0.00
25/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
25/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
25/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R157 On 01-November-12			Bond Future	5.41	122.7585	5.4080	122.7585	2,567.00
25/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	1292	1	1292	1	5,630.00
25/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	2465	2	2465	2	0.00
25/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	37	0	37	0	0.00
25/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	199	0	199	0	0.00
25/07/2012	R157 On 07-February-13			Bond Future	5.42	124.5115	5.4204	124.5115	0.00
25/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	2434	2	2434	2	0.00
25/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	168	0	168	0	0.00
25/07/2012	R157 On 02-May-13			Bond Future	5.43	119.2237	5.4281	119.2237	0.00
25/07/2012	R157 On 02-May-13	5.35	Call	Bond Future	1012	1	1012	1	0.00
25/07/2012	R157 On 02-May-13	5.34	Call	Bond Future	1001	1	1001	1	0.00
25/07/2012	R157 On 02-May-13	5.36	Call	Bond Future	1024	1	1024	1	0.00

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25/07/2012	R157 On 02-May-13	5.36	Put	Bond Future	1190	1	1190	1	0.00
25/07/2012	R157 On 02-May-13	5.34	Put	Bond Future	1215	1	1215	1	0.00
25/07/2012	R157 On 02-May-13	5.35	Put	Bond Future	1202	1	1202	1	0.00
25/07/2012	R186 On 02-August-12			Bond Future	7.33	127.7145	7.3261	127.7145	26,614.00
25/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	3489	2	3489	2	276.00
25/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	3872	2	3872	2	0.00
25/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	4453	3	4453	3	43.00
25/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	9653	8	9653	8	0.00
25/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	13853	12	13853	12	0.00
25/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	6794	5	6794	5	1,099.00
25/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	9183	8	9183	8	8,750.00
25/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	15960	14	15960	14	0.00
25/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	13764	12	13764	12	0.00
25/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	12958	11	12958	11	0.00
25/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
25/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
25/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
25/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	1	0	1	0	0.00
25/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
25/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
25/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	19	0	19	0	0.00
25/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	38	0	38	0	0.00
25/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	58	0	58	0	0.00
25/07/2012	R186 On 01-November-12			Bond Future	7.39	129.3434	7.3925	129.3434	7,861.00
25/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	11022	10	11022	10	0.00
25/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	13678	12	13678	12	0.00
25/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	7027	6	7027	6	200.00
25/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	5715	5	5715	5	1,858.00
25/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	1430	2	1430	2	0.00
25/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	998	1	998	1	0.00
25/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	137	0	137	0	1,858.00
25/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	331	0	331	0	200.00
25/07/2012	R186 On 07-February-13			Bond Future	7.46	125.9000	7.4611	125.9000	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
25/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	10932	10	10932	10	0.00
25/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	2564	2	2564	2	10,300.00
25/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	7323	8	7323	8	0.00
25/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1335	2	1335	2	0.00
25/07/2012	R186 On 02-May-13			Bond Future	7.52	127.4308	7.5234	127.4308	0.00
25/07/2012	R186 On 02-May-13	7.41	Call	Bond Future	5183	4	5183	4	0.00
25/07/2012	R186 On 02-May-13	7.39	Call	Bond Future	5090	4	5090	4	0.00
25/07/2012	R186 On 02-May-13	7.40	Call	Bond Future	5136	4	5136	4	0.00
25/07/2012	R186 On 02-May-13	7.40	Put	Bond Future	6363	7	6363	7	0.00
25/07/2012	R186 On 02-May-13	7.39	Put	Bond Future	6417	7	6417	7	0.00
25/07/2012	R186 On 02-May-13	7.41	Put	Bond Future	6309	7	6309	7	0.00
25/07/2012	R189 On 02-August-12			Bond Future	218.89	218.8914	218.8886	218.8914	0.00
25/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
25/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	761	1	761	1	0.00
25/07/2012	R189 On 01-November-12			Bond Future	215.18	215.1840	215.1800	215.1840	0.00
25/07/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
25/07/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
25/07/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
25/07/2012	R189 On 01-November-12	219.00	Put	Bond Future	3820	4	3820	4	0.00
25/07/2012	R189 On 01-November-12	219.01	Put	Bond Future	3830	4	3830	4	0.00
25/07/2012	R189 On 01-November-12	218.99	Put	Bond Future	3810	4	3810	4	0.00
25/07/2012	R197 On 02-August-12			Bond Future	267.55	268.2434	267.5534	268.2434	4,969.00
25/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	11403	12	11403	12	0.00
25/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R197 On 01-November-12			Bond Future	270.96	271.6646	270.9643	271.6646	449.00
25/07/2012	R197 On 01-November-12	266.99	Call	Bond Future	3974	5	3974	5	0.00
25/07/2012	R197 On 01-November-12	267.01	Call	Bond Future	3954	5	3954	5	0.00
25/07/2012	R197 On 01-November-12	267.00	Call	Bond Future	3964	5	3964	5	0.00
25/07/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R201 On 02-August-12			Bond Future	4.86	109.5798	4.8586	109.5798	1,560.00
25/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	794	1	794	1	0.00
25/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2012	R201 On 01-November-12			Bond Future	4.82	110.9775	4.8197	110.9775	0.00
25/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	721	1	721	1	0.00
25/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	114	0	114	0	0.00
25/07/2012	R201 On 07-February-13			Bond Future	4.74	108.1534	4.7362	108.1534	0.00
25/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	731	1	731	1	0.00
25/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	284	0	284	0	0.00
25/07/2012	R201 On 02-May-13			Bond Future	4.65	109.4685	4.6458	109.4685	0.00
25/07/2012	R201 On 02-May-13	4.04	Call	Bond Future	221	0	221	0	0.00
25/07/2012	R201 On 02-May-13	4.05	Call	Bond Future	225	0	225	0	0.00
25/07/2012	R201 On 02-May-13	4.06	Call	Bond Future	230	0	230	0	0.00
25/07/2012	R201 On 02-May-13	4.06	Put	Bond Future	1181	1	1181	1	0.00
25/07/2012	R201 On 02-May-13	4.05	Put	Bond Future	1193	1	1193	1	0.00
25/07/2012	R201 On 02-May-13	4.04	Put	Bond Future	1205	1	1205	1	0.00
25/07/2012	R202 On 02-August-12			Bond Future	197.03	197.7730	197.0287	197.7730	48,173.00
25/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	8589	9	8589	9	0.00
25/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R202 On 01-November-12			Bond Future	199.54	200.2954	199.5404	200.2954	663.00
25/07/2012	R202 On 01-November-12	191.99	Call	Bond Future	7550	8	7550	8	0.00
25/07/2012	R202 On 01-November-12	192.00	Call	Bond Future	7540	8	7540	8	0.00
25/07/2012	R202 On 01-November-12	192.01	Call	Bond Future	7530	8	7530	8	0.00
25/07/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R203 On 02-August-12			Bond Future	5.92	112.8407	5.9196	112.8407	13,426.00
25/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	3087	3	3087	3	4,200.00
25/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	4195	4	4195	4	1,400.00
25/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	5506	5	5506	5	0.00
25/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	7223	7	7223	7	0.00
25/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	5723	5	5723	5	0.00
25/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
25/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
25/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R203 On 02-August-12	6.60	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
25/07/2012	R203 On 01-November-12			Bond Future	5.97	110.1249	5.9679	110.1249	2,426.00
25/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	3977	3	3977	3	0.00
25/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	94	0	94	0	0.00
25/07/2012	R203 On 07-February-13			Bond Future	6.01	111.6974	6.0148	111.6974	0.00
25/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1809	2	1809	2	6,300.00
25/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	4184	4	4184	4	0.00
25/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	410	1	410	1	0.00
25/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1413	2	1413	2	0.00
25/07/2012	R203 On 02-May-13			Bond Future	6.06	108.8989	6.0562	108.8989	8.00
25/07/2012	R203 On 02-May-13	5.90	Call	Bond Future	1670	1	1670	1	0.00
25/07/2012	R203 On 02-May-13	5.91	Call	Bond Future	1688	1	1688	1	0.00
25/07/2012	R203 On 02-May-13	5.89	Call	Bond Future	1651	1	1651	1	0.00
25/07/2012	R203 On 02-May-13	5.89	Put	Bond Future	2313	3	2313	3	0.00
25/07/2012	R203 On 02-May-13	5.91	Put	Bond Future	2270	3	2270	3	0.00
25/07/2012	R203 On 02-May-13	5.90	Put	Bond Future	2292	3	2292	3	0.00
25/07/2012	R204 On 02-August-12			Bond Future	6.24	109.6463	6.2352	109.6463	2,104.00
25/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	4875	4	4875	4	0.00
25/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R204 On 01-November-12			Bond Future	6.29	111.0447	6.2901	111.0447	1,683.00
25/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	4913	4	4913	4	0.00
25/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	138	0	138	0	0.00
25/07/2012	R204 On 07-February-13			Bond Future	6.34	108.5995	6.3439	108.5995	0.00
25/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	5187	5	5187	5	0.00
25/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	525	1	525	1	0.00
25/07/2012	R204 On 02-May-13			Bond Future	6.40	109.9200	6.3955	109.9200	0.00
25/07/2012	R204 On 02-May-13	6.29	Call	Bond Future	2277	2	2277	2	0.00
25/07/2012	R204 On 02-May-13	6.31	Call	Bond Future	2324	2	2324	2	0.00
25/07/2012	R204 On 02-May-13	6.30	Call	Bond Future	2301	2	2301	2	0.00
25/07/2012	R204 On 02-May-13	6.30	Put	Bond Future	2767	3	2767	3	0.00
25/07/2012	R204 On 02-May-13	6.31	Put	Bond Future	2742	3	2742	3	0.00
25/07/2012	R204 On 02-May-13	6.29	Put	Bond Future	2793	3	2793	3	0.00
25/07/2012	R206 On 02-August-12			Bond Future	4.89	103.9271	4.8878	103.9271	1,120.00
25/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	424	0	424	0	0.00
25/07/2012	R206 On 02-August-12	5.19	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
25/07/2012	R206 On 01-November-12			Bond Future	4.82	105.2526	4.8223	105.2526	0.00
25/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	377	0	377	0	0.00
25/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	111	0	111	0	0.00
25/07/2012	R206 On 07-February-13			Bond Future	4.66	102.9900	4.6563	102.9900	0.00
25/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	352	0	352	0	0.00
25/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	257	0	257	0	0.00
25/07/2012	R206 On 02-May-13			Bond Future	4.44	104.2424	4.4356	104.2424	0.00
25/07/2012	R206 On 02-May-13	3.39	Call	Bond Future	113	0	113	0	0.00
25/07/2012	R206 On 02-May-13	3.41	Call	Bond Future	116	0	116	0	0.00
25/07/2012	R206 On 02-May-13	3.40	Call	Bond Future	115	0	115	0	0.00
25/07/2012	R206 On 02-May-13	3.40	Put	Bond Future	830	1	830	1	0.00
25/07/2012	R206 On 02-May-13	3.41	Put	Bond Future	825	1	825	1	0.00
25/07/2012	R206 On 02-May-13	3.39	Put	Bond Future	836	1	836	1	0.00
25/07/2012	R207 On 02-August-12			Bond Future	6.50	104.2314	6.4954	104.2314	12,578.00
25/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	5858	5	5858	5	0.00
25/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R207 On 01-November-12			Bond Future	6.55	105.5607	6.5528	105.5607	18,897.00
25/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	5902	5	5902	5	0.00
25/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	149	0	149	0	0.00
25/07/2012	R207 On 07-February-13			Bond Future	6.61	103.4281	6.6113	103.4281	0.00
25/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	6198	6	6198	6	0.00
25/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	523	1	523	1	0.00
25/07/2012	R207 On 02-May-13			Bond Future	6.67	104.6858	6.6687	104.6858	0.00
25/07/2012	R207 On 02-May-13	6.44	Call	Bond Future	2257	2	2257	2	0.00
25/07/2012	R207 On 02-May-13	6.46	Call	Bond Future	2305	2	2305	2	0.00
25/07/2012	R207 On 02-May-13	6.45	Call	Bond Future	2281	2	2281	2	0.00
25/07/2012	R207 On 02-May-13	6.45	Put	Bond Future	3477	4	3477	4	0.00
25/07/2012	R207 On 02-May-13	6.46	Put	Bond Future	3446	4	3446	4	0.00
25/07/2012	R207 On 02-May-13	6.44	Put	Bond Future	3508	4	3508	4	0.00
25/07/2012	R208 On 02-August-12			Bond Future	6.65	102.3478	6.6505	102.3478	14,062.00
25/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	3508	3	3508	3	0.00
25/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	5357	5	5357	5	1,150.00
25/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	9794	9	9794	9	0.00
25/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	7164	6	7164	6	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
25/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
25/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
25/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
25/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	1	0	1	0	0.00
25/07/2012	R208 On 01-November-12			Bond Future	6.71	100.2607	6.7094	100.2607	5,408.00
25/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	6260	6	6260	6	0.00
25/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	2107	2	2107	2	0.00
25/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	5206	5	5206	5	0.00
25/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	335	0	335	0	12,250.00
25/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1470	2	1470	2	0.00
25/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	204	0	204	0	0.00
25/07/2012	R208 On 07-February-13			Bond Future	6.77	101.6924	6.7688	101.6924	0.00
25/07/2012	R208 On 07-February-13	6.00	Call	Bond Future	792	1	792	1	12,250.00
25/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	6634	6	6634	6	0.00
25/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	628	1	628	1	0.00
25/07/2012	R208 On 07-February-13	6.00	Put	Bond Future	5679	6	5679	6	0.00
25/07/2012	R208 On 02-May-13			Bond Future	6.82	99.5359	6.8230	99.5359	0.00
25/07/2012	R208 On 02-May-13	6.64	Call	Bond Future	2633	2	2633	2	0.00
25/07/2012	R208 On 02-May-13	6.65	Call	Bond Future	2660	2	2660	2	0.00
25/07/2012	R208 On 02-May-13	6.66	Call	Bond Future	2688	2	2688	2	0.00
25/07/2012	R208 On 02-May-13	6.66	Put	Bond Future	3674	4	3674	4	0.00
25/07/2012	R208 On 02-May-13	6.65	Put	Bond Future	3708	4	3708	4	0.00
25/07/2012	R208 On 02-May-13	6.64	Put	Bond Future	3741	4	3741	4	0.00
25/07/2012	R209 On 02-August-12			Bond Future	7.98	82.5917	7.9758	82.5917	5,793.00
25/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	7822	6	7822	6	0.00
25/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R209 On 01-November-12			Bond Future	8.04	80.5040	8.0396	80.5040	1,242.00
25/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	8391	7	8391	7	0.00
25/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	545	1	545	1	0.00
25/07/2012	R209 On 07-February-13			Bond Future	8.11	81.6536	8.1059	81.6536	0.00
25/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	9246	8	9246	8	0.00
25/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1475	2	1475	2	0.00
25/07/2012	R209 On 02-May-13			Bond Future	8.16	79.5048	8.1643	79.5048	0.00
25/07/2012	R209 On 02-May-13	7.99	Call	Bond Future	4730	4	4730	4	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
25/07/2012	R209 On 02-May-13	8.00	Call	Bond Future	4770	4	4770	4	0.00
25/07/2012	R209 On 02-May-13	8.01	Call	Bond Future	4809	4	4809	4	0.00
25/07/2012	R209 On 02-May-13	8.01	Put	Bond Future	6170	7	6170	7	0.00
25/07/2012	R209 On 02-May-13	8.00	Put	Bond Future	6219	7	6219	7	0.00
25/07/2012	R209 On 02-May-13	7.99	Put	Bond Future	6269	7	6269	7	0.00
25/07/2012	R210 On 02-August-12			Bond Future	149.70	150.1574	149.6980	150.1574	1,092.00
25/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	7038	7	7038	7	0.00
25/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R210 On 01-November-12			Bond Future	149.80	150.2614	149.7954	150.2614	2,270.00
25/07/2012	R210 On 01-November-12	144.99	Call	Bond Future	4805	5	4805	5	0.00
25/07/2012	R210 On 01-November-12	145.01	Call	Bond Future	4785	5	4785	5	0.00
25/07/2012	R210 On 01-November-12	145.00	Call	Bond Future	4795	5	4795	5	0.00
25/07/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R211 On 02-August-12			Bond Future	121.21	121.3606	121.2083	121.3606	480.00
25/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	848	1	848	1	0.00
25/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R211 On 01-November-12			Bond Future	122.75	122.9084	122.7536	122.9084	0.00
25/07/2012	R211 On 01-November-12	121.99	Call	Bond Future	764	1	764	1	0.00
25/07/2012	R211 On 01-November-12	122.01	Call	Bond Future	744	1	744	1	0.00
25/07/2012	R211 On 01-November-12	122.00	Call	Bond Future	754	1	754	1	0.00
25/07/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R212 On 02-August-12			Bond Future	123.17	123.1545	123.1685	123.1545	3,064.00
25/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	5778	6	5778	6	0.00
25/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R212 On 01-November-12			Bond Future	124.74	124.7251	124.7387	124.7251	0.00
25/07/2012	R212 On 01-November-12	121.99	Call	Bond Future	2749	3	2749	3	0.00
25/07/2012	R212 On 01-November-12	122.00	Call	Bond Future	2739	3	2739	3	0.00
25/07/2012	R212 On 01-November-12	122.01	Call	Bond Future	2729	3	2729	3	0.00
25/07/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R212 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
25/07/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R213 On 02-August-12			Bond Future	7.80	93.9561	7.7959	93.9561	4,725.00
25/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	8101	7	8101	7	0.00
25/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R213 On 01-November-12			Bond Future	7.86	91.6215	7.8628	91.6215	385.00
25/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	2389	2	2389	2	140.00
25/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	8513	7	8513	7	0.00
25/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	503	1	503	1	0.00
25/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	3417	4	3417	4	0.00
25/07/2012	R213 On 07-February-13			Bond Future	7.93	92.9298	7.9337	92.9298	0.00
25/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	9454	8	9454	8	0.00
25/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1419	2	1419	2	0.00
25/07/2012	R213 On 02-May-13			Bond Future	7.99	90.5253	7.9937	90.5253	0.00
25/07/2012	R213 On 02-May-13	7.86	Call	Bond Future	4834	4	4834	4	0.00
25/07/2012	R213 On 02-May-13	7.84	Call	Bond Future	4753	4	4753	4	0.00
25/07/2012	R213 On 02-May-13	7.85	Call	Bond Future	4794	4	4794	4	0.00
25/07/2012	R213 On 02-May-13	7.85	Put	Bond Future	6067	7	6067	7	0.00
25/07/2012	R213 On 02-May-13	7.84	Put	Bond Future	6116	7	6116	7	0.00
25/07/2012	R213 On 02-May-13	7.86	Put	Bond Future	6018	7	6018	7	0.00
25/07/2012	R214 On 02-August-12			Bond Future	8.03	84.2404	8.0306	84.2404	1,700.00
25/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	8082	7	8082	7	0.00
25/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
25/07/2012	R214 On 01-November-12			Bond Future	8.09	82.0344	8.0931	82.0344	0.00
25/07/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
25/07/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
25/07/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
25/07/2012	R214 On 01-November-12	8.01	Put	Bond Future	791	2	791	2	0.00
25/07/2012	R214 On 01-November-12	8.00	Put	Bond Future	887	2	887	2	0.00
25/07/2012	R214 On 01-November-12	7.99	Put	Bond Future	983	3	983	3	0.00