



# 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
26/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	2025 On 02-August-12			Bond Future	104.06	104.0562	104.0603	104.0562	2,062.00
26/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	4070	4	4070	4	0.00
26/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	4060	4	4060	4	0.00
26/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	4050	4	4050	4	0.00
26/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2025 On 01-November-12			Bond Future	105.39	105.3827	105.3865	105.3827	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
26/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	5396	5	5396	5	0.00
26/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	5376	5	5376	5	0.00
26/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	5386	5	5386	5	0.00
26/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2038 On 02-August-12			Bond Future	101.82	101.8141	101.8196	101.8141	0.00
26/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	3830	4	3830	4	0.00
26/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	3820	4	3820	4	0.00
26/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	3810	4	3810	4	0.00
26/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2038 On 01-November-12			Bond Future	103.12	103.1121	103.1173	103.1121	0.00
26/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	4127	4	4127	4	0.00
26/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	4107	4	4107	4	0.00
26/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	4117	4	4117	4	0.00
26/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2050 On 02-August-12			Bond Future	108.62	108.6148	108.6208	108.6148	0.00
26/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	5631	6	5631	6	0.00
26/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	5621	6	5621	6	0.00
26/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	5611	6	5611	6	0.00
26/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2050 On 01-November-12			Bond Future	110.01	109.9996	110.0050	109.9996	0.00
26/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	6015	6	6015	6	0.00
26/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	5995	6	5995	6	0.00
26/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	6005	6	6005	6	0.00
26/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	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
26/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	AL7T On 02-August-12			Index Future	468.38	465.7970	468.3750	465.7970	0.00
26/07/2012	AL7T On 01-November-12			Index Future	474.34	471.7350	474.3430	471.7350	13.00
26/07/2012	AL7T On 07-February-13			Index Future	481.11	478.4710	481.1110	478.4710	0.00
26/07/2012	ALBI On 02-August-12			Index Future	421.18	419.0250	421.1760	419.0250	755.00
26/07/2012	ALBI On 01-November-12			Index Future	426.54	424.3670	426.5430	424.3670	248.00
26/07/2012	ALBI On 07-February-13			Index Future	432.63	430.4270	432.6290	430.4270	0.00
26/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/07/2012	ES33 On 02-August-12			Bond Future	8.52	92.3339	8.5217	92.3339	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
26/07/2012	ES33 On 01-November-12			Bond Future	8.61	89.7338	8.6066	89.7338	303.00
26/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	5008	4	5008	4	0.00
26/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/07/2012	ES33 On 07-February-13			Bond Future	8.70	91.0154	8.6978	91.0154	0.00
26/07/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
26/07/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
26/07/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
26/07/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1207	2	1207	2	0.00
26/07/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1296	2	1296	2	0.00
26/07/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1384	2	1384	2	0.00
26/07/2012	GOVI On 02-August-12			GOVI	421.17	419.1070	421.1720	419.1070	216.00
26/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	229420	21	229420	21	0.00
26/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
26/07/2012	GOVI On 01-November-12			GOVI	426.54	424.4510	426.5390	424.4510	71.00
26/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	225790	20	225790	20	0.00
26/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
26/07/2012	GOVI On 07-February-13			GOVI	432.63	430.5110	432.6250	430.5110	0.00
26/07/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
26/07/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
26/07/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
26/07/2012	GOVI On 07-February-13	433.01	Put	GOVI	3850	2	3850	2	0.00
26/07/2012	GOVI On 07-February-13	433.00	Put	GOVI	3750	2	3750	2	0.00
26/07/2012	GOVI On 07-February-13	432.99	Put	GOVI	3650	2	3650	2	0.00
26/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/07/2012	IGOV On 02-August-12			Index Future	182.41	182.0690	182.4110	182.0690	140.00
26/07/2012	IGOV On 01-November-12			Index Future	184.74	184.3910	184.7360	184.3910	454.00
26/07/2012	IGOV On 07-February-13			Index Future	187.37	187.0230	187.3720	187.0230	14.00
26/07/2012	ILBI On 02-August-12			Index Future	491.88	494.4830	491.8750	494.4830	169.00
26/07/2012	ILBI On 01-November-12			Index Future	499.19	501.8330	499.1860	501.8330	0.00
26/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
26/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
26/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.91	95.0900	4.9100	95.0900	44,760.00
26/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.86	95.1300	4.8600	95.1300	0.00
26/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.76	95.2300	4.7600	95.2300	0.00
26/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.73	95.2700	4.7300	95.2700	840.00
26/07/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.72	95.2800	4.7200	95.2800	0.00
26/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.71	95.2800	4.7100	95.2800	1,000.00
26/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.78	95.2200	4.7800	95.2200	500.00
26/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.1300	4.8700	95.1300	1,700.00
26/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.98	95.0100	4.9800	95.0100	1,500.00
26/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.13	94.8600	5.1300	94.8600	400.00
26/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.30	94.7100	5.3000	94.7100	0.00
26/07/2012	R157 On 02-August-12			Bond Future	5.35	128.2385	5.3524	128.2385	10,181.00
26/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	2538	2	2538	2	0.00
26/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	3164	3	3164	3	1,250.00
26/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	3786	4	3786	4	0.00
26/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	5018	5	5018	5	0.00
26/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
26/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
26/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R157 On 01-November-12			Bond Future	5.37	123.0743	5.3746	123.0743	5,115.00
26/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	1368	1	1368	1	5,630.00
26/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	2558	2	2558	2	0.00
26/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	31	0	31	0	0.00
26/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	175	0	175	0	0.00
26/07/2012	R157 On 07-February-13			Bond Future	5.38	124.8323	5.3833	124.8323	0.00
26/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	2517	2	2517	2	0.00
26/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	152	0	152	0	0.00
26/07/2012	R157 On 02-May-13			Bond Future	5.39	119.5540	5.3867	119.5540	0.00
26/07/2012	R157 On 02-May-13	5.35	Call	Bond Future	1059	1	1059	1	0.00
26/07/2012	R157 On 02-May-13	5.34	Call	Bond Future	1047	1	1047	1	0.00
26/07/2012	R157 On 02-May-13	5.36	Call	Bond Future	1071	1	1071	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/07/2012	R157 On 02-May-13	5.36	Put	Bond Future	1136	1	1136	1	0.00
26/07/2012	R157 On 02-May-13	5.34	Put	Bond Future	1161	1	1161	1	0.00
26/07/2012	R157 On 02-May-13	5.35	Put	Bond Future	1149	1	1149	1	0.00
26/07/2012	R186 On 02-August-12			Bond Future	7.26	129.2498	7.2551	129.2498	18,890.00
26/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	4194	3	4194	3	276.00
26/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	4590	4	4590	4	0.00
26/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	5184	4	5184	4	43.00
26/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	10398	10	10398	10	0.00
26/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	14599	14	14599	14	0.00
26/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	7539	7	7539	7	1,099.00
26/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	9929	9	9929	9	8,750.00
26/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	16706	16	16706	16	0.00
26/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	14510	14	14510	14	0.00
26/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	13704	13	13704	13	0.00
26/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
26/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
26/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
26/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
26/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
26/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	4	0	4	0	0.00
26/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	10	0	10	0	0.00
26/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	17	0	17	0	0.00
26/07/2012	R186 On 01-November-12			Bond Future	7.32	130.8976	7.3194	130.8976	17,339.00
26/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	11712	11	11712	11	0.00
26/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	14403	14	14403	14	0.00
26/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	7620	7	7620	7	200.00
26/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	6257	6	6257	6	1,858.00
26/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	1217	1	1217	1	0.00
26/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	837	1	837	1	0.00
26/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	107	0	107	0	1,858.00
26/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	267	0	267	0	200.00
26/07/2012	R186 On 07-February-13			Bond Future	7.39	127.4766	7.3854	127.4766	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
26/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	11548	11	11548	11	0.00
26/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	2834	3	2834	3	10,300.00
26/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	6829	7	6829	7	0.00
26/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1187	1	1187	1	0.00
26/07/2012	R186 On 02-May-13			Bond Future	7.45	129.0327	7.4454	129.0327	0.00
26/07/2012	R186 On 02-May-13	7.41	Call	Bond Future	5561	5	5561	5	0.00
26/07/2012	R186 On 02-May-13	7.39	Call	Bond Future	5464	5	5464	5	0.00
26/07/2012	R186 On 02-May-13	7.40	Call	Bond Future	5512	5	5512	5	0.00
26/07/2012	R186 On 02-May-13	7.40	Put	Bond Future	5965	6	5965	6	0.00
26/07/2012	R186 On 02-May-13	7.39	Put	Bond Future	6017	6	6017	6	0.00
26/07/2012	R186 On 02-May-13	7.41	Put	Bond Future	5913	6	5913	6	0.00
26/07/2012	R189 On 02-August-12			Bond Future	218.89	218.8886	218.8875	218.8886	0.00
26/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
26/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	763	1	763	1	0.00
26/07/2012	R189 On 01-November-12			Bond Future	215.18	215.1800	215.1776	215.1800	0.00
26/07/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
26/07/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
26/07/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
26/07/2012	R189 On 01-November-12	219.00	Put	Bond Future	3822	4	3822	4	0.00
26/07/2012	R189 On 01-November-12	219.01	Put	Bond Future	3832	4	3832	4	0.00
26/07/2012	R189 On 01-November-12	218.99	Put	Bond Future	3812	4	3812	4	0.00
26/07/2012	R197 On 02-August-12			Bond Future	268.52	267.5534	268.5247	267.5534	4,969.00
26/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	12375	11	12375	11	0.00
26/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R197 On 01-November-12			Bond Future	271.95	270.9643	271.9466	270.9643	449.00
26/07/2012	R197 On 01-November-12	266.99	Call	Bond Future	4957	4	4957	4	0.00
26/07/2012	R197 On 01-November-12	267.01	Call	Bond Future	4937	4	4937	4	0.00
26/07/2012	R197 On 01-November-12	267.00	Call	Bond Future	4947	4	4947	4	0.00
26/07/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R201 On 02-August-12			Bond Future	4.81	109.7323	4.8084	109.7323	1,034.00
26/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	911	1	911	1	0.00
26/07/2012	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
26/07/2012	R201 On 01-November-12			Bond Future	4.76	111.1312	4.7634	111.1312	1,560.00
26/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	813	1	813	1	0.00
26/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	88	0	88	0	0.00
26/07/2012	R201 On 07-February-13			Bond Future	4.67	108.3097	4.6716	108.3097	0.00
26/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	809	1	809	1	0.00
26/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	244	0	244	0	0.00
26/07/2012	R201 On 02-May-13			Bond Future	4.57	109.6317	4.5712	109.6317	0.00
26/07/2012	R201 On 02-May-13	4.04	Call	Bond Future	253	0	253	0	0.00
26/07/2012	R201 On 02-May-13	4.05	Call	Bond Future	257	0	257	0	0.00
26/07/2012	R201 On 02-May-13	4.06	Call	Bond Future	262	0	262	0	0.00
26/07/2012	R201 On 02-May-13	4.06	Put	Bond Future	1093	1	1093	1	0.00
26/07/2012	R201 On 02-May-13	4.05	Put	Bond Future	1104	1	1104	1	0.00
26/07/2012	R201 On 02-May-13	4.04	Put	Bond Future	1116	1	1116	1	0.00
26/07/2012	R202 On 02-August-12			Bond Future	197.04	197.0287	197.0389	197.0287	48,173.00
26/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	8599	9	8599	9	0.00
26/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R202 On 01-November-12			Bond Future	199.55	199.5404	199.5500	199.5404	663.00
26/07/2012	R202 On 01-November-12	191.99	Call	Bond Future	7560	8	7560	8	0.00
26/07/2012	R202 On 01-November-12	192.00	Call	Bond Future	7550	8	7550	8	0.00
26/07/2012	R202 On 01-November-12	192.01	Call	Bond Future	7540	8	7540	8	0.00
26/07/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R203 On 02-August-12			Bond Future	5.79	113.3817	5.7935	113.3817	13,386.00
26/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	3672	3	3672	3	4,200.00
26/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	4779	4	4779	4	1,400.00
26/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	6090	6	6090	6	0.00
26/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	7807	7	7807	7	0.00
26/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	6307	6	6307	6	0.00
26/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
26/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
26/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
26/07/2012	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
26/07/2012	R203 On 01-November-12			Bond Future	5.83	110.6722	5.8341	110.6722	3,186.00
26/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	4531	4	4531	4	0.00
26/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	56	0	56	0	0.00
26/07/2012	R203 On 07-February-13			Bond Future	5.87	112.2528	5.8717	112.2528	0.00
26/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	2149	2	2149	2	6,300.00
26/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	4684	4	4684	4	0.00
26/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	312	0	312	0	0.00
26/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1155	1	1155	1	0.00
26/07/2012	R203 On 02-May-13			Bond Future	5.90	109.4662	5.9040	109.4662	8.00
26/07/2012	R203 On 02-May-13	5.90	Call	Bond Future	1959	2	1959	2	0.00
26/07/2012	R203 On 02-May-13	5.91	Call	Bond Future	1979	2	1979	2	0.00
26/07/2012	R203 On 02-May-13	5.89	Call	Bond Future	1939	2	1939	2	0.00
26/07/2012	R203 On 02-May-13	5.89	Put	Bond Future	1995	2	1995	2	0.00
26/07/2012	R203 On 02-May-13	5.91	Put	Bond Future	1955	2	1955	2	0.00
26/07/2012	R203 On 02-May-13	5.90	Put	Bond Future	1975	2	1975	2	0.00
26/07/2012	R204 On 02-August-12			Bond Future	6.09	110.1791	6.0941	110.1791	1,681.00
26/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	5653	5	5653	5	0.00
26/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R204 On 01-November-12			Bond Future	6.14	111.5838	6.1418	111.5838	2,443.00
26/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	5644	5	5644	5	0.00
26/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	82	0	82	0	0.00
26/07/2012	R204 On 07-February-13			Bond Future	6.19	109.1466	6.1872	109.1466	0.00
26/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	5853	5	5853	5	0.00
26/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	395	1	395	1	0.00
26/07/2012	R204 On 02-May-13			Bond Future	6.23	110.4789	6.2308	110.4789	0.00
26/07/2012	R204 On 02-May-13	6.29	Call	Bond Future	2680	2	2680	2	0.00
26/07/2012	R204 On 02-May-13	6.31	Call	Bond Future	2731	2	2731	2	0.00
26/07/2012	R204 On 02-May-13	6.30	Call	Bond Future	2705	2	2705	2	0.00
26/07/2012	R204 On 02-May-13	6.30	Put	Bond Future	2366	3	2366	3	0.00
26/07/2012	R204 On 02-May-13	6.31	Put	Bond Future	2343	3	2343	3	0.00
26/07/2012	R204 On 02-May-13	6.29	Put	Bond Future	2389	3	2389	3	0.00
26/07/2012	R206 On 02-August-12			Bond Future	4.88	104.0479	4.8780	104.0479	541.00
26/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	438	0	438	0	0.00
26/07/2012	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
26/07/2012	R206 On 01-November-12			Bond Future	4.81	105.3744	4.8110	105.3744	1,120.00
26/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	385	0	385	0	0.00
26/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	106	0	106	0	0.00
26/07/2012	R206 On 07-February-13			Bond Future	4.64	103.1139	4.6427	103.1139	0.00
26/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	358	0	358	0	0.00
26/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	251	0	251	0	0.00
26/07/2012	R206 On 02-May-13			Bond Future	4.42	104.3725	4.4169	104.3725	0.00
26/07/2012	R206 On 02-May-13	3.39	Call	Bond Future	115	0	115	0	0.00
26/07/2012	R206 On 02-May-13	3.41	Call	Bond Future	119	0	119	0	0.00
26/07/2012	R206 On 02-May-13	3.40	Call	Bond Future	117	0	117	0	0.00
26/07/2012	R206 On 02-May-13	3.40	Put	Bond Future	820	1	820	1	0.00
26/07/2012	R206 On 02-May-13	3.41	Put	Bond Future	814	1	814	1	0.00
26/07/2012	R206 On 02-May-13	3.39	Put	Bond Future	825	1	825	1	0.00
26/07/2012	R207 On 02-August-12			Bond Future	6.40	104.8426	6.4045	104.8426	11,438.00
26/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	6404	6	6404	6	0.00
26/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R207 On 01-November-12			Bond Future	6.46	106.1792	6.4579	106.1792	19,077.00
26/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	6414	6	6414	6	0.00
26/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	109	0	109	0	0.00
26/07/2012	R207 On 07-February-13			Bond Future	6.51	104.0557	6.5118	104.0557	0.00
26/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	6670	6	6670	6	0.00
26/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	436	1	436	1	0.00
26/07/2012	R207 On 02-May-13			Bond Future	6.56	105.3258	6.5648	105.3258	0.00
26/07/2012	R207 On 02-May-13	6.44	Call	Bond Future	2512	2	2512	2	0.00
26/07/2012	R207 On 02-May-13	6.46	Call	Bond Future	2563	2	2563	2	0.00
26/07/2012	R207 On 02-May-13	6.45	Call	Bond Future	2538	2	2538	2	0.00
26/07/2012	R207 On 02-May-13	6.45	Put	Bond Future	3167	3	3167	3	0.00
26/07/2012	R207 On 02-May-13	6.46	Put	Bond Future	3138	3	3138	3	0.00
26/07/2012	R207 On 02-May-13	6.44	Put	Bond Future	3197	4	3197	4	0.00
26/07/2012	R208 On 02-August-12			Bond Future	6.56	103.0140	6.5596	103.0140	12,322.00
26/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	4103	4	4103	4	0.00
26/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	5953	5	5953	5	1,150.00
26/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	10389	10	10389	10	0.00
26/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	7760	7	7760	7	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
26/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
26/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
26/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
26/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R208 On 01-November-12			Bond Future	6.61	100.9349	6.6149	100.9349	8,028.00
26/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	6810	6	6810	6	0.00
26/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	2455	2	2455	2	0.00
26/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	5729	5	5729	5	0.00
26/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	256	0	256	0	12,250.00
26/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1215	1	1215	1	0.00
26/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	152	0	152	0	0.00
26/07/2012	R208 On 07-February-13			Bond Future	6.67	102.3765	6.6703	102.3765	0.00
26/07/2012	R208 On 07-February-13	6.00	Call	Bond Future	935	1	935	1	12,250.00
26/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	7143	7	7143	7	0.00
26/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	527	1	527	1	0.00
26/07/2012	R208 On 07-February-13	6.00	Put	Bond Future	5212	6	5212	6	0.00
26/07/2012	R208 On 02-May-13			Bond Future	6.72	100.2329	6.7207	100.2329	0.00
26/07/2012	R208 On 02-May-13	6.64	Call	Bond Future	2921	3	2921	3	0.00
26/07/2012	R208 On 02-May-13	6.65	Call	Bond Future	2950	3	2950	3	0.00
26/07/2012	R208 On 02-May-13	6.66	Call	Bond Future	2980	3	2980	3	0.00
26/07/2012	R208 On 02-May-13	6.66	Put	Bond Future	3348	4	3348	4	0.00
26/07/2012	R208 On 02-May-13	6.65	Put	Bond Future	3380	4	3380	4	0.00
26/07/2012	R208 On 02-May-13	6.64	Put	Bond Future	3412	4	3412	4	0.00
26/07/2012	R209 On 02-August-12			Bond Future	7.90	83.9562	7.9000	83.9562	5,853.00
26/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	8513	8	8513	8	0.00
26/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R209 On 01-November-12			Bond Future	7.96	81.8853	7.9618	81.8853	2,192.00
26/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	8996	8	8996	8	0.00
26/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	451	1	451	1	0.00
26/07/2012	R209 On 07-February-13			Bond Future	8.03	83.0549	8.0259	83.0549	0.00
26/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	9801	9	9801	9	0.00
26/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1322	1	1322	1	0.00
26/07/2012	R209 On 02-May-13			Bond Future	8.08	80.9269	8.0824	80.9269	0.00
26/07/2012	R209 On 02-May-13	7.99	Call	Bond Future	5079	5	5079	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
26/07/2012	R209 On 02-May-13	8.00	Call	Bond Future	5120	5	5120	5	0.00
26/07/2012	R209 On 02-May-13	8.01	Call	Bond Future	5162	5	5162	5	0.00
26/07/2012	R209 On 02-May-13	8.01	Put	Bond Future	5804	6	5804	6	0.00
26/07/2012	R209 On 02-May-13	8.00	Put	Bond Future	5852	6	5852	6	0.00
26/07/2012	R209 On 02-May-13	7.99	Put	Bond Future	5900	6	5900	6	0.00
26/07/2012	R210 On 02-August-12			Bond Future	150.09	149.6980	150.0909	149.6980	1,092.00
26/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	7431	7	7431	7	0.00
26/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R210 On 01-November-12			Bond Future	150.19	149.7954	150.1925	149.7954	2,270.00
26/07/2012	R210 On 01-November-12	144.99	Call	Bond Future	5202	5	5202	5	0.00
26/07/2012	R210 On 01-November-12	145.01	Call	Bond Future	5182	5	5182	5	0.00
26/07/2012	R210 On 01-November-12	145.00	Call	Bond Future	5192	5	5192	5	0.00
26/07/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R211 On 02-August-12			Bond Future	121.21	121.2083	121.2094	121.2083	0.00
26/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	849	1	849	1	0.00
26/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R211 On 01-November-12			Bond Future	122.75	122.7536	122.7541	122.7536	480.00
26/07/2012	R211 On 01-November-12	121.99	Call	Bond Future	764	1	764	1	0.00
26/07/2012	R211 On 01-November-12	122.01	Call	Bond Future	744	1	744	1	0.00
26/07/2012	R211 On 01-November-12	122.00	Call	Bond Future	754	1	754	1	0.00
26/07/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R212 On 02-August-12			Bond Future	123.38	123.1685	123.3807	123.1685	3,064.00
26/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	5991	6	5991	6	0.00
26/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R212 On 01-November-12			Bond Future	124.95	124.7387	124.9530	124.7387	0.00
26/07/2012	R212 On 01-November-12	121.99	Call	Bond Future	2963	3	2963	3	0.00
26/07/2012	R212 On 01-November-12	122.00	Call	Bond Future	2953	3	2953	3	0.00
26/07/2012	R212 On 01-November-12	122.01	Call	Bond Future	2943	3	2943	3	0.00
26/07/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
26/07/2012	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
26/07/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R213 On 02-August-12			Bond Future	7.72	95.2970	7.7150	95.2970	4,145.00
26/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	8847	8	8847	8	0.00
26/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R213 On 01-November-12			Bond Future	7.78	92.9791	7.7797	92.9791	965.00
26/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	2737	2	2737	2	140.00
26/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	9172	9	9172	9	0.00
26/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	407	1	407	1	0.00
26/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	3009	3	3009	3	0.00
26/07/2012	R213 On 07-February-13			Bond Future	7.85	94.3070	7.8482	94.3070	0.00
26/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	10058	9	10058	9	0.00
26/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1258	1	1258	1	0.00
26/07/2012	R213 On 02-May-13			Bond Future	7.91	91.9234	7.9059	91.9234	0.00
26/07/2012	R213 On 02-May-13	7.86	Call	Bond Future	5217	5	5217	5	0.00
26/07/2012	R213 On 02-May-13	7.84	Call	Bond Future	5132	5	5132	5	0.00
26/07/2012	R213 On 02-May-13	7.85	Call	Bond Future	5174	5	5174	5	0.00
26/07/2012	R213 On 02-May-13	7.85	Put	Bond Future	5672	6	5672	6	0.00
26/07/2012	R213 On 02-May-13	7.84	Put	Bond Future	5719	6	5719	6	0.00
26/07/2012	R213 On 02-May-13	7.86	Put	Bond Future	5625	6	5625	6	0.00
26/07/2012	R214 On 02-August-12			Bond Future	7.95	85.7725	7.9547	85.7725	0.00
26/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	8813	8	8813	8	0.00
26/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
26/07/2012	R214 On 01-November-12			Bond Future	8.02	83.5856	8.0153	83.5856	1,700.00
26/07/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
26/07/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
26/07/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
26/07/2012	R214 On 01-November-12	8.01	Put	Bond Future	51	1	51	1	0.00
26/07/2012	R214 On 01-November-12	8.00	Put	Bond Future	147	1	147	1	0.00
26/07/2012	R214 On 01-November-12	7.99	Put	Bond Future	243	1	243	1	0.00