



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 27/07/2012 To: 27/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	2025 On 02-August-12			Bond Future	104.99	104.0603	104.9897	104.0603	0.00
27/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	5000	4	5	4	0.00
27/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	4990	4	5	4	0.00
27/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	4980	4	5	4	0.00
27/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2025 On 01-November-12			Bond Future	106.33	105.3865	106.3258	105.3865	3,762.00
27/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	6336	5	6	5	0.00
27/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	6316	5	6	5	0.00
27/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	6326	5	6	5	0.00
27/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2038 On 02-August-12			Bond Future	102.62	101.8196	102.6182	101.8196	0.00
27/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	4628	4	5	4	0.00
27/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	4618	4	5	4	0.00
27/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	4608	4	5	4	0.00
27/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2038 On 01-November-12			Bond Future	103.92	103.1173	103.9240	103.1173	0.00
27/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	4934	4	5	4	0.00
27/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	4914	4	5	4	0.00
27/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	4924	4	5	4	0.00
27/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2050 On 02-August-12			Bond Future	109.31	108.6208	109.3124	108.6208	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
27/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	6322	6	6	6	0.00
27/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	6312	6	6	6	0.00
27/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	6302	6	6	6	0.00
27/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2050 On 01-November-12			Bond Future	110.70	110.0050	110.7036	110.0050	0.00
27/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	6714	6	7	6	0.00
27/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	6694	6	7	6	0.00
27/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	6704	6	7	6	0.00
27/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	AL7T On 02-August-12			Index Future	468.85	468.3750	468.8460	468.3750	0.00
27/07/2012	AL7T On 01-November-12			Index Future	474.81	474.3430	474.8130	474.3430	13.00
27/07/2012	AL7T On 07-February-13			Index Future	481.59	481.1110	481.5940	481.1110	0.00
27/07/2012	ALBI On 02-August-12			Index Future	421.37	421.1760	421.3650	421.1760	234.00
27/07/2012	ALBI On 01-November-12			Index Future	426.73	426.5430	426.7280	426.5430	769.00
27/07/2012	ALBI On 07-February-13			Index Future	432.82	432.6290	432.8230	432.6290	0.00
27/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	EL28 On	01-November-12				Bond Future	106.55	106.4600	106.5483	106.4600	0.00
27/07/2012	EL28 On	01-November-12	105.99	Call		Bond Future	558	0	1	0	0.00
27/07/2012	EL28 On	01-November-12	106.00	Call		Bond Future	548	0	1	0	0.00
27/07/2012	EL28 On	01-November-12	106.01	Call		Bond Future	538	0	1	0	0.00
27/07/2012	EL28 On	01-November-12	106.01	Put		Bond Future	0	0	0	0	0.00
27/07/2012	EL28 On	01-November-12	106.00	Put		Bond Future	0	0	0	0	0.00
27/07/2012	EL28 On	01-November-12	105.99	Put		Bond Future	0	0	0	0	0.00
27/07/2012	ES33 On	02-August-12				Bond Future	8.51	93.0130	93.1565	93.0130	0.00
27/07/2012	ES33 On	01-November-12				Bond Future	8.59	90.4210	90.5648	90.4210	303.00
27/07/2012	ES33 On	01-November-12	9.20	Call		Bond Future	5152	5	5	5	0.00
27/07/2012	ES33 On	01-November-12	9.20	Put		Bond Future	0	0	0	0	0.00
27/07/2012	ES33 On	07-February-13				Bond Future	8.68	91.7115	91.8586	91.7115	0.00
27/07/2012	ES33 On	07-February-13	8.54	Call		Bond Future	0	0	0	0	0.00
27/07/2012	ES33 On	07-February-13	8.56	Call		Bond Future	0	0	0	0	0.00
27/07/2012	ES33 On	07-February-13	8.55	Call		Bond Future	0	0	0	0	0.00
27/07/2012	ES33 On	07-February-13	8.55	Put		Bond Future	1149	1	1	1	0.00
27/07/2012	ES33 On	07-February-13	8.56	Put		Bond Future	1060	1	1	1	0.00
27/07/2012	ES33 On	07-February-13	8.54	Put		Bond Future	1237	1	1	1	0.00
27/07/2012	GOVI On	02-August-12				GOVI	421.30	421.1720	421.2980	421.1720	130.00
27/07/2012	GOVI On	02-August-12	398.23	Call		GOVI	230680	23	23	23	0.00
27/07/2012	GOVI On	02-August-12	398.23	Put		GOVI	0	0	0	0	0.00
27/07/2012	GOVI On	01-November-12				GOVI	426.66	426.5390	426.6600	426.5390	239.00
27/07/2012	GOVI On	01-November-12	403.96	Call		GOVI	227000	23	23	23	0.00
27/07/2012	GOVI On	01-November-12	403.96	Put		GOVI	0	0	0	0	0.00
27/07/2012	GOVI On	07-February-13				GOVI	432.75	432.6250	432.7540	432.6250	0.00
27/07/2012	GOVI On	07-February-13	432.99	Call		GOVI	0	0	0	0	0.00
27/07/2012	GOVI On	07-February-13	433.00	Call		GOVI	0	0	0	0	0.00
27/07/2012	GOVI On	07-February-13	433.01	Call		GOVI	0	0	0	0	0.00
27/07/2012	GOVI On	07-February-13	433.01	Put		GOVI	2560	0	0	0	0.00
27/07/2012	GOVI On	07-February-13	433.00	Put		GOVI	2460	0	0	0	0.00
27/07/2012	GOVI On	07-February-13	432.99	Put		GOVI	2360	0	0	0	0.00
27/07/2012	GVIX On	01-January-29				LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	IGOV On 02-August-12			Index Future	182.42	182.4110	182.4190	182.4110	110.00
27/07/2012	IGOV On 01-November-12			Index Future	184.74	184.7360	184.7410	184.7360	594.00
27/07/2012	IGOV On 07-February-13			Index Future	187.38	187.3720	187.3790	187.3720	14.00
27/07/2012	ILBI On 02-August-12			Index Future	494.10	491.8750	494.0960	491.8750	169.00
27/07/2012	ILBI On 01-November-12			Index Future	501.44	499.1860	501.4410	499.1860	0.00
27/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.05	94.9400	94.9500	94.9400	0.00
27/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.93	95.0900	95.0700	95.0900	44,760.00
27/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.88	95.1400	95.1200	95.1400	0.00
27/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.77	95.2400	95.2300	95.2400	0.00
27/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.73	95.2700	95.2700	95.2700	840.00
27/07/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.73	95.2800	95.2700	95.2800	0.00
27/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.73	95.2900	95.2700	95.2900	1,000.00
27/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.78	95.2200	95.2200	95.2200	500.00
27/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.1300	95.1300	95.1300	1,700.00
27/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.99	95.0200	95.0100	95.0200	1,500.00
27/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.14	94.8700	94.8600	94.8700	400.00
27/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.7000	94.7100	94.7000	0.00
27/07/2012	R157 On 02-August-12			Bond Future	5.38	128.3369	128.2406	128.3369	10,281.00
27/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	2442	3	2	3	0.00
27/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	3068	3	3	3	1,250.00
27/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	4921	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	3690	4	4	4	0.00
27/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
27/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
27/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R157 On 01-November-12			Bond Future	5.41	123.1733	123.0737	123.1733	5,115.00
27/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	1287	1	1	1	5,630.00
27/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	2463	3	2	3	0.00
27/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	35	0	0	0	0.00
27/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	195	0	0	0	0.00
27/07/2012	R157 On 07-February-13			Bond Future	5.42	124.9313	124.8321	124.9313	0.00
27/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	2431	3	2	3	0.00
27/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	165	0	0	0	0.00
27/07/2012	R157 On 02-May-13			Bond Future	5.43	119.6546	119.5511	119.6546	0.00
27/07/2012	R157 On 02-May-13	5.35	Call	Bond Future	1007	1	1	1	0.00
27/07/2012	R157 On 02-May-13	5.36	Call	Bond Future	1019	1	1	1	0.00
27/07/2012	R157 On 02-May-13	5.34	Call	Bond Future	995	1	1	1	0.00
27/07/2012	R157 On 02-May-13	5.34	Put	Bond Future	1213	1	1	1	0.00
27/07/2012	R157 On 02-May-13	5.36	Put	Bond Future	1187	1	1	1	0.00
27/07/2012	R157 On 02-May-13	5.35	Put	Bond Future	1200	1	1	1	0.00
27/07/2012	R186 On 02-August-12			Bond Future	7.23	129.9956	130.2152	129.9956	18,890.00
27/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	4404	4	4	4	276.00
27/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	4803	5	5	5	0.00
27/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	5401	5	5	5	43.00
27/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	10618	10	11	10	0.00
27/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	14819	15	15	15	0.00
27/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	7758	8	8	8	1,099.00
27/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	10148	10	10	10	8,750.00
27/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	16925	17	17	17	0.00
27/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	13924	14	14	14	0.00
27/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	14730	15	15	15	0.00
27/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
27/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
27/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00

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27/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
27/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
27/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	2	0	0	0	0.00
27/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	4	0	0	0	0.00
27/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	7	0	0	0	0.00
27/07/2012	R186 On 01-November-12			Bond Future	7.30	131.6522	131.8724	131.6522	17,339.00
27/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	11912	12	12	12	0.00
27/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	14613	14	15	14	0.00
27/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	6410	6	6	6	1,858.00
27/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	7790	8	8	8	200.00
27/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	786	1	1	1	0.00
27/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	1150	1	1	1	0.00
27/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	97	0	0	0	1,858.00
27/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	246	0	0	0	200.00
27/07/2012	R186 On 07-February-13			Bond Future	7.36	128.2406	128.4659	128.2406	0.00
27/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	11727	12	12	12	0.00
27/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	2910	3	3	3	10,300.00
27/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	6679	7	7	7	0.00
27/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1141	1	1	1	0.00
27/07/2012	R186 On 02-May-13			Bond Future	7.42	129.8063	130.0310	129.8063	0.00
27/07/2012	R186 On 02-May-13	7.41	Call	Bond Future	5666	6	6	6	0.00
27/07/2012	R186 On 02-May-13	7.39	Call	Bond Future	5568	5	6	5	0.00
27/07/2012	R186 On 02-May-13	7.40	Call	Bond Future	5617	6	6	6	0.00
27/07/2012	R186 On 02-May-13	7.40	Put	Bond Future	5845	6	6	6	0.00
27/07/2012	R186 On 02-May-13	7.39	Put	Bond Future	5896	6	6	6	0.00
27/07/2012	R186 On 02-May-13	7.41	Put	Bond Future	5794	6	6	6	0.00
27/07/2012	R189 On 02-August-12			Bond Future	218.89	218.8875	218.8864	218.8875	0.00
27/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
27/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	764	1	1	1	0.00
27/07/2012	R189 On 01-November-12			Bond Future	215.17	215.1776	215.1730	215.1776	0.00
27/07/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
27/07/2012	R189 On 01-November-12	219.00	Call	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
27/07/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
27/07/2012	R189 On 01-November-12	219.01	Put	Bond Future	3837	4	4	4	0.00
27/07/2012	R189 On 01-November-12	219.00	Put	Bond Future	3827	4	4	4	0.00
27/07/2012	R189 On 01-November-12	218.99	Put	Bond Future	3817	4	4	4	0.00
27/07/2012	R197 On 02-August-12			Bond Future	268.53	268.5247	268.5348	268.5247	0.00
27/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	12385	12	12	12	0.00
27/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R197 On 01-November-12			Bond Future	271.95	271.9466	271.9525	271.9466	5,418.00
27/07/2012	R197 On 01-November-12	266.99	Call	Bond Future	4963	5	5	5	0.00
27/07/2012	R197 On 01-November-12	267.01	Call	Bond Future	4943	5	5	5	0.00
27/07/2012	R197 On 01-November-12	267.00	Call	Bond Future	4953	5	5	5	0.00
27/07/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R201 On 02-August-12			Bond Future	4.84	109.8496	109.7783	109.8496	1,034.00
27/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	840	1	1	1	0.00
27/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R201 On 01-November-12			Bond Future	4.80	111.2494	111.1754	111.2494	1,560.00
27/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	752	1	1	1	0.00
27/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	102	0	0	0	0.00
27/07/2012	R201 On 07-February-13			Bond Future	4.71	108.4284	108.3550	108.4284	0.00
27/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	759	1	1	1	0.00
27/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	266	0	0	0	0.00
27/07/2012	R201 On 02-May-13			Bond Future	4.62	109.7522	109.6751	109.7522	0.00
27/07/2012	R201 On 02-May-13	4.04	Call	Bond Future	231	0	0	0	0.00
27/07/2012	R201 On 02-May-13	4.06	Call	Bond Future	239	0	0	0	0.00
27/07/2012	R201 On 02-May-13	4.05	Call	Bond Future	235	0	0	0	0.00
27/07/2012	R201 On 02-May-13	4.05	Put	Bond Future	1159	1	1	1	0.00
27/07/2012	R201 On 02-May-13	4.06	Put	Bond Future	1147	1	1	1	0.00
27/07/2012	R201 On 02-May-13	4.04	Put	Bond Future	1171	1	1	1	0.00
27/07/2012	R202 On 02-August-12			Bond Future	197.05	197.0389	197.0494	197.0389	834.00
27/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	8609	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R202 On 01-November-12			Bond Future	199.56	199.5500	199.5574	199.5500	48,828.00
27/07/2012	R202 On 01-November-12	191.99	Call	Bond Future	7567	8	8	8	0.00
27/07/2012	R202 On 01-November-12	192.01	Call	Bond Future	7547	8	8	8	0.00
27/07/2012	R202 On 01-November-12	192.00	Call	Bond Future	7557	8	8	8	0.00
27/07/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R203 On 02-August-12			Bond Future	5.81	113.9659	113.8748	113.9659	13,386.00
27/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	3581	4	4	4	4,200.00
27/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	4688	5	5	5	1,400.00
27/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	5999	6	6	6	0.00
27/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	6216	6	6	6	0.00
27/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	7716	8	8	8	0.00
27/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
27/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
27/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R203 On 01-November-12			Bond Future	5.86	111.2632	111.1691	111.2632	3,186.00
27/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	4440	5	4	5	0.00
27/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	59	0	0	0	0.00
27/07/2012	R203 On 07-February-13			Bond Future	5.89	112.8510	112.7572	112.8510	600.00
27/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	2089	2	2	2	6,300.00
27/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	4601	5	5	5	0.00
27/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	324	0	0	0	0.00
27/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1189	1	1	1	0.00
27/07/2012	R203 On 02-May-13			Bond Future	5.93	110.0720	109.9743	110.0720	8.00
27/07/2012	R203 On 02-May-13	5.90	Call	Bond Future	1906	2	2	2	0.00
27/07/2012	R203 On 02-May-13	5.91	Call	Bond Future	1926	2	2	2	0.00
27/07/2012	R203 On 02-May-13	5.89	Call	Bond Future	1886	2	2	2	0.00
27/07/2012	R203 On 02-May-13	5.89	Put	Bond Future	2040	2	2	2	0.00
27/07/2012	R203 On 02-May-13	5.91	Put	Bond Future	2000	2	2	2	0.00
27/07/2012	R203 On 02-May-13	5.90	Put	Bond Future	2020	2	2	2	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
27/07/2012	R204 On 02-August-12			Bond Future	6.12	110.9563	110.8208	110.9563	1,681.00
27/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	5517	6	6	6	0.00
27/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R204 On 01-November-12			Bond Future	6.17	112.3702	112.2313	112.3702	2,443.00
27/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	5510	6	6	6	0.00
27/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	88	0	0	0	0.00
27/07/2012	R204 On 07-February-13			Bond Future	6.21	109.9430	109.8037	109.9430	0.00
27/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	5730	6	6	6	0.00
27/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	412	0	0	0	0.00
27/07/2012	R204 On 02-May-13			Bond Future	6.26	111.2853	111.1415	111.2853	0.00
27/07/2012	R204 On 02-May-13	6.29	Call	Bond Future	2600	3	3	3	0.00
27/07/2012	R204 On 02-May-13	6.30	Call	Bond Future	2625	3	3	3	0.00
27/07/2012	R204 On 02-May-13	6.31	Call	Bond Future	2650	3	3	3	0.00
27/07/2012	R204 On 02-May-13	6.31	Put	Bond Future	2405	2	2	2	0.00
27/07/2012	R204 On 02-May-13	6.30	Put	Bond Future	2429	2	2	2	0.00
27/07/2012	R204 On 02-May-13	6.29	Put	Bond Future	2453	2	2	2	0.00
27/07/2012	R206 On 02-August-12			Bond Future	4.93	104.0616	103.9900	104.0616	541.00
27/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	366	0	0	0	0.00
27/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R206 On 01-November-12			Bond Future	4.87	105.3877	105.3135	105.3877	1,120.00
27/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	334	0	0	0	0.00
27/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	129	0	0	0	0.00
27/07/2012	R206 On 07-February-13			Bond Future	4.72	103.1263	103.0525	103.1263	0.00
27/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	317	0	0	0	0.00
27/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	284	0	0	0	0.00
27/07/2012	R206 On 02-May-13			Bond Future	4.53	104.3853	104.3080	104.3853	0.00
27/07/2012	R206 On 02-May-13	3.39	Call	Bond Future	99	0	0	0	0.00
27/07/2012	R206 On 02-May-13	3.41	Call	Bond Future	102	0	0	0	0.00
27/07/2012	R206 On 02-May-13	3.40	Call	Bond Future	100	0	0	0	0.00
27/07/2012	R206 On 02-May-13	3.40	Put	Bond Future	880	1	1	1	0.00
27/07/2012	R206 On 02-May-13	3.41	Put	Bond Future	875	1	1	1	0.00
27/07/2012	R206 On 02-May-13	3.39	Put	Bond Future	886	1	1	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
27/07/2012	R207 On 02-August-12			Bond Future	6.39	105.3884	105.4525	105.3884	11,438.00
27/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	6468	6	6	6	0.00
27/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R207 On 01-November-12			Bond Future	6.45	106.7314	106.7947	106.7314	19,077.00
27/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	6471	6	6	6	0.00
27/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	103	0	0	0	0.00
27/07/2012	R207 On 07-February-13			Bond Future	6.50	104.6146	104.6803	104.6146	0.00
27/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	6723	7	7	7	0.00
27/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	423	0	0	0	0.00
27/07/2012	R207 On 02-May-13			Bond Future	6.55	105.8918	105.9557	105.8918	0.00
27/07/2012	R207 On 02-May-13	6.44	Call	Bond Future	2537	3	3	3	0.00
27/07/2012	R207 On 02-May-13	6.45	Call	Bond Future	2563	3	3	3	0.00
27/07/2012	R207 On 02-May-13	6.46	Call	Bond Future	2589	3	3	3	0.00
27/07/2012	R207 On 02-May-13	6.46	Put	Bond Future	3100	3	3	3	0.00
27/07/2012	R207 On 02-May-13	6.45	Put	Bond Future	3129	3	3	3	0.00
27/07/2012	R207 On 02-May-13	6.44	Put	Bond Future	3158	3	3	3	0.00
27/07/2012	R208 On 02-August-12			Bond Future	6.54	103.6095	103.7456	103.6095	12,322.00
27/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	4239	4	4	4	0.00
27/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	6089	6	6	6	1,150.00
27/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	7896	8	8	8	0.00
27/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	10526	10	11	10	0.00
27/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
27/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
27/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
27/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R208 On 01-November-12			Bond Future	6.59	101.5373	101.6735	101.5373	8,028.00
27/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	6934	7	7	7	0.00
27/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	5846	6	6	6	0.00
27/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	2531	2	3	2	0.00
27/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1156	1	1	1	0.00
27/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	237	0	0	0	12,250.00
27/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	139	0	0	0	0.00
27/07/2012	R208 On 07-February-13			Bond Future	6.65	102.9864	103.1261	102.9864	0.00
27/07/2012	R208 On 07-February-13	6.00	Call	Bond Future	967	1	1	1	12,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	7259	7	7	7	0.00
27/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	503	1	1	1	0.00
27/07/2012	R208 On 07-February-13	6.00	Put	Bond Future	5104	5	5	5	0.00
27/07/2012	R208 On 02-May-13			Bond Future	6.70	100.8507	100.9894	100.8507	0.00
27/07/2012	R208 On 02-May-13	6.64	Call	Bond Future	2984	3	3	3	0.00
27/07/2012	R208 On 02-May-13	6.65	Call	Bond Future	3014	3	3	3	0.00
27/07/2012	R208 On 02-May-13	6.66	Call	Bond Future	3043	3	3	3	0.00
27/07/2012	R208 On 02-May-13	6.66	Put	Bond Future	3273	3	3	3	0.00
27/07/2012	R208 On 02-May-13	6.65	Put	Bond Future	3305	3	3	3	0.00
27/07/2012	R208 On 02-May-13	6.64	Put	Bond Future	3336	3	3	3	0.00
27/07/2012	R209 On 02-August-12			Bond Future	7.88	84.6476	84.7921	84.6476	5,323.00
27/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	8658	9	9	9	0.00
27/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R209 On 01-November-12			Bond Future	7.95	82.5852	82.7300	82.5852	2,642.00
27/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	9117	9	9	9	0.00
27/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	427	0	0	0	0.00
27/07/2012	R209 On 07-February-13			Bond Future	8.01	83.7638	83.9120	83.7638	0.00
27/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	9912	10	10	10	0.00
27/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1285	1	1	1	0.00
27/07/2012	R209 On 02-May-13			Bond Future	8.07	81.6447	81.7926	81.6447	0.00
27/07/2012	R209 On 02-May-13	7.99	Call	Bond Future	5145	5	5	5	0.00
27/07/2012	R209 On 02-May-13	8.01	Call	Bond Future	5228	5	5	5	0.00
27/07/2012	R209 On 02-May-13	8.00	Call	Bond Future	5186	5	5	5	0.00
27/07/2012	R209 On 02-May-13	8.00	Put	Bond Future	5770	6	6	6	0.00
27/07/2012	R209 On 02-May-13	8.01	Put	Bond Future	5723	6	6	6	0.00
27/07/2012	R209 On 02-May-13	7.99	Put	Bond Future	5818	6	6	6	0.00
27/07/2012	R210 On 02-August-12			Bond Future	150.10	150.0909	150.0984	150.0909	237.00
27/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	7438	7	7	7	0.00
27/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R210 On 01-November-12			Bond Future	150.20	150.1925	150.1974	150.1925	3,362.00
27/07/2012	R210 On 01-November-12	144.99	Call	Bond Future	5207	5	5	5	0.00
27/07/2012	R210 On 01-November-12	145.00	Call	Bond Future	5197	5	5	5	0.00
27/07/2012	R210 On 01-November-12	145.01	Call	Bond Future	5187	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R211 On 02-August-12			Bond Future	121.21	121.2094	121.2107	121.2094	0.00
27/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	851	1	1	1	0.00
27/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R211 On 01-November-12			Bond Future	122.75	122.7541	122.7533	122.7541	480.00
27/07/2012	R211 On 01-November-12	121.99	Call	Bond Future	763	1	1	1	0.00
27/07/2012	R211 On 01-November-12	122.00	Call	Bond Future	753	1	1	1	0.00
27/07/2012	R211 On 01-November-12	122.01	Call	Bond Future	743	1	1	1	0.00
27/07/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R212 On 02-August-12			Bond Future	123.39	123.3807	123.3852	123.3807	98.00
27/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	5995	6	6	6	0.00
27/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R212 On 01-November-12			Bond Future	124.96	124.9530	124.9555	124.9530	3,064.00
27/07/2012	R212 On 01-November-12	121.99	Call	Bond Future	2966	3	3	3	0.00
27/07/2012	R212 On 01-November-12	122.01	Call	Bond Future	2946	3	3	3	0.00
27/07/2012	R212 On 01-November-12	122.00	Call	Bond Future	2956	3	3	3	0.00
27/07/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R213 On 02-August-12			Bond Future	7.70	96.0436	96.1898	96.0436	4,145.00
27/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	8993	9	9	9	0.00
27/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R213 On 01-November-12			Bond Future	7.76	93.7347	93.8813	93.7347	965.00
27/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	2796	3	3	3	140.00
27/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	9297	9	9	9	0.00
27/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	384	0	0	0	0.00
27/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	2922	3	3	3	0.00
27/07/2012	R213 On 07-February-13			Bond Future	7.83	95.0723	95.2223	95.0723	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
27/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	10172	10	10	10	0.00
27/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1222	1	1	1	0.00
27/07/2012	R213 On 02-May-13			Bond Future	7.89	92.6984	92.8480	92.6984	0.00
27/07/2012	R213 On 02-May-13	7.86	Call	Bond Future	5285	5	5	5	0.00
27/07/2012	R213 On 02-May-13	7.85	Call	Bond Future	5242	5	5	5	0.00
27/07/2012	R213 On 02-May-13	7.84	Call	Bond Future	5199	5	5	5	0.00
27/07/2012	R213 On 02-May-13	7.84	Put	Bond Future	5637	6	6	6	0.00
27/07/2012	R213 On 02-May-13	7.85	Put	Bond Future	5590	6	6	6	0.00
27/07/2012	R213 On 02-May-13	7.86	Put	Bond Future	5544	6	6	6	0.00
27/07/2012	R214 On 02-August-12			Bond Future	7.93	86.5035	86.7048	86.5035	0.00
27/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	9014	9	9	9	0.00
27/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R214 On 01-November-12			Bond Future	7.99	84.3253	84.5279	84.3253	1,700.00
27/07/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
27/07/2012	R214 On 01-November-12	8.00	Call	Bond Future	55	0	0	0	0.00
27/07/2012	R214 On 01-November-12	8.01	Call	Bond Future	151	0	0	0	0.00
27/07/2012	R214 On 01-November-12	8.01	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R214 On 01-November-12	8.00	Put	Bond Future	0	0	0	0	0.00
27/07/2012	R214 On 01-November-12	7.99	Put	Bond Future	41	0	0	0	0.00