



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 25/06/2012 To: 25/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	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
25/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	AL7T On 02-August-12			Index Future	444.83	446.5420	444.8310	446.5420	13.00
25/06/2012	AL7T On 01-November-12			Index Future	451.13	452.8660	451.1320	452.8660	0.00
25/06/2012	ALBI On 02-August-12			Index Future	401.37	403.0180	401.3690	403.0180	1,003.00
25/06/2012	ALBI On 01-November-12			Index Future	407.06	408.7260	407.0550	408.7260	0.00
25/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C206 On 15-January-14			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
25/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C209 On 31-March-36			Price Contribution	6.20	6.2500	6.2000	6.2500	0.00
25/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2012	ES33 On 02-August-12			Bond Future	9.32	86.9806	86.2604	86.9806	4,220.00
25/06/2012	ES33 On 01-November-12			Bond Future	9.42	84.4293	83.6976	84.4293	0.00
25/06/2012	GOVI On 02-August-12			GOVI	402.38	403.9270	402.3770	403.9270	269.00
25/06/2012	GOVI On 02-August-12	398.23	Call	GOVI	41470	6	4	6	0.00
25/06/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
25/06/2012	GOVI On 01-November-12			GOVI	408.08	409.6480	408.0770	409.6480	0.00
25/06/2012	GOVI On 01-November-12	403.96	Call	GOVI	41170	6	4	6	0.00
25/06/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
25/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/06/2012	IGOV On 02-August-12			Index Future	175.37	175.2900	175.3670	175.2900	593.00
25/06/2012	IGOV On 01-November-12			Index Future	177.85	177.7730	177.8510	177.7730	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
25/06/2012	ILBI On 02-August-12			Index Future	475.24	473.2630	475.2350	473.2630	169.00
25/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.52	94.5100	94.4800	94.5100	0.00
25/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.49	94.5500	94.5100	94.5500	0.00
25/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.36	94.7000	94.6400	94.7000	44,760.00
25/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.30	94.7200	94.7000	94.7200	0.00
25/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.25	94.7300	94.7500	94.7300	0.00
25/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.23	94.7700	94.7700	94.7700	840.00
25/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.25	94.7500	94.7500	94.7500	1,000.00
25/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.35	94.6400	94.6500	94.6400	500.00
25/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.50	94.5100	94.5000	94.5100	1,700.00
25/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.67	94.3300	94.3300	94.3300	1,500.00
25/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.86	94.1400	94.1400	94.1400	400.00
25/06/2012	JBAF On 18-June-14			Jibar Tradeable Future	6.10	93.9700	93.9000	93.9700	0.00
25/06/2012	R157 On 02-August-12			Bond Future	6.09	126.1889	125.9904	126.1889	14,880.00
25/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	495	1	0	1	0.00
25/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	934	1	1	1	1,250.00
25/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1476	2	1	2	0.00
25/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2673	3	3	3	0.00
25/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	2	0	0	0	3,750.00
25/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	37	0	0	0	1,250.00
25/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	116	0	0	0	0.00
25/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	303	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
25/06/2012	R157 On 01-November-12			Bond Future	6.13	121.1724	120.9727	121.1724	200.00
25/06/2012	R157 On 01-November-12	5.78	Call	Bond Future	352	0	0	0	5,630.00
25/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	944	1	1	1	0.00
25/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	618	1	1	1	0.00
25/06/2012	R157 On 01-November-12	5.78	Put	Bond Future	1360	1	1	1	0.00
25/06/2012	R157 On 07-February-13			Bond Future	6.17	123.0570	122.8452	123.0570	0.00
25/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1163	1	1	1	0.00
25/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	884	1	1	1	0.00
25/06/2012	R186 On 02-August-12			Bond Future	8.11	122.2342	121.3683	122.2342	34,845.00
25/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	341	1	0	1	276.00
25/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	407	1	0	1	2,700.00
25/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	524	1	1	1	43.00
25/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	8145	9	8	9	0.00
25/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	5360	6	5	6	0.00
25/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	6080	7	6	7	0.00
25/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	6161	7	6	7	0.00
25/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1244	2	1	2	1,099.00
25/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	2478	3	2	3	8,750.00
25/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	2780	3	3	3	0.00
25/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	1009	1	1	1	900.00
25/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	1177	1	1	1	0.00
25/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	2332	2	2	2	0.00
25/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	189	0	0	0	43.00
25/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	197	0	0	0	2,700.00
25/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	283	0	0	0	276.00
25/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	66	0	0	0	199.00
25/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	3972	3	4	3	0.00
25/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	4455	4	4	4	0.00
25/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	4791	4	5	4	0.00
25/06/2012	R186 On 01-November-12			Bond Future	8.19	123.9721	123.0850	123.9721	200.00
25/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2190	3	2	3	1,858.00
25/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	7268	8	7	8	0.00
25/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1539	1	2	1	1,858.00
25/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	5717	5	6	5	0.00

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25/06/2012	R186 On 07-February-13			Bond Future	8.27	120.6032	119.6975	120.6032	0.00
25/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	5943	7	6	7	0.00
25/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	4125	4	4	4	0.00
25/06/2012	R189 On 02-August-12			Bond Future	220.05	220.0110	220.0505	220.0110	44.00
25/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	400	0	0	0	0.00
25/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
25/06/2012	R197 On 02-August-12			Bond Future	256.35	256.7496	256.3541	256.7496	1,858.00
25/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	204	1	0	1	0.00
25/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
25/06/2012	R201 On 02-August-12			Bond Future	5.03	109.4747	109.3258	109.4747	1,620.00
25/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	479	1	0	1	0.00
25/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	91	0	0	0	0.00
25/06/2012	R201 On 01-November-12			Bond Future	4.94	111.0259	110.8753	111.0259	0.00
25/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	640	1	1	1	0.00
25/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	290	0	0	0	0.00
25/06/2012	R201 On 07-February-13			Bond Future	4.81	108.3413	108.1796	108.3413	0.00
25/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	743	1	1	1	0.00
25/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	426	0	0	0	0.00
25/06/2012	R202 On 02-August-12			Bond Future	189.99	189.9357	189.9856	189.9357	45,107.00
25/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	1546	1	2	1	0.00
25/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
25/06/2012	R203 On 02-August-12			Bond Future	6.70	110.1561	109.8628	110.1561	13,477.00
25/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	461	1	0	1	4,200.00
25/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1055	1	1	1	1,400.00
25/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	2088	2	2	2	0.00
25/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	3714	4	4	4	0.00
25/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	10	0	0	0	4,200.00
25/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	101	0	0	0	1,400.00
25/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	379	0	0	0	0.00
25/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	893	1	1	1	0.00
25/06/2012	R203 On 01-November-12			Bond Future	6.76	107.5583	107.2614	107.5583	0.00

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25/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	1626	2	2	2	0.00
25/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	1153	1	1	1	0.00
25/06/2012	R203 On 07-February-13			Bond Future	6.83	109.2329	108.9195	109.2329	0.00
25/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	2020	2	2	2	0.00
25/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1580	1	2	1	0.00
25/06/2012	R204 On 02-August-12			Bond Future	6.98	106.4881	106.1682	106.4881	4,101.00
25/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1331	2	1	2	0.00
25/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	466	0	0	0	0.00
25/06/2012	R204 On 01-November-12			Bond Future	7.05	107.9959	107.6724	107.9959	0.00
25/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	2202	2	2	2	0.00
25/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1339	1	1	1	0.00
25/06/2012	R204 On 07-February-13			Bond Future	7.12	105.6437	105.3042	105.6437	0.00
25/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	2735	3	3	3	0.00
25/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	1916	2	2	2	0.00
25/06/2012	R206 On 02-August-12			Bond Future	5.17	103.7472	103.6547	103.7472	1,240.00
25/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	149	0	0	0	0.00
25/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	119	0	0	0	0.00
25/06/2012	R206 On 01-November-12			Bond Future	5.04	105.2169	105.1235	105.2169	0.00
25/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	257	0	0	0	0.00
25/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	242	0	0	0	0.00
25/06/2012	R206 On 07-February-13			Bond Future	4.80	103.0886	102.9839	103.0886	0.00
25/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	307	0	0	0	0.00
25/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	342	0	0	0	0.00
25/06/2012	R207 On 02-August-12			Bond Future	7.28	100.6676	100.2704	100.6676	27,509.00
25/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	1721	2	2	2	0.00
25/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	435	0	0	0	0.00
25/06/2012	R207 On 01-November-12			Bond Future	7.35	102.0981	101.6906	102.0981	0.00
25/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	2641	3	3	3	0.00
25/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1377	1	1	1	0.00
25/06/2012	R207 On 07-February-13			Bond Future	7.42	100.0439	99.6234	100.0439	0.00
25/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	3241	4	3	4	0.00
25/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	1998	2	2	2	0.00

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25/06/2012	R208 On 02-August-12			Bond Future	7.40	98.7058	98.2684	98.7058	16,232.00
25/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	508	1	1	1	3,450.00
25/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	1353	2	1	2	1,150.00
25/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	2664	3	3	3	0.00
25/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	5077	6	5	6	0.00
25/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	29	0	0	0	3,450.00
25/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	245	0	0	0	1,150.00
25/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	741	1	1	1	0.00
25/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	1747	1	2	1	0.00
25/06/2012	R208 On 01-November-12			Bond Future	7.47	96.7060	96.2677	96.7060	0.00
25/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	2923	3	3	3	0.00
25/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	1535	1	2	1	0.00
25/06/2012	R208 On 07-February-13			Bond Future	7.54	98.2098	97.7546	98.2098	0.00
25/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	3626	4	4	4	0.00
25/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	2242	2	2	2	0.00
25/06/2012	R209 On 02-August-12			Bond Future	8.71	78.4237	77.6908	78.4237	28,799.00
25/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	2480	3	2	3	0.00
25/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	924	1	1	1	0.00
25/06/2012	R209 On 01-November-12			Bond Future	8.78	76.3910	75.6520	76.3910	0.00
25/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	4184	5	4	5	0.00
25/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2572	2	3	2	0.00
25/06/2012	R209 On 07-February-13			Bond Future	8.86	77.5806	76.8208	77.5806	0.00
25/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	5361	6	5	6	0.00
25/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3824	4	4	4	0.00
25/06/2012	R210 On 02-August-12			Bond Future	143.59	143.5523	143.5898	143.5523	925.00
25/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	930	1	1	1	0.00
25/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
25/06/2012	R211 On 02-August-12			Bond Future	120.63	120.6048	120.6311	120.6048	480.00
25/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	271	0	0	0	0.00
25/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
25/06/2012	R212 On 02-August-12			Bond Future	117.70	117.6672	117.6975	117.6672	3,014.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	308	0	0	0	0.00
25/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
25/06/2012	R213 On 02-August-12			Bond Future	8.54	89.6867	88.8474	89.6867	4,725.00
25/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	2541	3	3	3	0.00
25/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	890	1	1	1	0.00
25/06/2012	R213 On 01-November-12			Bond Future	8.61	87.4157	86.5723	87.4157	0.00
25/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	4223	5	4	5	0.00
25/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2619	2	3	2	0.00
25/06/2012	R213 On 07-February-13			Bond Future	8.69	88.7814	87.9113	88.7814	0.00
25/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	5472	6	5	6	0.00
25/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	3833	4	4	4	0.00
25/06/2012	R214 On 02-August-12			Bond Future	8.78	79.9227	79.1164	79.9227	1,530.00
25/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	1426	2	1	2	0.00
25/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00