



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 28/06/2012 To: 28/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	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
28/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	AL7T On 02-August-12			Index Future	448.33	446.8520	448.3250	446.8520	13.00
28/06/2012	AL7T On 01-November-12			Index Future	454.67	453.1750	454.6660	453.1750	0.00
28/06/2012	ALBI On 02-August-12			Index Future	404.49	403.1660	404.4880	403.1660	1,003.00
28/06/2012	ALBI On 01-November-12			Index Future	410.21	408.8710	410.2090	408.8710	0.00
28/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	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
28/06/2012	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/06/2012	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/06/2012	ES33	On 02-August-12			Bond Future	9.12	87.2228	87.8496	87.2228	4,220.00
28/06/2012	ES33	On 01-November-12			Bond Future	9.21	84.6755	85.3081	84.6755	0.00
28/06/2012	GOVI	On 02-August-12			GOVI	405.28	404.0800	405.2840	404.0800	266.00
28/06/2012	GOVI	On 02-August-12	398.23	Call	GOVI	70540	6	7	6	0.00
28/06/2012	GOVI	On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
28/06/2012	GOVI	On 01-November-12			GOVI	411.02	409.7980	411.0170	409.7980	0.00
28/06/2012	GOVI	On 01-November-12	403.96	Call	GOVI	70570	6	7	6	0.00
28/06/2012	GOVI	On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
28/06/2012	GVIX	On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/06/2012	IGOV	On 02-August-12			Index Future	174.75	174.8580	174.7490	174.8580	592.00
28/06/2012	IGOV	On 01-November-12			Index Future	177.22	177.3330	177.2200	177.3330	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
28/06/2012	ILBI On 02-August-12			Index Future	475.24	475.2350	475.2350	475.2350	169.00
28/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.54	94.4650	94.4650	94.4650	0.00
28/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.51	94.4950	94.4950	94.4950	0.00
28/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.39	94.6150	94.6150	94.6150	44,760.00
28/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.33	94.6750	94.6750	94.6750	0.00
28/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.26	94.7450	94.7450	94.7450	0.00
28/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.24	94.7650	94.7650	94.7650	840.00
28/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.25	94.7550	94.7550	94.7550	1,000.00
28/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.36	94.6450	94.6450	94.6450	500.00
28/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.49	94.5150	94.5150	94.5150	1,700.00
28/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.66	94.3450	94.3450	94.3450	1,500.00
28/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.85	94.1550	94.1550	94.1550	400.00
28/06/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.99	93.9650	94.0150	93.9650	0.00
28/06/2012	R157 On 02-August-12			Bond Future	6.00	126.1951	126.2772	126.1951	15,380.00
28/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	663	1	1	1	0.00
28/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	1164	1	1	1	1,250.00
28/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1742	2	2	2	0.00
28/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2958	3	3	3	0.00
28/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	1	0	0	0	3,750.00
28/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	15	0	0	0	1,250.00
28/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	60	0	0	0	0.00
28/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	184	0	0	0	0.00

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28/06/2012	R157 On 01-November-12			Bond Future	6.03	121.1753	121.2593	121.1753	200.00
28/06/2012	R157 On 01-November-12	5.78	Call	Bond Future	437	0	0	0	5,630.00
28/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	1107	1	1	1	0.00
28/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	495	1	0	1	0.00
28/06/2012	R157 On 01-November-12	5.78	Put	Bond Future	1159	1	1	1	0.00
28/06/2012	R157 On 07-February-13			Bond Future	6.06	123.0517	123.1329	123.0517	0.00
28/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1320	1	1	1	0.00
28/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	753	1	1	1	0.00
28/06/2012	R186 On 02-August-12			Bond Future	7.96	122.0797	122.8262	122.0797	34,845.00
28/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	580	0	1	0	276.00
28/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	682	1	1	1	2,700.00
28/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	859	1	1	1	43.00
28/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	9558	9	10	9	0.00
28/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	6656	6	7	6	0.00
28/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	7420	7	7	7	0.00
28/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	7505	7	8	7	0.00
28/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1865	2	2	2	1,099.00
28/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	3416	3	3	3	8,750.00
28/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	3776	3	4	3	0.00
28/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	547	1	1	1	900.00
28/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	657	1	1	1	0.00
28/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	1496	2	1	2	0.00
28/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	75	0	0	0	43.00
28/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	79	0	0	0	2,700.00
28/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	121	0	0	0	276.00
28/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	22	0	0	0	199.00
28/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	2849	3	3	3	0.00
28/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	3272	4	3	4	0.00
28/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	3572	4	4	4	0.00
28/06/2012	R186 On 01-November-12			Bond Future	8.03	123.8110	124.5624	123.8110	200.00
28/06/2012	R186 On 01-November-12	8.50	Call	Bond Future	6270	6	6	6	0.00
28/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	8369	8	8	8	0.00
28/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2733	2	3	2	1,858.00
28/06/2012	R186 On 01-November-12	8.00	Call	Bond Future	3520	3	4	3	200.00

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28/06/2012	R186 On 01-November-12	8.00	Put	Bond Future	3826	4	4	4	0.00
28/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	4782	5	5	5	0.00
28/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1162	1	1	1	1,858.00
28/06/2012	R186 On 01-November-12	8.50	Put	Bond Future	1914	2	2	2	200.00
28/06/2012	R186 On 07-February-13			Bond Future	8.11	120.4269	121.1907	120.4269	0.00
28/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	6809	6	7	6	0.00
28/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	3498	4	3	4	0.00
28/06/2012	R189 On 02-August-12			Bond Future	220.15	220.1632	220.1538	220.1632	44.00
28/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	504	1	1	1	0.00
28/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
28/06/2012	R197 On 02-August-12			Bond Future	255.88	255.8734	255.8818	255.8734	1,858.00
28/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	0	0	0	0	0.00
28/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	268	0	0	0	0.00
28/06/2012	R201 On 02-August-12			Bond Future	5.06	109.5376	109.2561	109.5376	1,620.00
28/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	420	1	0	1	0.00
28/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	102	0	0	0	0.00
28/06/2012	R201 On 01-November-12			Bond Future	4.98	111.0887	110.8022	111.0887	0.00
28/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	590	1	1	1	0.00
28/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	313	0	0	0	0.00
28/06/2012	R201 On 07-February-13			Bond Future	4.85	108.3965	108.1044	108.3965	0.00
28/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	695	1	1	1	0.00
28/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	454	0	0	0	0.00
28/06/2012	R202 On 02-August-12			Bond Future	188.52	188.5164	188.5243	188.5164	45,107.00
28/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	84	0	0	0	0.00
28/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
28/06/2012	R203 On 02-August-12			Bond Future	6.55	110.3076	110.5130	110.3076	13,477.00
28/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	745	1	1	1	4,200.00
28/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1509	1	2	1	1,400.00
28/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	2674	2	3	2	0.00
28/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	4357	4	4	4	0.00
28/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	2	0	0	0	4,200.00

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28/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	37	0	0	0	1,400.00
28/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	182	0	0	0	0.00
28/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	526	1	1	1	0.00
28/06/2012	R203 On 01-November-12			Bond Future	6.60	107.7114	107.9202	107.7114	0.00
28/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	2004	2	2	2	0.00
28/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	873	1	1	1	0.00
28/06/2012	R203 On 07-February-13			Bond Future	6.66	109.3780	109.5880	109.3780	0.00
28/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	2394	2	2	2	0.00
28/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1285	1	1	1	0.00
28/06/2012	R204 On 02-August-12			Bond Future	6.85	106.6354	106.8567	106.6354	4,101.00
28/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1803	2	2	2	0.00
28/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	250	0	0	0	0.00
28/06/2012	R204 On 01-November-12			Bond Future	6.91	108.1480	108.3665	108.1480	0.00
28/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	2611	2	3	2	0.00
28/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1054	1	1	1	0.00
28/06/2012	R204 On 07-February-13			Bond Future	6.98	105.7897	106.0091	105.7897	0.00
28/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	3137	3	3	3	0.00
28/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	1613	2	2	2	0.00
28/06/2012	R206 On 02-August-12			Bond Future	5.12	103.7710	103.7247	103.7710	1,240.00
28/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	185	0	0	0	0.00
28/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	84	0	0	0	0.00
28/06/2012	R206 On 01-November-12			Bond Future	4.98	105.2403	105.1912	105.2403	0.00
28/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	290	0	0	0	0.00
28/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	207	0	0	0	0.00
28/06/2012	R206 On 07-February-13			Bond Future	4.72	103.1023	103.0522	103.1023	0.00
28/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	339	0	0	0	0.00
28/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	306	0	0	0	0.00
28/06/2012	R207 On 02-August-12			Bond Future	7.14	100.7473	101.0725	100.7473	27,283.00
28/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	2309	2	2	2	0.00
28/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	221	0	0	0	0.00
28/06/2012	R207 On 01-November-12			Bond Future	7.20	102.1754	102.5021	102.1754	0.00
28/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	3142	3	3	3	0.00

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28/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1066	1	1	1	0.00
28/06/2012	R207 On 07-February-13			Bond Future	7.27	100.1186	100.4450	100.1186	0.00
28/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	3729	4	4	4	0.00
28/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	1665	2	2	2	0.00
28/06/2012	R208 On 02-August-12			Bond Future	7.26	98.7861	99.1084	98.7861	16,180.00
28/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	786	1	1	1	3,450.00
28/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	5898	6	6	6	0.00
28/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	1873	2	2	2	1,150.00
28/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	3371	3	3	3	0.00
28/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	113	0	0	0	1,150.00
28/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	421	1	0	1	0.00
28/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	9	0	0	0	3,450.00
28/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	1185	1	1	1	0.00
28/06/2012	R208 On 01-November-12			Bond Future	7.33	96.7904	97.1166	96.7904	0.00
28/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	3445	3	3	3	0.00
28/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	1207	1	1	1	0.00
28/06/2012	R208 On 07-February-13			Bond Future	7.39	98.2918	98.6148	98.2918	0.00
28/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	4135	4	4	4	0.00
28/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	1891	2	2	2	0.00
28/06/2012	R209 On 02-August-12			Bond Future	8.54	78.4968	79.1185	78.4968	28,799.00
28/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	3465	3	3	3	0.00
28/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	480	1	0	1	0.00
28/06/2012	R209 On 01-November-12			Bond Future	8.60	76.4632	77.0928	76.4632	0.00
28/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	5057	5	5	5	0.00
28/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2004	2	2	2	0.00
28/06/2012	R209 On 07-February-13			Bond Future	8.67	77.6438	78.2886	77.6438	0.00
28/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	6223	6	6	6	0.00
28/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3219	3	3	3	0.00
28/06/2012	R210 On 02-August-12			Bond Future	142.89	142.8831	142.8891	142.8831	992.00
28/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	229	0	0	0	0.00
28/06/2012	R210 On 02-August-12	142.66	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
28/06/2012	R211 On 02-August-12			Bond Future	120.71	120.7117	120.7110	120.7117	480.00
28/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	351	0	0	0	0.00
28/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
28/06/2012	R212 On 02-August-12			Bond Future	118.00	117.8445	117.9979	117.8445	3,064.00
28/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	608	0	1	0	0.00
28/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
28/06/2012	R213 On 02-August-12			Bond Future	8.38	89.5445	90.1488	89.5445	4,725.00
28/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	3437	3	3	3	0.00
28/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	484	1	0	1	0.00
28/06/2012	R213 On 01-November-12			Bond Future	8.45	87.2757	87.8878	87.2757	0.00
28/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	5006	5	5	5	0.00
28/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2087	2	2	2	0.00
28/06/2012	R213 On 07-February-13			Bond Future	8.53	88.6273	89.2458	88.6273	0.00
28/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	6249	6	6	6	0.00
28/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	3275	4	3	4	0.00
28/06/2012	R214 On 02-August-12			Bond Future	8.61	79.8635	80.5627	79.8635	1,530.00
28/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	2872	2	3	2	0.00
28/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00