



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For June 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	AL7T On 02-August-12			Index Future	446.85	445.5070	446.8520	445.5070	13.00
27/06/2012	AL7T On 01-November-12			Index Future	453.18	451.8170	453.1750	451.8170	0.00
27/06/2012	ALBI On 02-August-12			Index Future	403.17	401.9090	403.1660	401.9090	1,003.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	ALBI On	01-November-12			Index Future	408.87	407.6000	408.8710	407.6000	0.00
27/06/2012	C157 On	15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C186 On	21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C189 On	01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C197 On	07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C201 On	22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C202 On	07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2012	ES33 On	02-August-12			Bond Future	9.20	86.4675	9.2010	86.4675	4,220.00
27/06/2012	ES33 On	01-November-12			Bond Future	9.29	83.9090	9.2920	83.9090	0.00
27/06/2012	GOVI On	02-August-12			GOVI	404.08	402.8940	404.0800	402.8940	266.00
27/06/2012	GOVI On	02-August-12	398.23	Call	GOVI	58500	5	58500	5	0.00
27/06/2012	GOVI On	02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
27/06/2012	GOVI On	01-November-12			GOVI	409.80	408.6000	409.7980	408.6000	0.00
27/06/2012	GOVI On	01-November-12	403.96	Call	GOVI	58380	5	58380	5	0.00
27/06/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
27/06/2012	GVIX On	01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2012	IGOV On	02-August-12			Index Future	174.86	174.9370	174.8580	174.9370	592.00
27/06/2012	IGOV On	01-November-12			Index Future	177.33	177.4150	177.3330	177.4150	0.00
27/06/2012	ILBI On	02-August-12			Index Future	475.24	475.2350	475.2350	475.2350	169.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.54	94.4700	5.5350	94.4700	0.00
27/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.51	94.5000	5.5050	94.5000	0.00
27/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.39	94.6300	5.3850	94.6300	44,760.00
27/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.33	94.7000	5.3250	94.7000	0.00
27/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.26	94.7500	5.2550	94.7500	0.00
27/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.24	94.7700	5.2350	94.7700	840.00
27/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.25	94.7400	5.2450	94.7400	1,000.00
27/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.36	94.6400	5.3550	94.6400	500.00
27/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.49	94.4900	5.4850	94.4900	1,700.00
27/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.66	94.3200	5.6550	94.3200	1,500.00
27/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.85	94.1300	5.8450	94.1300	400.00
27/06/2012	JBAF On 18-June-14			Jibar Tradeable Future	6.04	93.8700	6.0350	93.8700	0.00
27/06/2012	R157 On 02-August-12			Bond Future	6.02	126.0250	6.0240	126.0250	14,880.00
27/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	612	1	612	1	0.00
27/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	1096	1	1096	1	1,250.00
27/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1665	2	1665	2	0.00
27/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2877	3	2877	3	0.00
27/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	1	0	1	0	3,750.00
27/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	20	0	20	0	1,250.00
27/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	74	0	74	0	0.00
27/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	215	0	215	0	0.00
27/06/2012	R157 On 01-November-12			Bond Future	6.06	121.0074	6.0570	121.0074	200.00
27/06/2012	R157 On 01-November-12	5.78	Call	Bond Future	411	0	411	0	5,630.00
27/06/2012	R157 On 01-November-12	6.24	Call	Bond Future	1058	1	1058	1	0.00
27/06/2012	R157 On 01-November-12	6.24	Put	Bond Future	529	1	529	1	0.00
27/06/2012	R157 On 01-November-12	5.78	Put	Bond Future	1217	1	1217	1	0.00
27/06/2012	R157 On 07-February-13			Bond Future	6.09	122.8817	6.0940	122.8817	0.00
27/06/2012	R157 On 07-February-13	6.28	Call	Bond Future	1275	1	1275	1	0.00

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27/06/2012	R157 On 07-February-13	6.28	Put	Bond Future	789	1	789	1	0.00
27/06/2012	R186 On 02-August-12			Bond Future	8.04	121.5696	8.0390	121.5696	34,845.00
27/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	435	0	435	0	276.00
27/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	517	0	517	0	2,700.00
27/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	660	1	660	1	43.00
27/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	8828	8	8828	8	0.00
27/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	5974	6	5974	6	0.00
27/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	6719	6	6719	6	0.00
27/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	6803	6	6803	6	0.00
27/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	1511	1	1511	1	1,099.00
27/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	2901	3	2901	3	8,750.00
27/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	3233	3	3233	3	0.00
27/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	750	1	750	1	900.00
27/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	888	1	888	1	0.00
27/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	1888	2	1888	2	0.00
27/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	120	0	120	0	43.00
27/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	125	0	125	0	2,700.00
27/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	186	0	186	0	276.00
27/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	38	0	38	0	199.00
27/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	3396	4	3396	4	0.00
27/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	3853	4	3853	4	0.00
27/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	4174	5	4174	5	0.00
27/06/2012	R186 On 01-November-12			Bond Future	8.11	123.2918	8.1110	123.2918	200.00
27/06/2012	R186 On 01-November-12	8.50	Call	Bond Future	5773	0	5773	0	0.00
27/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	7793	7	7793	7	0.00
27/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	2438	2	2438	2	1,858.00
27/06/2012	R186 On 01-November-12	8.00	Call	Bond Future	3170	0	3170	0	200.00
27/06/2012	R186 On 01-November-12	8.00	Put	Bond Future	4227	0	4227	0	0.00
27/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	5240	6	5240	6	0.00
27/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	1339	1	1339	1	1,858.00
27/06/2012	R186 On 01-November-12	8.50	Put	Bond Future	2168	0	2168	0	200.00
27/06/2012	R186 On 07-February-13			Bond Future	8.19	119.9092	8.1910	119.9092	0.00
27/06/2012	R186 On 07-February-13	8.47	Call	Bond Future	6352	6	6352	6	0.00
27/06/2012	R186 On 07-February-13	8.47	Put	Bond Future	3804	4	3804	4	0.00

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27/06/2012	R189 On 02-August-12			Bond Future	220.16	220.0906	220.1632	220.0906	44.00
27/06/2012	R189 On 02-August-12	219.65	Call	Bond Future	513	0	513	0	0.00
27/06/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
27/06/2012	R197 On 02-August-12			Bond Future	255.87	255.7309	255.8734	255.7309	1,858.00
27/06/2012	R197 On 02-August-12	256.15	Call	Bond Future	0	0	0	0	0.00
27/06/2012	R197 On 02-August-12	256.15	Put	Bond Future	277	0	277	0	0.00
27/06/2012	R201 On 02-August-12			Bond Future	4.94	109.3723	4.9420	109.3723	1,620.00
27/06/2012	R201 On 02-August-12	5.20	Call	Bond Future	644	1	644	1	0.00
27/06/2012	R201 On 02-August-12	5.20	Put	Bond Future	45	0	45	0	0.00
27/06/2012	R201 On 01-November-12			Bond Future	4.84	110.9213	4.8400	110.9213	0.00
27/06/2012	R201 On 01-November-12	5.11	Call	Bond Future	778	1	778	1	0.00
27/06/2012	R201 On 01-November-12	5.11	Put	Bond Future	215	0	215	0	0.00
27/06/2012	R201 On 07-February-13			Bond Future	4.69	108.2292	4.6890	108.2292	0.00
27/06/2012	R201 On 07-February-13	4.98	Call	Bond Future	875	1	875	1	0.00
27/06/2012	R201 On 07-February-13	4.98	Put	Bond Future	341	0	341	0	0.00
27/06/2012	R202 On 02-August-12			Bond Future	188.52	188.8491	188.5164	188.8491	45,107.00
27/06/2012	R202 On 02-August-12	188.44	Call	Bond Future	76	0	76	0	0.00
27/06/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
27/06/2012	R203 On 02-August-12			Bond Future	6.60	110.0005	6.5970	110.0005	13,477.00
27/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	645	1	645	1	4,200.00
27/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	1356	1	1356	1	1,400.00
27/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	2484	2	2484	2	0.00
27/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	4153	4	4153	4	0.00
27/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	4	0	4	0	4,200.00
27/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	52	0	52	0	1,400.00
27/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	235	0	235	0	0.00
27/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	632	1	632	1	0.00
27/06/2012	R203 On 01-November-12			Bond Future	6.65	107.4012	6.6520	107.4012	0.00
27/06/2012	R203 On 01-November-12	6.87	Call	Bond Future	1879	2	1879	2	0.00
27/06/2012	R203 On 01-November-12	6.87	Put	Bond Future	956	1	956	1	0.00
27/06/2012	R203 On 07-February-13			Bond Future	6.72	109.0640	6.7160	109.0640	0.00
27/06/2012	R203 On 07-February-13	6.94	Call	Bond Future	2272	2	2272	2	0.00
27/06/2012	R203 On 07-February-13	6.94	Put	Bond Future	1374	2	1374	2	0.00
27/06/2012	R204 On 02-August-12			Bond Future	6.90	106.3044	6.8950	106.3044	4,101.00

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27/06/2012	R204 On 02-August-12	7.15	Call	Bond Future	1642	1	1642	1	0.00
27/06/2012	R204 On 02-August-12	7.15	Put	Bond Future	310	0	310	0	0.00
27/06/2012	R204 On 01-November-12			Bond Future	6.95	107.8087	6.9540	107.8087	0.00
27/06/2012	R204 On 01-November-12	7.22	Call	Bond Future	2478	2	2478	2	0.00
27/06/2012	R204 On 01-November-12	7.22	Put	Bond Future	1139	1	1139	1	0.00
27/06/2012	R204 On 07-February-13			Bond Future	7.02	105.4495	7.0200	105.4495	0.00
27/06/2012	R204 On 07-February-13	7.29	Call	Bond Future	3009	3	3009	3	0.00
27/06/2012	R204 On 07-February-13	7.29	Put	Bond Future	1704	2	1704	2	0.00
27/06/2012	R206 On 02-August-12			Bond Future	5.09	103.6687	5.0850	103.6687	1,240.00
27/06/2012	R206 On 02-August-12	5.19	Call	Bond Future	216	0	216	0	0.00
27/06/2012	R206 On 02-August-12	5.19	Put	Bond Future	69	0	69	0	0.00
27/06/2012	R206 On 01-November-12			Bond Future	4.94	105.1375	4.9370	105.1375	0.00
27/06/2012	R206 On 01-November-12	5.05	Call	Bond Future	319	0	319	0	0.00
27/06/2012	R206 On 01-November-12	5.05	Put	Bond Future	187	0	187	0	0.00
27/06/2012	R206 On 07-February-13			Bond Future	4.67	103.0002	4.6690	103.0002	0.00
27/06/2012	R206 On 07-February-13	4.76	Call	Bond Future	366	0	366	0	0.00
27/06/2012	R206 On 07-February-13	4.76	Put	Bond Future	283	0	283	0	0.00
27/06/2012	R207 On 02-August-12			Bond Future	7.20	100.4177	7.1970	100.4177	27,459.00
27/06/2012	R207 On 02-August-12	7.51	Call	Bond Future	2057	2	2057	2	0.00
27/06/2012	R207 On 02-August-12	7.51	Put	Bond Future	294	0	294	0	0.00
27/06/2012	R207 On 01-November-12			Bond Future	7.26	101.8390	7.2600	101.8390	0.00
27/06/2012	R207 On 01-November-12	7.58	Call	Bond Future	2933	3	2933	3	0.00
27/06/2012	R207 On 01-November-12	7.58	Put	Bond Future	1184	1	1184	1	0.00
27/06/2012	R207 On 07-February-13			Bond Future	7.33	99.7775	7.3310	99.7775	0.00
27/06/2012	R207 On 07-February-13	7.66	Call	Bond Future	3529	3	3529	3	0.00
27/06/2012	R207 On 07-February-13	7.66	Put	Bond Future	1791	2	1791	2	0.00
27/06/2012	R208 On 02-August-12			Bond Future	7.32	98.4283	7.3160	98.4283	16,180.00
27/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	666	1	666	1	3,450.00
27/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	5581	5	5581	5	0.00
27/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	1658	1	1658	1	1,150.00
27/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	3090	3	3090	3	0.00
27/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	154	0	154	0	1,150.00
27/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	529	1	529	1	0.00
27/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	15	0	15	0	3,450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	1387	2	1387	2	0.00
27/06/2012	R208 On 01-November-12			Bond Future	7.38	96.4295	7.3790	96.4295	0.00
27/06/2012	R208 On 01-November-12	7.70	Call	Bond Future	3237	3	3237	3	0.00
27/06/2012	R208 On 01-November-12	7.70	Put	Bond Future	1326	1	1326	1	0.00
27/06/2012	R208 On 07-February-13			Bond Future	7.45	97.9235	7.4480	97.9235	0.00
27/06/2012	R208 On 07-February-13	7.78	Call	Bond Future	3939	4	3939	4	0.00
27/06/2012	R208 On 07-February-13	7.78	Put	Bond Future	2017	2	2017	2	0.00
27/06/2012	R209 On 02-August-12			Bond Future	8.61	77.8590	8.6120	77.8590	28,799.00
27/06/2012	R209 On 02-August-12	8.91	Call	Bond Future	3007	3	3007	3	0.00
27/06/2012	R209 On 02-August-12	8.91	Put	Bond Future	645	1	645	1	0.00
27/06/2012	R209 On 01-November-12			Bond Future	8.68	75.8258	8.6800	75.8258	0.00
27/06/2012	R209 On 01-November-12	8.99	Call	Bond Future	4660	4	4660	4	0.00
27/06/2012	R209 On 01-November-12	8.99	Put	Bond Future	2237	2	2237	2	0.00
27/06/2012	R209 On 07-February-13			Bond Future	8.75	76.9998	8.7540	76.9998	0.00
27/06/2012	R209 On 07-February-13	9.06	Call	Bond Future	5832	5	5832	5	0.00
27/06/2012	R209 On 07-February-13	9.06	Put	Bond Future	3473	4	3473	4	0.00
27/06/2012	R210 On 02-August-12			Bond Future	142.88	143.4435	142.8831	143.4435	992.00
27/06/2012	R210 On 02-August-12	142.66	Call	Bond Future	223	1	223	1	0.00
27/06/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
27/06/2012	R211 On 02-August-12			Bond Future	120.71	120.6579	120.7117	120.6579	480.00
27/06/2012	R211 On 02-August-12	120.36	Call	Bond Future	352	0	352	0	0.00
27/06/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
27/06/2012	R212 On 02-August-12			Bond Future	117.84	117.9278	117.8445	117.9278	3,064.00
27/06/2012	R212 On 02-August-12	117.39	Call	Bond Future	454	1	454	1	0.00
27/06/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
27/06/2012	R213 On 02-August-12			Bond Future	8.45	89.0623	8.4530	89.0623	4,725.00
27/06/2012	R213 On 02-August-12	8.74	Call	Bond Future	2994	3	2994	3	0.00
27/06/2012	R213 On 02-August-12	8.74	Put	Bond Future	646	1	646	1	0.00
27/06/2012	R213 On 01-November-12			Bond Future	8.52	86.7922	8.5240	86.7922	0.00
27/06/2012	R213 On 01-November-12	8.81	Call	Bond Future	4627	4	4627	4	0.00
27/06/2012	R213 On 01-November-12	8.81	Put	Bond Future	2320	3	2320	3	0.00
27/06/2012	R213 On 07-February-13			Bond Future	8.60	88.1356	8.6030	88.1356	0.00
27/06/2012	R213 On 07-February-13	8.90	Call	Bond Future	5878	6	5878	6	0.00
27/06/2012	R213 On 07-February-13	8.90	Put	Bond Future	3523	4	3523	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2012	R214 On 02-August-12			Bond Future	8.69	79.2916	8.6870	79.2916	1,530.00
27/06/2012	R214 On 02-August-12	8.95	Call	Bond Future	2173	2	2173	2	0.00
27/06/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00