



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For July 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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	5000	4	0.00
27/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	4990	4	4990	4	0.00
27/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	4980	4	4980	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

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	2025 On 01-November-12	99.99	Call	Bond Future	6336	5	6336	5	0.00
27/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	6316	5	6316	5	0.00
27/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	6326	5	6326	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	4628	4	0.00
27/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	4618	4	4618	4	0.00
27/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	4608	4	4608	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	4934	4	0.00
27/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	4914	4	4914	4	0.00
27/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	4924	4	4924	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
27/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	6322	6	6322	6	0.00
27/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	6312	6	6312	6	0.00
27/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	6302	6	6302	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	6714	6	0.00
27/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	6694	6	6694	6	0.00
27/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	6704	6	6704	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

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	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
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
27/07/2012	EL28 On 01-November-12			Bond Future	106.55	106.4600	106.5483	106.4600	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	105.99	Call	Bond Future	558	0	558	0	0.00
27/07/2012	EL28 On 01-November-12	106.00	Call	Bond Future	548	0	548	0	0.00
27/07/2012	EL28 On 01-November-12	106.01	Call	Bond Future	538	0	538	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	8.5057	93.0130	0.00
27/07/2012	ES33 On 01-November-12			Bond Future	8.59	90.4210	8.5904	90.4210	303.00
27/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	5152	5	5152	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	8.6809	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	1149	1	0.00
27/07/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1060	1	1060	1	0.00
27/07/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1237	1	1237	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	230680	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	227000	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	2560	0	0.00
27/07/2012	GOVI On 07-February-13	433.00	Put	GOVI	2460	0	2460	0	0.00
27/07/2012	GOVI On 07-February-13	432.99	Put	GOVI	2360	0	2360	0	0.00
27/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
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

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	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	8.8220	0.0200	0.00
27/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	0.00
27/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.93	95.0900	4.9300	95.0900	44,760.00
27/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.88	95.1400	4.8800	95.1400	0.00
27/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.77	95.2400	4.7700	95.2400	0.00
27/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.73	95.2700	4.7300	95.2700	840.00
27/07/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.73	95.2800	4.7300	95.2800	0.00
27/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.73	95.2900	4.7300	95.2900	1,000.00
27/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.78	95.2200	4.7800	95.2200	500.00
27/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.1300	4.8700	95.1300	1,700.00
27/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.99	95.0200	4.9900	95.0200	1,500.00
27/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.14	94.8700	5.1400	94.8700	400.00
27/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.7000	5.2900	94.7000	0.00
27/07/2012	R157 On 02-August-12			Bond Future	5.38	128.3369	5.3823	128.3369	10,281.00
27/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	2442	3	2442	3	0.00
27/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	3068	3	3068	3	1,250.00
27/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	4921	5	4921	5	0.00
27/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	3690	4	3690	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	5.4082	123.1733	5,115.00
27/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	1287	1	1287	1	5,630.00
27/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	2463	3	2463	3	0.00
27/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	35	0	35	0	0.00
27/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	195	0	195	0	0.00

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27/07/2012	R157 On 07-February-13			Bond Future	5.42	124.9313	5.4204	124.9313	0.00
27/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	2431	3	2431	3	0.00
27/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	165	0	165	0	0.00
27/07/2012	R157 On 02-May-13			Bond Future	5.43	119.6546	5.4293	119.6546	0.00
27/07/2012	R157 On 02-May-13	5.35	Call	Bond Future	1007	1	1007	1	0.00
27/07/2012	R157 On 02-May-13	5.36	Call	Bond Future	1019	1	1019	1	0.00
27/07/2012	R157 On 02-May-13	5.34	Call	Bond Future	995	1	995	1	0.00
27/07/2012	R157 On 02-May-13	5.34	Put	Bond Future	1213	1	1213	1	0.00
27/07/2012	R157 On 02-May-13	5.36	Put	Bond Future	1187	1	1187	1	0.00
27/07/2012	R157 On 02-May-13	5.35	Put	Bond Future	1200	1	1200	1	0.00
27/07/2012	R186 On 02-August-12			Bond Future	7.23	129.9956	7.2344	129.9956	18,890.00
27/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	4404	4	4404	4	276.00
27/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	4803	5	4803	5	0.00
27/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	5401	5	5401	5	43.00
27/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	10618	10	10618	10	0.00
27/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	14819	15	14819	15	0.00
27/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	7758	8	7758	8	1,099.00
27/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	10148	10	10148	10	8,750.00
27/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	16925	17	16925	17	0.00
27/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	13924	14	13924	14	0.00
27/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	14730	15	14730	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
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	2	0	0.00
27/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	4	0	4	0	0.00
27/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	7	0	7	0	0.00
27/07/2012	R186 On 01-November-12			Bond Future	7.30	131.6522	7.2981	131.6522	17,339.00
27/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	11912	12	11912	12	0.00
27/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	14613	14	14613	14	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	R186 On 01-November-12	7.82	Call	Bond Future	6410	6	6410	6	1,858.00
27/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	7790	8	7790	8	200.00
27/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	786	1	786	1	0.00
27/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	1150	1	1150	1	0.00
27/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	97	0	97	0	1,858.00
27/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	246	0	246	0	200.00
27/07/2012	R186 On 07-February-13			Bond Future	7.36	128.2406	7.3633	128.2406	0.00
27/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	11727	12	11727	12	0.00
27/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	2910	3	2910	3	10,300.00
27/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	6679	7	6679	7	0.00
27/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1141	1	1141	1	0.00
27/07/2012	R186 On 02-May-13			Bond Future	7.42	129.8063	7.4228	129.8063	0.00
27/07/2012	R186 On 02-May-13	7.41	Call	Bond Future	5666	6	5666	6	0.00
27/07/2012	R186 On 02-May-13	7.39	Call	Bond Future	5568	5	5568	5	0.00
27/07/2012	R186 On 02-May-13	7.40	Call	Bond Future	5617	6	5617	6	0.00
27/07/2012	R186 On 02-May-13	7.40	Put	Bond Future	5845	6	5845	6	0.00
27/07/2012	R186 On 02-May-13	7.39	Put	Bond Future	5896	6	5896	6	0.00
27/07/2012	R186 On 02-May-13	7.41	Put	Bond Future	5794	6	5794	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	764	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
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	3837	4	0.00
27/07/2012	R189 On 01-November-12	219.00	Put	Bond Future	3827	4	3827	4	0.00
27/07/2012	R189 On 01-November-12	218.99	Put	Bond Future	3817	4	3817	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	12385	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	4963	5	0.00
27/07/2012	R197 On 01-November-12	267.01	Call	Bond Future	4943	5	4943	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	R197 On 01-November-12	267.00	Call	Bond Future	4953	5	4953	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	4.8389	109.8496	1,034.00
27/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	840	1	840	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	4.7986	111.2494	1,560.00
27/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	752	1	752	1	0.00
27/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	102	0	102	0	0.00
27/07/2012	R201 On 07-February-13			Bond Future	4.71	108.4284	4.7116	108.4284	0.00
27/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	759	1	759	1	0.00
27/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	266	0	266	0	0.00
27/07/2012	R201 On 02-May-13			Bond Future	4.62	109.7522	4.6189	109.7522	0.00
27/07/2012	R201 On 02-May-13	4.04	Call	Bond Future	231	0	231	0	0.00
27/07/2012	R201 On 02-May-13	4.06	Call	Bond Future	239	0	239	0	0.00
27/07/2012	R201 On 02-May-13	4.05	Call	Bond Future	235	0	235	0	0.00
27/07/2012	R201 On 02-May-13	4.05	Put	Bond Future	1159	1	1159	1	0.00
27/07/2012	R201 On 02-May-13	4.06	Put	Bond Future	1147	1	1147	1	0.00
27/07/2012	R201 On 02-May-13	4.04	Put	Bond Future	1171	1	1171	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	8609	9	0.00
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	7567	8	0.00
27/07/2012	R202 On 01-November-12	192.01	Call	Bond Future	7547	8	7547	8	0.00
27/07/2012	R202 On 01-November-12	192.00	Call	Bond Future	7557	8	7557	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	5.8131	113.9659	13,386.00
27/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	3581	4	3581	4	4,200.00
27/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	4688	5	4688	5	1,400.00
27/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	5999	6	5999	6	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	R203 On 02-August-12	7.20	Call	Bond Future	6216	6	6216	6	0.00
27/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	7716	8	7716	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	5.8553	111.2632	3,186.00
27/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	4440	5	4440	5	0.00
27/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	59	0	59	0	0.00
27/07/2012	R203 On 07-February-13			Bond Future	5.89	112.8510	5.8940	112.8510	600.00
27/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	2089	2	2089	2	6,300.00
27/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	4601	5	4601	5	0.00
27/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	324	0	324	0	0.00
27/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1189	1	1189	1	0.00
27/07/2012	R203 On 02-May-13			Bond Future	5.93	110.0720	5.9285	110.0720	8.00
27/07/2012	R203 On 02-May-13	5.90	Call	Bond Future	1906	2	1906	2	0.00
27/07/2012	R203 On 02-May-13	5.91	Call	Bond Future	1926	2	1926	2	0.00
27/07/2012	R203 On 02-May-13	5.89	Call	Bond Future	1886	2	1886	2	0.00
27/07/2012	R203 On 02-May-13	5.89	Put	Bond Future	2040	2	2040	2	0.00
27/07/2012	R203 On 02-May-13	5.91	Put	Bond Future	2000	2	2000	2	0.00
27/07/2012	R203 On 02-May-13	5.90	Put	Bond Future	2020	2	2020	2	0.00
27/07/2012	R204 On 02-August-12			Bond Future	6.12	110.9563	6.1186	110.9563	1,681.00
27/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	5517	6	5517	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	6.1679	112.3702	2,443.00
27/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	5510	6	5510	6	0.00
27/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	88	0	88	0	0.00
27/07/2012	R204 On 07-February-13			Bond Future	6.21	109.9430	6.2145	109.9430	0.00
27/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	5730	6	5730	6	0.00
27/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	412	0	412	0	0.00
27/07/2012	R204 On 02-May-13			Bond Future	6.26	111.2853	6.2601	111.2853	0.00
27/07/2012	R204 On 02-May-13	6.29	Call	Bond Future	2600	3	2600	3	0.00
27/07/2012	R204 On 02-May-13	6.30	Call	Bond Future	2625	3	2625	3	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-May-13	6.31	Call	Bond Future	2650	3	2650	3	0.00
27/07/2012	R204 On 02-May-13	6.31	Put	Bond Future	2405	2	2405	2	0.00
27/07/2012	R204 On 02-May-13	6.30	Put	Bond Future	2429	2	2429	2	0.00
27/07/2012	R204 On 02-May-13	6.29	Put	Bond Future	2453	2	2453	2	0.00
27/07/2012	R206 On 02-August-12			Bond Future	4.93	104.0616	4.9290	104.0616	541.00
27/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	366	0	366	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	4.8744	105.3877	1,120.00
27/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	334	0	334	0	0.00
27/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	129	0	129	0	0.00
27/07/2012	R206 On 07-February-13			Bond Future	4.72	103.1263	4.7236	103.1263	0.00
27/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	317	0	317	0	0.00
27/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	284	0	284	0	0.00
27/07/2012	R206 On 02-May-13			Bond Future	4.53	104.3853	4.5295	104.3853	0.00
27/07/2012	R206 On 02-May-13	3.39	Call	Bond Future	99	0	99	0	0.00
27/07/2012	R206 On 02-May-13	3.41	Call	Bond Future	102	0	102	0	0.00
27/07/2012	R206 On 02-May-13	3.40	Call	Bond Future	100	0	100	0	0.00
27/07/2012	R206 On 02-May-13	3.40	Put	Bond Future	880	1	880	1	0.00
27/07/2012	R206 On 02-May-13	3.41	Put	Bond Future	875	1	875	1	0.00
27/07/2012	R206 On 02-May-13	3.39	Put	Bond Future	886	1	886	1	0.00
27/07/2012	R207 On 02-August-12			Bond Future	6.39	105.3884	6.3938	105.3884	11,438.00
27/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	6468	6	6468	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	6.4471	106.7314	19,077.00
27/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	6471	6	6471	6	0.00
27/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	103	0	103	0	0.00
27/07/2012	R207 On 07-February-13			Bond Future	6.50	104.6146	6.5002	104.6146	0.00
27/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	6723	7	6723	7	0.00
27/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	423	0	423	0	0.00
27/07/2012	R207 On 02-May-13			Bond Future	6.55	105.8918	6.5531	105.8918	0.00
27/07/2012	R207 On 02-May-13	6.44	Call	Bond Future	2537	3	2537	3	0.00
27/07/2012	R207 On 02-May-13	6.45	Call	Bond Future	2563	3	2563	3	0.00
27/07/2012	R207 On 02-May-13	6.46	Call	Bond Future	2589	3	2589	3	0.00
27/07/2012	R207 On 02-May-13	6.46	Put	Bond Future	3100	3	3100	3	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-May-13	6.45	Put	Bond Future	3129	3	3129	3	0.00
27/07/2012	R207 On 02-May-13	6.44	Put	Bond Future	3158	3	3158	3	0.00
27/07/2012	R208 On 02-August-12			Bond Future	6.54	103.6095	6.5389	103.6095	12,322.00
27/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	4239	4	4239	4	0.00
27/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	6089	6	6089	6	1,150.00
27/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	7896	8	7896	8	0.00
27/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	10526	10	10526	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	6.5936	101.5373	8,028.00
27/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	6934	7	6934	7	0.00
27/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	5846	6	5846	6	0.00
27/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	2531	2	2531	2	0.00
27/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1156	1	1156	1	0.00
27/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	237	0	237	0	12,250.00
27/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	139	0	139	0	0.00
27/07/2012	R208 On 07-February-13			Bond Future	6.65	102.9864	6.6479	102.9864	0.00
27/07/2012	R208 On 07-February-13	6.00	Call	Bond Future	967	1	967	1	12,250.00
27/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	7259	7	7259	7	0.00
27/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	503	1	503	1	0.00
27/07/2012	R208 On 07-February-13	6.00	Put	Bond Future	5104	5	5104	5	0.00
27/07/2012	R208 On 02-May-13			Bond Future	6.70	100.8507	6.6978	100.8507	0.00
27/07/2012	R208 On 02-May-13	6.64	Call	Bond Future	2984	3	2984	3	0.00
27/07/2012	R208 On 02-May-13	6.65	Call	Bond Future	3014	3	3014	3	0.00
27/07/2012	R208 On 02-May-13	6.66	Call	Bond Future	3043	3	3043	3	0.00
27/07/2012	R208 On 02-May-13	6.66	Put	Bond Future	3273	3	3273	3	0.00
27/07/2012	R208 On 02-May-13	6.65	Put	Bond Future	3305	3	3305	3	0.00
27/07/2012	R208 On 02-May-13	6.64	Put	Bond Future	3336	3	3336	3	0.00
27/07/2012	R209 On 02-August-12			Bond Future	7.88	84.6476	7.8842	84.6476	5,323.00
27/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	8658	9	8658	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	7.9458	82.5852	2,642.00

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	R209 On 01-November-12	8.99	Call	Bond Future	9117	9	9117	9	0.00
27/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	427	0	427	0	0.00
27/07/2012	R209 On 07-February-13			Bond Future	8.01	83.7638	8.0094	83.7638	0.00
27/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	9912	10	9912	10	0.00
27/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1285	1	1285	1	0.00
27/07/2012	R209 On 02-May-13			Bond Future	8.07	81.6447	8.0656	81.6447	0.00
27/07/2012	R209 On 02-May-13	7.99	Call	Bond Future	5145	5	5145	5	0.00
27/07/2012	R209 On 02-May-13	8.01	Call	Bond Future	5228	5	5228	5	0.00
27/07/2012	R209 On 02-May-13	8.00	Call	Bond Future	5186	5	5186	5	0.00
27/07/2012	R209 On 02-May-13	8.00	Put	Bond Future	5770	6	5770	6	0.00
27/07/2012	R209 On 02-May-13	8.01	Put	Bond Future	5723	6	5723	6	0.00
27/07/2012	R209 On 02-May-13	7.99	Put	Bond Future	5818	6	5818	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	7438	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	5207	5	0.00
27/07/2012	R210 On 01-November-12	145.00	Call	Bond Future	5197	5	5197	5	0.00
27/07/2012	R210 On 01-November-12	145.01	Call	Bond Future	5187	5	5187	5	0.00
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	851	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	763	1	0.00
27/07/2012	R211 On 01-November-12	122.00	Call	Bond Future	753	1	753	1	0.00
27/07/2012	R211 On 01-November-12	122.01	Call	Bond Future	743	1	743	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	5995	6	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	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	2966	3	0.00
27/07/2012	R212 On 01-November-12	122.01	Call	Bond Future	2946	3	2946	3	0.00
27/07/2012	R212 On 01-November-12	122.00	Call	Bond Future	2956	3	2956	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	7.6993	96.0436	4,145.00
27/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	8993	9	8993	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	7.7637	93.7347	965.00
27/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	2796	3	2796	3	140.00
27/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	9297	9	9297	9	0.00
27/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	384	0	384	0	0.00
27/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	2922	3	2922	3	0.00
27/07/2012	R213 On 07-February-13			Bond Future	7.83	95.0723	7.8315	95.0723	0.00
27/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	10172	10	10172	10	0.00
27/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1222	1	1222	1	0.00
27/07/2012	R213 On 02-May-13			Bond Future	7.89	92.6984	7.8890	92.6984	0.00
27/07/2012	R213 On 02-May-13	7.86	Call	Bond Future	5285	5	5285	5	0.00
27/07/2012	R213 On 02-May-13	7.85	Call	Bond Future	5242	5	5242	5	0.00
27/07/2012	R213 On 02-May-13	7.84	Call	Bond Future	5199	5	5199	5	0.00
27/07/2012	R213 On 02-May-13	7.84	Put	Bond Future	5637	6	5637	6	0.00
27/07/2012	R213 On 02-May-13	7.85	Put	Bond Future	5590	6	5590	6	0.00
27/07/2012	R213 On 02-May-13	7.86	Put	Bond Future	5544	6	5544	6	0.00
27/07/2012	R214 On 02-August-12			Bond Future	7.93	86.5035	7.9340	86.5035	0.00
27/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	9014	9	9014	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	7.9942	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	55	0	0.00
27/07/2012	R214 On 01-November-12	8.01	Call	Bond Future	151	0	151	0	0.00
27/07/2012	R214 On 01-November-12	8.01	Put	Bond Future	0	0	0	0	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
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	41	0	0.00