



# 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
30/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	2025 On 02-August-12			Bond Future	104.98	104.9897	104.9827	104.9897	0.00
30/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	4993	5	4993	5	0.00
30/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	4983	5	4983	5	0.00
30/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	4973	5	4973	5	0.00
30/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2025 On 01-November-12			Bond Future	106.32	106.3258	106.3174	106.3258	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
30/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	6327	6	6327	6	0.00
30/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	6307	6	6307	6	0.00
30/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	6317	6	6317	6	0.00
30/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2038 On 02-August-12			Bond Future	102.61	102.6182	102.6128	102.6182	0.00
30/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	4623	5	4623	5	0.00
30/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	4613	5	4613	5	0.00
30/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	4603	5	4603	5	0.00
30/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2038 On 01-November-12			Bond Future	103.92	103.9240	103.9175	103.9240	0.00
30/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	4927	5	4927	5	0.00
30/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	4907	5	4907	5	0.00
30/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	4917	5	4917	5	0.00
30/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2050 On 02-August-12			Bond Future	109.31	109.3124	109.3069	109.3124	0.00
30/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	6317	6	6317	6	0.00
30/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	6307	6	6307	6	0.00
30/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	6297	6	6297	6	0.00
30/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2050 On 01-November-12			Bond Future	110.70	110.7036	110.6964	110.7036	0.00
30/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	6706	7	6706	7	0.00
30/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	6686	7	6686	7	0.00
30/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	6696	7	6696	7	0.00
30/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	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
30/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	AL7T On 02-August-12			Index Future	466.63	468.8460	466.6250	468.8460	0.00
30/07/2012	AL7T On 01-November-12			Index Future	472.56	474.8130	472.5580	474.8130	13.00
30/07/2012	AL7T On 07-February-13			Index Future	479.30	481.5940	479.3010	481.5940	0.00
30/07/2012	ALBI On 02-August-12			Index Future	419.47	421.3650	419.4680	421.3650	234.00
30/07/2012	ALBI On 01-November-12			Index Future	424.80	426.7280	424.8010	426.7280	769.00
30/07/2012	ALBI On 07-February-13			Index Future	430.86	432.8230	430.8630	432.8230	0.00
30/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2012	EL28 On 01-November-12			Bond Future	106.82	106.5483	106.8185	106.5483	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
30/07/2012	EL28 On 01-November-12	105.99	Call	Bond Future	829	1	829	1	0.00
30/07/2012	EL28 On 01-November-12	106.00	Call	Bond Future	819	1	819	1	0.00
30/07/2012	EL28 On 01-November-12	106.01	Call	Bond Future	809	1	809	1	0.00
30/07/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	ES33 On 02-August-12			Bond Future	8.58	93.1565	8.5849	93.1565	0.00
30/07/2012	ES33 On 01-November-12			Bond Future	8.67	90.5648	8.6721	90.5648	303.00
30/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4434	5	4434	5	0.00
30/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
30/07/2012	ES33 On 07-February-13			Bond Future	8.77	91.8586	8.7654	91.8586	0.00
30/07/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
30/07/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
30/07/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
30/07/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1878	1	1878	1	0.00
30/07/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1790	1	1790	1	0.00
30/07/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1967	1	1967	1	0.00
30/07/2012	GOVI On 02-August-12			GOVI	419.46	421.2980	419.4580	421.2980	130.00
30/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	212280	23	212280	23	0.00
30/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
30/07/2012	GOVI On 01-November-12			GOVI	424.79	426.6600	424.7910	426.6600	239.00
30/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	208310	23	208310	23	0.00
30/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
30/07/2012	GOVI On 07-February-13			GOVI	430.85	432.7540	430.8520	432.7540	0.00
30/07/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
30/07/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
30/07/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
30/07/2012	GOVI On 07-February-13	433.00	Put	GOVI	21480	0	21480	0	0.00
30/07/2012	GOVI On 07-February-13	433.01	Put	GOVI	21580	0	21580	0	0.00
30/07/2012	GOVI On 07-February-13	432.99	Put	GOVI	21380	0	21380	0	0.00
30/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/07/2012	IGOV On 02-August-12			Index Future	182.42	182.4190	182.4150	182.4190	110.00
30/07/2012	IGOV On 01-November-12			Index Future	184.73	184.7410	184.7340	184.7410	594.00
30/07/2012	IGOV On 07-February-13			Index Future	187.37	187.3790	187.3700	187.3790	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
30/07/2012	ILBI On 02-August-12			Index Future	494.05	494.0960	494.0520	494.0960	169.00
30/07/2012	ILBI On 01-November-12			Index Future	501.40	501.4410	501.3970	501.4410	0.00
30/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
30/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
30/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.97	95.0700	4.9700	95.0700	44,760.00
30/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.92	95.1200	4.9200	95.1200	0.00
30/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.82	95.2300	4.8200	95.2300	0.00
30/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.79	95.2700	4.7900	95.2700	840.00
30/07/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.79	95.2700	4.7900	95.2700	0.00
30/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.79	95.2700	4.7900	95.2700	1,000.00
30/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.86	95.2200	4.8600	95.2200	500.00
30/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.1300	4.9600	95.1300	1,700.00
30/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.09	95.0100	5.0900	95.0100	1,500.00
30/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.23	94.8600	5.2300	94.8600	400.00
30/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.38	94.7100	5.3800	94.7100	0.00
30/07/2012	R157 On 02-August-12			Bond Future	5.46	128.2406	5.4624	128.2406	10,281.00
30/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	2184	2	2184	2	0.00
30/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	2810	3	2810	3	1,250.00
30/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	4664	5	4664	5	0.00
30/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	3432	4	3432	4	0.00
30/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
30/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
30/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R157 On 01-November-12			Bond Future	5.50	123.0737	5.4972	123.0737	5,765.00
30/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	1084	1	1084	1	5,630.00
30/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	2214	2	2214	2	0.00
30/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	49	0	49	0	0.00
30/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	254	0	254	0	0.00

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30/07/2012	R157 On 07-February-13			Bond Future	5.52	124.8321	5.5209	124.8321	0.00
30/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	2202	2	2202	2	0.00
30/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	204	0	204	0	0.00
30/07/2012	R157 On 02-May-13			Bond Future	5.54	119.5511	5.5408	119.5511	0.00
30/07/2012	R157 On 02-May-13	5.35	Call	Bond Future	878	1	878	1	0.00
30/07/2012	R157 On 02-May-13	5.36	Call	Bond Future	889	1	889	1	0.00
30/07/2012	R157 On 02-May-13	5.34	Call	Bond Future	867	1	867	1	0.00
30/07/2012	R157 On 02-May-13	5.34	Put	Bond Future	1354	1	1354	1	0.00
30/07/2012	R157 On 02-May-13	5.36	Put	Bond Future	1327	1	1327	1	0.00
30/07/2012	R157 On 02-May-13	5.35	Put	Bond Future	1341	1	1341	1	0.00
30/07/2012	R186 On 02-August-12			Bond Future	7.31	130.2152	7.3138	130.2152	18,890.00
30/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	3562	4	3562	4	276.00
30/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	3963	5	3963	5	0.00
30/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	4562	5	4562	5	43.00
30/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	9781	11	9781	11	0.00
30/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	13982	15	13982	15	0.00
30/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	6921	8	6921	8	1,099.00
30/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	9311	10	9311	10	8,750.00
30/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	16088	17	16088	17	0.00
30/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	13087	14	13087	14	0.00
30/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	13893	15	13893	15	0.00
30/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
30/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
30/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
30/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
30/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
30/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	1	0	1	0	0.00
30/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	2	0	2	0	0.00
30/07/2012	R186 On 01-November-12			Bond Future	7.38	131.8724	7.3803	131.8724	17,339.00
30/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	11106	12	11106	12	0.00
30/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	13782	15	13782	15	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
30/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	5738	6	5738	6	1,858.00
30/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	7068	8	7068	8	200.00
30/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	913	1	913	1	0.00
30/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	1327	1	1327	1	0.00
30/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	115	0	115	0	1,858.00
30/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	289	0	289	0	200.00
30/07/2012	R186 On 07-February-13			Bond Future	7.45	128.4659	7.4485	128.4659	0.00
30/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	10993	12	10993	12	0.00
30/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	2556	3	2556	3	10,300.00
30/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	7188	7	7188	7	0.00
30/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1269	1	1269	1	0.00
30/07/2012	R186 On 02-May-13			Bond Future	7.51	130.0310	7.5107	130.0310	0.00
30/07/2012	R186 On 02-May-13	7.41	Call	Bond Future	5194	6	5194	6	0.00
30/07/2012	R186 On 02-May-13	7.39	Call	Bond Future	5101	6	5101	6	0.00
30/07/2012	R186 On 02-May-13	7.40	Call	Bond Future	5147	6	5147	6	0.00
30/07/2012	R186 On 02-May-13	7.40	Put	Bond Future	6248	6	6248	6	0.00
30/07/2012	R186 On 02-May-13	7.39	Put	Bond Future	6301	6	6301	6	0.00
30/07/2012	R186 On 02-May-13	7.41	Put	Bond Future	6194	6	6194	6	0.00
30/07/2012	R189 On 02-August-12			Bond Future	218.86	218.8864	218.8624	218.8864	0.00
30/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
30/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	788	1	788	1	0.00
30/07/2012	R189 On 01-November-12			Bond Future	215.15	215.1730	215.1459	215.1730	0.00
30/07/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
30/07/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
30/07/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
30/07/2012	R189 On 01-November-12	219.01	Put	Bond Future	3864	4	3864	4	0.00
30/07/2012	R189 On 01-November-12	219.00	Put	Bond Future	3854	4	3854	4	0.00
30/07/2012	R189 On 01-November-12	218.99	Put	Bond Future	3844	4	3844	4	0.00
30/07/2012	R197 On 02-August-12			Bond Future	267.80	268.5348	267.7957	268.5348	0.00
30/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	11646	12	11646	12	0.00
30/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R197 On 01-November-12			Bond Future	271.20	271.9525	271.2006	271.9525	5,528.00
30/07/2012	R197 On 01-November-12	266.99	Call	Bond Future	4211	5	4211	5	0.00
30/07/2012	R197 On 01-November-12	267.01	Call	Bond Future	4191	5	4191	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
30/07/2012	R197 On 01-November-12	267.00	Call	Bond Future	4201	5	4201	5	0.00
30/07/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R201 On 02-August-12			Bond Future	4.92	109.7783	4.9196	109.7783	1,034.00
30/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	651	1	651	1	0.00
30/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R201 On 01-November-12			Bond Future	4.89	111.1754	4.8904	111.1754	1,560.00
30/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	604	1	604	1	0.00
30/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	146	0	146	0	0.00
30/07/2012	R201 On 07-February-13			Bond Future	4.82	108.3550	4.8185	108.3550	0.00
30/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	631	1	631	1	0.00
30/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	335	0	335	0	0.00
30/07/2012	R201 On 02-May-13			Bond Future	4.74	109.6751	4.7417	109.6751	0.00
30/07/2012	R201 On 02-May-13	4.04	Call	Bond Future	181	0	181	0	0.00
30/07/2012	R201 On 02-May-13	4.06	Call	Bond Future	188	0	188	0	0.00
30/07/2012	R201 On 02-May-13	4.05	Call	Bond Future	184	0	184	0	0.00
30/07/2012	R201 On 02-May-13	4.05	Put	Bond Future	1307	1	1307	1	0.00
30/07/2012	R201 On 02-May-13	4.06	Put	Bond Future	1294	1	1294	1	0.00
30/07/2012	R201 On 02-May-13	4.04	Put	Bond Future	1319	1	1319	1	0.00
30/07/2012	R202 On 02-August-12			Bond Future	197.04	197.0494	197.0392	197.0494	834.00
30/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	8599	9	8599	9	0.00
30/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R202 On 01-November-12			Bond Future	199.54	199.5574	199.5444	199.5574	48,828.00
30/07/2012	R202 On 01-November-12	191.99	Call	Bond Future	7554	8	7554	8	0.00
30/07/2012	R202 On 01-November-12	192.01	Call	Bond Future	7534	8	7534	8	0.00
30/07/2012	R202 On 01-November-12	192.00	Call	Bond Future	7544	8	7544	8	0.00
30/07/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R203 On 02-August-12			Bond Future	5.90	113.8748	5.8979	113.8748	13,386.00
30/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	3188	4	3188	4	4,200.00
30/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	4295	5	4295	5	1,400.00
30/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	5606	6	5606	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
30/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	5823	6	5823	6	0.00
30/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	7323	8	7323	8	0.00
30/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
30/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
30/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R203 On 01-November-12			Bond Future	5.95	111.1691	5.9457	111.1691	3,186.00
30/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	4059	4	4059	4	0.00
30/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	77	0	77	0	0.00
30/07/2012	R203 On 07-February-13			Bond Future	5.99	112.7572	5.9912	112.7572	1,400.00
30/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1843	2	1843	2	6,300.00
30/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	4251	5	4251	5	0.00
30/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	379	0	379	0	0.00
30/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1349	1	1349	1	0.00
30/07/2012	R203 On 02-May-13			Bond Future	6.03	109.9743	6.0316	109.9743	8.00
30/07/2012	R203 On 02-May-13	5.90	Call	Bond Future	1697	2	1697	2	0.00
30/07/2012	R203 On 02-May-13	5.91	Call	Bond Future	1716	2	1716	2	0.00
30/07/2012	R203 On 02-May-13	5.89	Call	Bond Future	1679	2	1679	2	0.00
30/07/2012	R203 On 02-May-13	5.89	Put	Bond Future	2243	2	2243	2	0.00
30/07/2012	R203 On 02-May-13	5.91	Put	Bond Future	2200	2	2200	2	0.00
30/07/2012	R203 On 02-May-13	5.90	Put	Bond Future	2222	2	2222	2	0.00
30/07/2012	R204 On 02-August-12			Bond Future	6.20	110.8208	6.2033	110.8208	1,681.00
30/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	5051	6	5051	6	0.00
30/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R204 On 01-November-12			Bond Future	6.26	112.2313	6.2572	112.2313	3,658.00
30/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	5060	6	5060	6	0.00
30/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	111	0	111	0	0.00
30/07/2012	R204 On 07-February-13			Bond Future	6.31	109.8037	6.3092	109.8037	0.00
30/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	5315	6	5315	6	0.00
30/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	478	0	478	0	0.00
30/07/2012	R204 On 02-May-13			Bond Future	6.36	111.1415	6.3595	111.1415	0.00
30/07/2012	R204 On 02-May-13	6.29	Call	Bond Future	2340	3	2340	3	0.00
30/07/2012	R204 On 02-May-13	6.30	Call	Bond Future	2364	3	2364	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
30/07/2012	R204 On 02-May-13	6.31	Call	Bond Future	2388	3	2388	3	0.00
30/07/2012	R204 On 02-May-13	6.31	Put	Bond Future	2630	2	2630	2	0.00
30/07/2012	R204 On 02-May-13	6.30	Put	Bond Future	2655	2	2655	2	0.00
30/07/2012	R204 On 02-May-13	6.29	Put	Bond Future	2680	2	2680	2	0.00
30/07/2012	R206 On 02-August-12			Bond Future	5.01	103.9900	5.0100	103.9900	541.00
30/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	252	0	252	0	0.00
30/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R206 On 01-November-12			Bond Future	4.97	105.3135	4.9742	105.3135	1,120.00
30/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	260	0	260	0	0.00
30/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	172	0	172	0	0.00
30/07/2012	R206 On 07-February-13			Bond Future	4.86	103.0525	4.8551	103.0525	0.00
30/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	257	0	257	0	0.00
30/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	343	0	343	0	0.00
30/07/2012	R206 On 02-May-13			Bond Future	4.71	104.3080	4.7050	104.3080	0.00
30/07/2012	R206 On 02-May-13	3.39	Call	Bond Future	76	0	76	0	0.00
30/07/2012	R206 On 02-May-13	3.41	Call	Bond Future	78	0	78	0	0.00
30/07/2012	R206 On 02-May-13	3.40	Call	Bond Future	77	0	77	0	0.00
30/07/2012	R206 On 02-May-13	3.40	Put	Bond Future	978	1	978	1	0.00
30/07/2012	R206 On 02-May-13	3.41	Put	Bond Future	972	1	972	1	0.00
30/07/2012	R206 On 02-May-13	3.39	Put	Bond Future	984	1	984	1	0.00
30/07/2012	R207 On 02-August-12			Bond Future	6.48	105.4525	6.4834	105.4525	10,818.00
30/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	5930	6	5930	6	0.00
30/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R207 On 01-November-12			Bond Future	6.54	106.7947	6.5409	106.7947	19,077.00
30/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	5951	6	5951	6	0.00
30/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	129	0	129	0	0.00
30/07/2012	R207 On 07-February-13			Bond Future	6.60	104.6803	6.5989	104.6803	0.00
30/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	6238	7	6238	7	0.00
30/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	493	0	493	0	0.00
30/07/2012	R207 On 02-May-13			Bond Future	6.66	105.9557	6.6561	105.9557	0.00
30/07/2012	R207 On 02-May-13	6.44	Call	Bond Future	2263	3	2263	3	0.00
30/07/2012	R207 On 02-May-13	6.45	Call	Bond Future	2286	3	2286	3	0.00
30/07/2012	R207 On 02-May-13	6.46	Call	Bond Future	2311	3	2311	3	0.00
30/07/2012	R207 On 02-May-13	6.46	Put	Bond Future	3383	3	3383	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
30/07/2012	R207 On 02-May-13	6.45	Put	Bond Future	3414	3	3414	3	0.00
30/07/2012	R207 On 02-May-13	6.44	Put	Bond Future	3445	3	3445	3	0.00
30/07/2012	R208 On 02-August-12			Bond Future	6.63	103.7456	6.6285	103.7456	12,322.00
30/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	3651	4	3651	4	0.00
30/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	5502	6	5502	6	1,150.00
30/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	7308	8	7308	8	0.00
30/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	9938	11	9938	11	0.00
30/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
30/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
30/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
30/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R208 On 01-November-12			Bond Future	6.69	101.6735	6.6870	101.6735	8,133.00
30/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	6371	7	6371	7	0.00
30/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	5304	6	5304	6	0.00
30/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	2144	3	2144	3	0.00
30/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1364	1	1364	1	0.00
30/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	291	0	291	0	12,250.00
30/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	173	0	173	0	0.00
30/07/2012	R208 On 07-February-13			Bond Future	6.75	103.1261	6.7456	103.1261	0.00
30/07/2012	R208 On 07-February-13	6.00	Call	Bond Future	801	1	801	1	12,250.00
30/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	6732	7	6732	7	0.00
30/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	583	1	583	1	0.00
30/07/2012	R208 On 07-February-13	6.00	Put	Bond Future	5544	5	5544	5	0.00
30/07/2012	R208 On 02-May-13			Bond Future	6.80	100.9894	6.7992	100.9894	0.00
30/07/2012	R208 On 02-May-13	6.64	Call	Bond Future	2672	3	2672	3	0.00
30/07/2012	R208 On 02-May-13	6.65	Call	Bond Future	2699	3	2699	3	0.00
30/07/2012	R208 On 02-May-13	6.66	Call	Bond Future	2727	3	2727	3	0.00
30/07/2012	R208 On 02-May-13	6.66	Put	Bond Future	3570	3	3570	3	0.00
30/07/2012	R208 On 02-May-13	6.65	Put	Bond Future	3603	3	3603	3	0.00
30/07/2012	R208 On 02-May-13	6.64	Put	Bond Future	3636	3	3636	3	0.00
30/07/2012	R209 On 02-August-12			Bond Future	7.96	84.7921	7.9637	84.7921	5,323.00
30/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	7932	9	7932	9	0.00
30/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R209 On 01-November-12			Bond Future	8.03	82.7300	8.0275	82.7300	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
30/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	8444	9	8444	9	0.00
30/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	490	0	490	0	0.00
30/07/2012	R209 On 07-February-13			Bond Future	8.09	83.9120	8.0934	83.9120	0.00
30/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	9291	10	9291	10	0.00
30/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1410	1	1410	1	0.00
30/07/2012	R209 On 02-May-13			Bond Future	8.15	81.7926	8.1517	81.7926	0.00
30/07/2012	R209 On 02-May-13	7.99	Call	Bond Future	4735	5	4735	5	0.00
30/07/2012	R209 On 02-May-13	8.01	Call	Bond Future	4815	5	4815	5	0.00
30/07/2012	R209 On 02-May-13	8.00	Call	Bond Future	4775	5	4775	5	0.00
30/07/2012	R209 On 02-May-13	8.00	Put	Bond Future	6115	6	6115	6	0.00
30/07/2012	R209 On 02-May-13	8.01	Put	Bond Future	6066	6	6066	6	0.00
30/07/2012	R209 On 02-May-13	7.99	Put	Bond Future	6165	6	6165	6	0.00
30/07/2012	R210 On 02-August-12			Bond Future	150.48	150.0984	150.4765	150.0984	237.00
30/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	7816	7	7816	7	0.00
30/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R210 On 01-November-12			Bond Future	150.58	150.1974	150.5785	150.1974	3,362.00
30/07/2012	R210 On 01-November-12	144.99	Call	Bond Future	5588	5	5588	5	0.00
30/07/2012	R210 On 01-November-12	145.00	Call	Bond Future	5578	5	5578	5	0.00
30/07/2012	R210 On 01-November-12	145.01	Call	Bond Future	5568	5	5568	5	0.00
30/07/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R211 On 02-August-12			Bond Future	121.20	121.2107	121.1992	121.2107	0.00
30/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	839	1	839	1	0.00
30/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R211 On 01-November-12			Bond Future	122.74	122.7533	122.7402	122.7533	480.00
30/07/2012	R211 On 01-November-12	121.99	Call	Bond Future	750	1	750	1	0.00
30/07/2012	R211 On 01-November-12	122.00	Call	Bond Future	740	1	740	1	0.00
30/07/2012	R211 On 01-November-12	122.01	Call	Bond Future	730	1	730	1	0.00
30/07/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R212 On 02-August-12			Bond Future	123.53	123.3852	123.5327	123.3852	98.00
30/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	6143	6	6143	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
30/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R212 On 01-November-12			Bond Future	125.10	124.9555	125.1033	124.9555	3,064.00
30/07/2012	R212 On 01-November-12	121.99	Call	Bond Future	3113	3	3113	3	0.00
30/07/2012	R212 On 01-November-12	122.01	Call	Bond Future	3093	3	3093	3	0.00
30/07/2012	R212 On 01-November-12	122.00	Call	Bond Future	3103	3	3103	3	0.00
30/07/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R213 On 02-August-12			Bond Future	7.78	96.1898	7.7837	96.1898	4,145.00
30/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	8213	9	8213	9	0.00
30/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R213 On 01-November-12			Bond Future	7.85	93.8813	7.8506	93.8813	965.00
30/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	2367	3	2367	3	140.00
30/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	8570	9	8570	9	0.00
30/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	449	0	449	0	0.00
30/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	3285	3	3285	3	0.00
30/07/2012	R213 On 07-February-13			Bond Future	7.92	95.2223	7.9213	95.2223	0.00
30/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	9501	10	9501	10	0.00
30/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1355	1	1355	1	0.00
30/07/2012	R213 On 02-May-13			Bond Future	7.98	92.8480	7.9810	92.8480	0.00
30/07/2012	R213 On 02-May-13	7.86	Call	Bond Future	4841	5	4841	5	0.00
30/07/2012	R213 On 02-May-13	7.85	Call	Bond Future	4801	5	4801	5	0.00
30/07/2012	R213 On 02-May-13	7.84	Call	Bond Future	4760	5	4760	5	0.00
30/07/2012	R213 On 02-May-13	7.84	Put	Bond Future	6011	6	6011	6	0.00
30/07/2012	R213 On 02-May-13	7.85	Put	Bond Future	5962	6	5962	6	0.00
30/07/2012	R213 On 02-May-13	7.86	Put	Bond Future	5914	6	5914	6	0.00
30/07/2012	R214 On 02-August-12			Bond Future	8.01	86.7048	8.0135	86.7048	0.00
30/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	8245	9	8245	9	0.00
30/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
30/07/2012	R214 On 01-November-12			Bond Future	8.08	84.5279	8.0759	84.5279	1,700.00
30/07/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
30/07/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
30/07/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
30/07/2012	R214 On 01-November-12	8.01	Put	Bond Future	628	0	628	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
30/07/2012	R214 On 01-November-12	8.00	Put	Bond Future	724	0	724	0	0.00
30/07/2012	R214 On 01-November-12	7.99	Put	Bond Future	820	0	820	0	0.00