



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
31/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	2025 On 02-August-12			Bond Future	104.98	104.9827	104.9758	104.9827	0.00
31/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	4986	5	4986	5	0.00
31/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	4976	5	4976	5	0.00
31/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	4966	5	4966	5	0.00
31/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2025 On 01-November-12			Bond Future	106.31	106.3174	106.3099	106.3174	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
31/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	6320	6	6320	6	0.00
31/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	6300	6	6300	6	0.00
31/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	6310	6	6310	6	0.00
31/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2038 On 02-August-12			Bond Future	102.61	102.6128	102.6076	102.6128	0.00
31/07/2012	2038 On 02-August-12	97.99	Call	Bond Future	4618	5	4618	5	0.00
31/07/2012	2038 On 02-August-12	98.00	Call	Bond Future	4608	5	4608	5	0.00
31/07/2012	2038 On 02-August-12	98.01	Call	Bond Future	4598	5	4598	5	0.00
31/07/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2038 On 01-November-12			Bond Future	103.91	103.9175	103.9115	103.9175	0.00
31/07/2012	2038 On 01-November-12	98.99	Call	Bond Future	4922	5	4922	5	0.00
31/07/2012	2038 On 01-November-12	99.01	Call	Bond Future	4902	5	4902	5	0.00
31/07/2012	2038 On 01-November-12	99.00	Call	Bond Future	4912	5	4912	5	0.00
31/07/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2050 On 02-August-12			Bond Future	109.30	109.3069	109.3014	109.3069	0.00
31/07/2012	2050 On 02-August-12	102.99	Call	Bond Future	6311	6	6311	6	0.00
31/07/2012	2050 On 02-August-12	103.00	Call	Bond Future	6301	6	6301	6	0.00
31/07/2012	2050 On 02-August-12	103.01	Call	Bond Future	6291	6	6291	6	0.00
31/07/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2050 On 01-November-12			Bond Future	110.69	110.6964	110.6904	110.6964	0.00
31/07/2012	2050 On 01-November-12	103.99	Call	Bond Future	6700	7	6700	7	0.00
31/07/2012	2050 On 01-November-12	104.01	Call	Bond Future	6680	7	6680	7	0.00
31/07/2012	2050 On 01-November-12	104.00	Call	Bond Future	6690	7	6690	7	0.00
31/07/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	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
31/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	AL7T On 02-August-12			Index Future	465.89	466.6250	465.8930	466.6250	0.00
31/07/2012	AL7T On 01-November-12			Index Future	471.81	472.5580	471.8140	472.5580	13.00
31/07/2012	AL7T On 07-February-13			Index Future	478.59	479.3010	478.5910	479.3010	0.00
31/07/2012	ALBI On 02-August-12			Index Future	418.97	419.4680	418.9700	419.4680	234.00
31/07/2012	ALBI On 01-November-12			Index Future	424.30	424.8010	424.2950	424.8010	769.00
31/07/2012	ALBI On 07-February-13			Index Future	430.39	430.8630	430.3890	430.8630	0.00
31/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2012	EL28 On 01-November-12			Bond Future	106.81	106.8185	106.8134	106.8185	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
31/07/2012	EL28 On 01-November-12	105.99	Call	Bond Future	823	1	823	1	0.00
31/07/2012	EL28 On 01-November-12	106.00	Call	Bond Future	813	1	813	1	0.00
31/07/2012	EL28 On 01-November-12	106.01	Call	Bond Future	803	1	803	1	0.00
31/07/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	ES33 On 02-August-12			Bond Future	8.59	92.4485	8.5889	92.4485	0.00
31/07/2012	ES33 On 01-November-12			Bond Future	8.68	89.8467	8.6763	89.8467	303.00
31/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4397	4	4397	4	0.00
31/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
31/07/2012	ES33 On 07-February-13			Bond Future	8.77	91.1291	8.7687	91.1291	0.00
31/07/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
31/07/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
31/07/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
31/07/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1907	2	1907	2	0.00
31/07/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1818	2	1818	2	0.00
31/07/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1996	2	1996	2	0.00
31/07/2012	GOVI On 02-August-12			GOVI	418.94	419.4580	418.9440	419.4580	130.00
31/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	207140	21	207140	21	0.00
31/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
31/07/2012	GOVI On 01-November-12			GOVI	424.27	424.7910	424.2680	424.7910	239.00
31/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	203080	21	203080	21	0.00
31/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
31/07/2012	GOVI On 07-February-13			GOVI	430.36	430.8520	430.3630	430.8520	0.00
31/07/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
31/07/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
31/07/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
31/07/2012	GOVI On 07-February-13	433.01	Put	GOVI	26470	2	26470	2	0.00
31/07/2012	GOVI On 07-February-13	433.00	Put	GOVI	26370	2	26370	2	0.00
31/07/2012	GOVI On 07-February-13	432.99	Put	GOVI	26270	2	26270	2	0.00
31/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/07/2012	IGOV On 02-August-12			Index Future	182.60	182.4150	182.5950	182.4150	110.00
31/07/2012	IGOV On 01-November-12			Index Future	184.92	184.7340	184.9160	184.7340	594.00
31/07/2012	IGOV On 07-February-13			Index Future	187.57	187.3700	187.5720	187.3700	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
31/07/2012	ILBI On 02-August-12			Index Future	493.82	494.0520	493.8210	494.0520	169.00
31/07/2012	ILBI On 01-November-12			Index Future	501.16	501.3970	501.1630	501.3970	0.00
31/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
31/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
31/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	0.00
31/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.98	95.0300	4.9800	95.0300	44,760.00
31/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.93	95.0800	4.9300	95.0800	0.00
31/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.85	95.1800	4.8500	95.1800	0.00
31/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.81	95.2100	4.8100	95.2100	840.00
31/07/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.82	95.2100	4.8200	95.2100	0.00
31/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.82	95.2100	4.8200	95.2100	1,000.00
31/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.89	95.1400	4.8900	95.1400	500.00
31/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.00	95.0400	5.0000	95.0400	1,700.00
31/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.13	94.9100	5.1300	94.9100	1,500.00
31/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.27	94.7700	5.2700	94.7700	800.00
31/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.42	94.6200	5.4200	94.6200	0.00
31/07/2012	R157 On 02-August-12			Bond Future	5.50	127.9829	5.5021	127.9829	4,698.00
31/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	2057	2	2057	2	0.00
31/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	2683	3	2683	3	1,250.00
31/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	4536	5	4536	5	0.00
31/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	3305	3	3305	3	0.00
31/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
31/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
31/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R157 On 01-November-12			Bond Future	5.54	122.8111	5.5413	122.8111	11,649.00
31/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	1016	1	1016	1	5,630.00
31/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	2105	2	2105	2	0.00
31/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	70	0	70	0	0.00
31/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	316	0	316	0	0.00

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31/07/2012	R157 On 07-February-13			Bond Future	5.57	124.5642	5.5660	124.5642	0.00
31/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	2117	2	2117	2	0.00
31/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	238	0	238	0	0.00
31/07/2012	R157 On 02-May-13			Bond Future	5.59	119.2808	5.5906	119.2808	0.00
31/07/2012	R157 On 02-May-13	5.35	Call	Bond Future	824	1	824	1	0.00
31/07/2012	R157 On 02-May-13	5.36	Call	Bond Future	835	1	835	1	0.00
31/07/2012	R157 On 02-May-13	5.34	Call	Bond Future	814	1	814	1	0.00
31/07/2012	R157 On 02-May-13	5.34	Put	Bond Future	1422	1	1422	1	0.00
31/07/2012	R157 On 02-May-13	5.36	Put	Bond Future	1394	1	1394	1	0.00
31/07/2012	R157 On 02-May-13	5.35	Put	Bond Future	1408	1	1408	1	0.00
31/07/2012	R186 On 02-August-12			Bond Future	7.33	129.3782	7.3331	129.3782	17,689.00
31/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	3358	4	3358	4	276.00
31/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	3760	4	3760	4	0.00
31/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	4360	5	4360	5	43.00
31/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	9579	10	9579	10	0.00
31/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	13780	14	13780	14	0.00
31/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	6719	7	6719	7	1,099.00
31/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	9109	9	9109	9	8,750.00
31/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	15886	16	15886	16	0.00
31/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	12885	13	12885	13	0.00
31/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	13691	14	13691	14	0.00
31/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
31/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
31/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
31/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
31/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
31/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R186 On 01-November-12			Bond Future	7.40	131.0232	7.4003	131.0232	34,073.00
31/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	10935	11	10935	11	0.00
31/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	13594	14	13594	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
31/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	5621	6	5621	6	1,858.00
31/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	6933	7	6933	7	200.00
31/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	983	1	983	1	0.00
31/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	1415	1	1415	1	0.00
31/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	132	0	132	0	1,858.00
31/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	324	0	324	0	200.00
31/07/2012	R186 On 07-February-13			Bond Future	7.47	127.6029	7.4680	127.6029	0.00
31/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	10848	11	10848	11	0.00
31/07/2012	R186 On 07-February-13	7.00	Call	Bond Future	2466	3	2466	3	10,300.00
31/07/2012	R186 On 07-February-13	7.00	Put	Bond Future	7294	7	7294	7	0.00
31/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	1320	1	1320	1	0.00
31/07/2012	R186 On 02-May-13			Bond Future	7.53	129.1585	7.5307	129.1585	0.00
31/07/2012	R186 On 02-May-13	7.41	Call	Bond Future	5201	5	5201	5	0.00
31/07/2012	R186 On 02-May-13	7.39	Call	Bond Future	5109	5	5109	5	0.00
31/07/2012	R186 On 02-May-13	7.40	Call	Bond Future	5155	5	5155	5	0.00
31/07/2012	R186 On 02-May-13	7.40	Put	Bond Future	6453	6	6453	6	0.00
31/07/2012	R186 On 02-May-13	7.39	Put	Bond Future	6507	6	6507	6	0.00
31/07/2012	R186 On 02-May-13	7.41	Put	Bond Future	6399	6	6399	6	0.00
31/07/2012	R189 On 02-August-12			Bond Future	218.84	218.8624	218.8387	218.8624	0.00
31/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
31/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	811	1	811	1	0.00
31/07/2012	R189 On 01-November-12			Bond Future	215.12	215.1459	215.1206	215.1459	0.00
31/07/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
31/07/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
31/07/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
31/07/2012	R189 On 01-November-12	219.01	Put	Bond Future	3889	4	3889	4	0.00
31/07/2012	R189 On 01-November-12	219.00	Put	Bond Future	3879	4	3879	4	0.00
31/07/2012	R189 On 01-November-12	218.99	Put	Bond Future	3869	4	3869	4	0.00
31/07/2012	R197 On 02-August-12			Bond Future	268.50	267.7957	268.4990	267.7957	0.00
31/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	12349	12	12349	12	0.00
31/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R197 On 01-November-12			Bond Future	271.91	271.2006	271.9111	271.2006	5,528.00
31/07/2012	R197 On 01-November-12	266.99	Call	Bond Future	4921	4	4921	4	0.00
31/07/2012	R197 On 01-November-12	267.01	Call	Bond Future	4901	4	4901	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
31/07/2012	R197 On 01-November-12	267.00	Call	Bond Future	4911	4	4911	4	0.00
31/07/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R201 On 02-August-12			Bond Future	4.94	109.5898	4.9398	109.5898	1,034.00
31/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	604	1	604	1	0.00
31/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R201 On 01-November-12			Bond Future	4.91	110.9831	4.9135	110.9831	1,560.00
31/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	590	1	590	1	0.00
31/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	180	0	180	0	0.00
31/07/2012	R201 On 07-February-13			Bond Future	4.84	108.1585	4.8395	108.1585	0.00
31/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	622	1	622	1	0.00
31/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	364	0	364	0	0.00
31/07/2012	R201 On 02-May-13			Bond Future	4.77	109.4771	4.7656	109.4771	0.00
31/07/2012	R201 On 02-May-13	4.04	Call	Bond Future	183	0	183	0	0.00
31/07/2012	R201 On 02-May-13	4.06	Call	Bond Future	191	0	191	0	0.00
31/07/2012	R201 On 02-May-13	4.05	Call	Bond Future	187	0	187	0	0.00
31/07/2012	R201 On 02-May-13	4.05	Put	Bond Future	1347	1	1347	1	0.00
31/07/2012	R201 On 02-May-13	4.06	Put	Bond Future	1335	1	1335	1	0.00
31/07/2012	R201 On 02-May-13	4.04	Put	Bond Future	1360	1	1360	1	0.00
31/07/2012	R202 On 02-August-12			Bond Future	197.03	197.0392	197.0293	197.0392	834.00
31/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	8589	9	8589	9	0.00
31/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R202 On 01-November-12			Bond Future	199.53	199.5444	199.5333	199.5444	48,828.00
31/07/2012	R202 On 01-November-12	191.99	Call	Bond Future	7543	8	7543	8	0.00
31/07/2012	R202 On 01-November-12	192.01	Call	Bond Future	7523	8	7523	8	0.00
31/07/2012	R202 On 01-November-12	192.00	Call	Bond Future	7533	8	7533	8	0.00
31/07/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R203 On 02-August-12			Bond Future	5.93	113.4820	5.9274	113.4820	13,000.00
31/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	3051	3	3051	3	4,200.00
31/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	4159	4	4159	4	1,400.00
31/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	5470	6	5470	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
31/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	5686	6	5686	6	0.00
31/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	7187	7	7187	7	0.00
31/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
31/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
31/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R203 On 01-November-12			Bond Future	5.98	110.7699	5.9772	110.7699	4,737.00
31/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	3933	4	3933	4	0.00
31/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	91	0	91	0	0.00
31/07/2012	R203 On 07-February-13			Bond Future	6.02	112.3509	6.0224	112.3509	1,900.00
31/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1744	2	1744	2	6,300.00
31/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	4134	4	4134	4	0.00
31/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	393	0	393	0	0.00
31/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	1380	1	1380	1	0.00
31/07/2012	R203 On 02-May-13			Bond Future	6.06	109.5638	6.0646	109.5638	8.00
31/07/2012	R203 On 02-May-13	5.90	Call	Bond Future	1641	2	1641	2	0.00
31/07/2012	R203 On 02-May-13	5.91	Call	Bond Future	1659	2	1659	2	0.00
31/07/2012	R203 On 02-May-13	5.89	Call	Bond Future	1623	2	1623	2	0.00
31/07/2012	R203 On 02-May-13	5.89	Put	Bond Future	2318	2	2318	2	0.00
31/07/2012	R203 On 02-May-13	5.91	Put	Bond Future	2275	2	2275	2	0.00
31/07/2012	R203 On 02-May-13	5.90	Put	Bond Future	2296	2	2296	2	0.00
31/07/2012	R204 On 02-August-12			Bond Future	6.23	110.3547	6.2327	110.3547	1,552.00
31/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	4890	5	4890	5	0.00
31/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R204 On 01-November-12			Bond Future	6.29	111.7577	6.2883	111.7577	3,787.00
31/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	4920	5	4920	5	0.00
31/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	136	0	136	0	0.00
31/07/2012	R204 On 07-February-13			Bond Future	6.34	109.3220	6.3400	109.3220	0.00
31/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	5176	5	5176	5	0.00
31/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	495	0	495	0	0.00
31/07/2012	R204 On 02-May-13			Bond Future	6.39	110.6548	6.3917	110.6548	0.00
31/07/2012	R204 On 02-May-13	6.29	Call	Bond Future	2262	2	2262	2	0.00
31/07/2012	R204 On 02-May-13	6.30	Call	Bond Future	2286	2	2286	2	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
31/07/2012	R204 On 02-May-13	6.31	Call	Bond Future	2310	2	2310	2	0.00
31/07/2012	R204 On 02-May-13	6.31	Put	Bond Future	2709	3	2709	3	0.00
31/07/2012	R204 On 02-May-13	6.30	Put	Bond Future	2734	3	2734	3	0.00
31/07/2012	R204 On 02-May-13	6.29	Put	Bond Future	2759	3	2759	3	0.00
31/07/2012	R206 On 02-August-12			Bond Future	5.05	103.8761	5.0504	103.8761	541.00
31/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	196	0	196	0	0.00
31/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R206 On 01-November-12			Bond Future	5.02	105.1968	5.0238	105.1968	1,120.00
31/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	227	0	227	0	0.00
31/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	197	0	197	0	0.00
31/07/2012	R206 On 07-February-13			Bond Future	4.91	102.9329	4.9087	102.9329	0.00
31/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	234	0	234	0	0.00
31/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	370	0	370	0	0.00
31/07/2012	R206 On 02-May-13			Bond Future	4.78	104.1877	4.7762	104.1877	0.00
31/07/2012	R206 On 02-May-13	3.39	Call	Bond Future	68	0	68	0	0.00
31/07/2012	R206 On 02-May-13	3.41	Call	Bond Future	70	0	70	0	0.00
31/07/2012	R206 On 02-May-13	3.40	Call	Bond Future	69	0	69	0	0.00
31/07/2012	R206 On 02-May-13	3.40	Put	Bond Future	1019	1	1019	1	0.00
31/07/2012	R206 On 02-May-13	3.41	Put	Bond Future	1013	1	1013	1	0.00
31/07/2012	R206 On 02-May-13	3.39	Put	Bond Future	1025	1	1025	1	0.00
31/07/2012	R207 On 02-August-12			Bond Future	6.51	104.9143	6.5128	104.9143	10,818.00
31/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	5754	6	5754	6	0.00
31/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R207 On 01-November-12			Bond Future	6.57	106.2482	6.5717	106.2482	19,077.00
31/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	5799	6	5799	6	0.00
31/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	155	0	155	0	0.00
31/07/2012	R207 On 07-February-13			Bond Future	6.63	104.1248	6.6295	104.1248	0.00
31/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	6090	6	6090	6	0.00
31/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	517	0	517	0	0.00
31/07/2012	R207 On 02-May-13			Bond Future	6.69	105.3941	6.6879	105.3941	0.00
31/07/2012	R207 On 02-May-13	6.44	Call	Bond Future	2195	2	2195	2	0.00
31/07/2012	R207 On 02-May-13	6.45	Call	Bond Future	2218	2	2218	2	0.00
31/07/2012	R207 On 02-May-13	6.46	Call	Bond Future	2242	2	2242	2	0.00
31/07/2012	R207 On 02-May-13	6.46	Put	Bond Future	3487	3	3487	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
31/07/2012	R207 On 02-May-13	6.45	Put	Bond Future	3518	3	3518	3	0.00
31/07/2012	R207 On 02-May-13	6.44	Put	Bond Future	3550	3	3550	3	0.00
31/07/2012	R208 On 02-August-12			Bond Future	6.65	103.1580	6.6528	103.1580	12,322.00
31/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	3492	4	3492	4	0.00
31/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	5343	6	5343	6	1,150.00
31/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	7149	7	7149	7	0.00
31/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	9779	10	9779	10	0.00
31/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
31/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
31/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
31/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R208 On 01-November-12			Bond Future	6.71	101.0772	6.7124	101.0772	8,417.00
31/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	6224	6	6224	6	0.00
31/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	5165	5	5165	5	0.00
31/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	2051	2	2051	2	0.00
31/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	1433	1	1433	1	0.00
31/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	314	0	314	0	12,250.00
31/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	188	0	188	0	0.00
31/07/2012	R208 On 07-February-13			Bond Future	6.77	102.5199	6.7706	102.5199	0.00
31/07/2012	R208 On 07-February-13	6.00	Call	Bond Future	754	1	754	1	12,250.00
31/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	6624	7	6624	7	0.00
31/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	629	1	629	1	0.00
31/07/2012	R208 On 07-February-13	6.00	Put	Bond Future	5652	6	5652	6	0.00
31/07/2012	R208 On 02-May-13			Bond Future	6.83	100.3766	6.8250	100.3766	0.00
31/07/2012	R208 On 02-May-13	6.64	Call	Bond Future	2662	3	2662	3	0.00
31/07/2012	R208 On 02-May-13	6.65	Call	Bond Future	2689	3	2689	3	0.00
31/07/2012	R208 On 02-May-13	6.66	Call	Bond Future	2716	3	2716	3	0.00
31/07/2012	R208 On 02-May-13	6.66	Put	Bond Future	3715	4	3715	4	0.00
31/07/2012	R208 On 02-May-13	6.65	Put	Bond Future	3748	4	3748	4	0.00
31/07/2012	R208 On 02-May-13	6.64	Put	Bond Future	3782	4	3782	4	0.00
31/07/2012	R209 On 02-August-12			Bond Future	7.97	84.0665	7.9679	84.0665	4,211.00
31/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	7893	8	7893	8	0.00
31/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R209 On 01-November-12			Bond Future	8.03	81.9942	8.0319	81.9942	3,756.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	8447	8	8447	8	0.00
31/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	533	0	533	0	0.00
31/07/2012	R209 On 07-February-13			Bond Future	8.10	83.1646	8.0971	83.1646	0.00
31/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	9340	9	9340	9	0.00
31/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	1492	1	1492	1	0.00
31/07/2012	R209 On 02-May-13			Bond Future	8.16	81.0366	8.1554	81.0366	0.00
31/07/2012	R209 On 02-May-13	7.99	Call	Bond Future	4833	5	4833	5	0.00
31/07/2012	R209 On 02-May-13	8.01	Call	Bond Future	4913	5	4913	5	0.00
31/07/2012	R209 On 02-May-13	8.00	Call	Bond Future	4873	5	4873	5	0.00
31/07/2012	R209 On 02-May-13	8.00	Put	Bond Future	6245	6	6245	6	0.00
31/07/2012	R209 On 02-May-13	8.01	Put	Bond Future	6196	6	6196	6	0.00
31/07/2012	R209 On 02-May-13	7.99	Put	Bond Future	6295	6	6295	6	0.00
31/07/2012	R210 On 02-August-12			Bond Future	150.47	150.4765	150.4682	150.4765	237.00
31/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	7808	8	7808	8	0.00
31/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R210 On 01-November-12			Bond Future	150.57	150.5785	150.5694	150.5785	3,362.00
31/07/2012	R210 On 01-November-12	144.99	Call	Bond Future	5579	6	5579	6	0.00
31/07/2012	R210 On 01-November-12	145.00	Call	Bond Future	5569	6	5569	6	0.00
31/07/2012	R210 On 01-November-12	145.01	Call	Bond Future	5559	6	5559	6	0.00
31/07/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R211 On 02-August-12			Bond Future	121.19	121.1992	121.1878	121.1992	0.00
31/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	828	1	828	1	0.00
31/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R211 On 01-November-12			Bond Future	122.73	122.7402	122.7280	122.7402	480.00
31/07/2012	R211 On 01-November-12	121.99	Call	Bond Future	738	1	738	1	0.00
31/07/2012	R211 On 01-November-12	122.00	Call	Bond Future	728	1	728	1	0.00
31/07/2012	R211 On 01-November-12	122.01	Call	Bond Future	718	1	718	1	0.00
31/07/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R212 On 02-August-12			Bond Future	123.52	123.5327	123.5244	123.5327	98.00
31/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	6134	6	6134	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
31/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R212 On 01-November-12			Bond Future	125.09	125.1033	125.0942	125.1033	3,064.00
31/07/2012	R212 On 01-November-12	121.99	Call	Bond Future	3104	3	3104	3	0.00
31/07/2012	R212 On 01-November-12	122.01	Call	Bond Future	3084	3	3084	3	0.00
31/07/2012	R212 On 01-November-12	122.00	Call	Bond Future	3094	3	3094	3	0.00
31/07/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R213 On 02-August-12			Bond Future	7.79	95.4091	7.7880	95.4091	290.00
31/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	8173	8	8173	8	0.00
31/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R213 On 01-November-12			Bond Future	7.86	93.0894	7.8550	93.0894	4,830.00
31/07/2012	R213 On 01-November-12	7.75	Call	Bond Future	2418	2	2418	2	140.00
31/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	8585	9	8585	9	0.00
31/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	505	0	505	0	0.00
31/07/2012	R213 On 01-November-12	7.75	Put	Bond Future	3376	3	3376	3	0.00
31/07/2012	R213 On 07-February-13			Bond Future	7.92	94.4179	7.9248	94.4179	0.00
31/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	9498	10	9498	10	0.00
31/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	1384	1	1384	1	0.00
31/07/2012	R213 On 02-May-13			Bond Future	7.98	92.0345	7.9846	92.0345	0.00
31/07/2012	R213 On 02-May-13	7.86	Call	Bond Future	4931	5	4931	5	0.00
31/07/2012	R213 On 02-May-13	7.85	Call	Bond Future	4890	5	4890	5	0.00
31/07/2012	R213 On 02-May-13	7.84	Call	Bond Future	4849	5	4849	5	0.00
31/07/2012	R213 On 02-May-13	7.84	Put	Bond Future	6133	6	6133	6	0.00
31/07/2012	R213 On 02-May-13	7.85	Put	Bond Future	6084	6	6084	6	0.00
31/07/2012	R213 On 02-May-13	7.86	Put	Bond Future	6035	6	6035	6	0.00
31/07/2012	R214 On 02-August-12			Bond Future	8.01	85.9362	8.0128	85.9362	0.00
31/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	8252	8	8252	8	0.00
31/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
31/07/2012	R214 On 01-November-12			Bond Future	8.08	83.7485	8.0752	83.7485	1,700.00
31/07/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
31/07/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
31/07/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
31/07/2012	R214 On 01-November-12	8.01	Put	Bond Future	622	1	622	1	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
31/07/2012	R214 On 01-November-12	8.00	Put	Bond Future	718	1	718	1	0.00
31/07/2012	R214 On 01-November-12	7.99	Put	Bond Future	814	1	814	1	0.00