



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 13/07/2012 To: 13/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	2025 On 02-August-12			Bond Future	99.79	99.1388	99.7883	99.1388	2,062.00
13/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	0	0	0	0	0.00
13/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
13/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
13/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	222	1	0	1	0.00
13/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	212	1	0	1	0.00
13/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	202	1	0	1	0.00
13/07/2012	2025 On 01-November-12			Bond Future	101.19	100.5313	101.1877	100.5313	0.00
13/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	1198	1	1	1	0.00
13/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	1178	1	1	1	0.00
13/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	1188	1	1	1	0.00
13/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
13/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
13/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
13/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	AL7T On 02-August-12			Index Future	456.68	454.8730	456.6830	454.8730	13.00
13/07/2012	AL7T On 01-November-12			Index Future	463.09	461.2620	463.0880	461.2620	0.00
13/07/2012	ALBI On 02-August-12			Index Future	411.52	409.9390	411.5240	409.9390	1,003.00
13/07/2012	ALBI On 01-November-12			Index Future	417.30	415.6970	417.2950	415.6970	0.00
13/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/07/2012	ES33 On 02-August-12			Bond Future	8.86	89.4697	90.0716	89.4697	720.00
13/07/2012	ES33 On 01-November-12			Bond Future	8.94	86.9432	87.5524	86.9432	0.00
13/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2140	2	2	2	0.00
13/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/07/2012	GOVI On 02-August-12			GOVI	411.93	410.4320	411.9340	410.4320	266.00
13/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	137040	12	14	12	0.00
13/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
13/07/2012	GOVI On 01-November-12			GOVI	417.71	416.1960	417.7110	416.1960	0.00
13/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	137510	12	14	12	0.00
13/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
13/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/07/2012	IGOV On 02-August-12			Index Future	176.30	176.3070	176.2950	176.3070	594.00
13/07/2012	IGOV On 01-November-12			Index Future	178.77	178.7830	178.7670	178.7830	0.00
13/07/2012	IGOV On 07-February-13			Index Future	181.53	181.5490	181.5310	181.5490	14.00
13/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
13/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
13/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.43	94.5800	94.5700	94.5800	0.00
13/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.39	94.6300	94.6100	94.6300	44,760.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	JBAF On	17-October-12			Jibar Tradeable Future	5.28	94.7400	94.7200	94.7400	0.00
13/07/2012	JBAF On	21-November-12			Jibar Tradeable Future	5.24	94.7700	94.7600	94.7700	0.00
13/07/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.19	94.8200	94.8100	94.8200	840.00
13/07/2012	JBAF On	20-March-13			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	1,000.00
13/07/2012	JBAF On	19-June-13			Jibar Tradeable Future	5.19	94.7900	94.8100	94.7900	500.00
13/07/2012	JBAF On	18-September-13			Jibar Tradeable Future	5.28	94.6900	94.7200	94.6900	1,700.00
13/07/2012	JBAF On	18-December-13			Jibar Tradeable Future	5.43	94.5300	94.5700	94.5300	1,500.00
13/07/2012	JBAF On	19-March-14			Jibar Tradeable Future	5.60	94.3500	94.4000	94.3500	400.00
13/07/2012	JBAF On	18-June-14			Jibar Tradeable Future	5.78	94.1700	94.2200	94.1700	0.00
13/07/2012	R157 On	02-August-12			Bond Future	5.80	126.7423	126.8915	126.7423	15,680.00
13/07/2012	R157 On	02-August-12	6.15	Call	Bond Future	1110	1	1	1	0.00
13/07/2012	R157 On	02-August-12	6.35	Call	Bond Future	1721	2	2	2	1,250.00
13/07/2012	R157 On	02-August-12	6.95	Call	Bond Future	3572	3	4	3	0.00
13/07/2012	R157 On	02-August-12	6.55	Call	Bond Future	2341	2	2	2	0.00
13/07/2012	R157 On	02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
13/07/2012	R157 On	02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
13/07/2012	R157 On	02-August-12	6.35	Put	Bond Future	2	0	0	0	0.00
13/07/2012	R157 On	02-August-12	6.15	Put	Bond Future	17	0	0	0	0.00
13/07/2012	R157 On	01-November-12			Bond Future	5.82	121.7186	121.8644	121.7186	200.00
13/07/2012	R157 On	01-November-12	5.78	Call	Bond Future	628	1	1	1	5,630.00
13/07/2012	R157 On	01-November-12	6.24	Call	Bond Future	1472	1	1	1	0.00
13/07/2012	R157 On	01-November-12	6.24	Put	Bond Future	254	0	0	0	0.00
13/07/2012	R157 On	01-November-12	5.78	Put	Bond Future	745	1	1	1	0.00
13/07/2012	R157 On	07-February-13			Bond Future	5.83	123.6031	123.7507	123.6031	0.00
13/07/2012	R157 On	07-February-13	6.28	Call	Bond Future	1661	2	2	2	0.00
13/07/2012	R157 On	07-February-13	6.28	Put	Bond Future	476	1	0	1	0.00
13/07/2012	R186 On	02-August-12			Bond Future	7.62	125.4663	126.1820	125.4663	34,668.00
13/07/2012	R186 On	02-August-12	7.66	Call	Bond Future	1457	1	1	1	276.00
13/07/2012	R186 On	02-August-12	7.70	Call	Bond Future	1687	1	2	1	2,700.00
13/07/2012	R186 On	02-August-12	7.76	Call	Bond Future	2067	2	2	2	43.00
13/07/2012	R186 On	02-August-12	9.00	Call	Bond Future	12892	12	13	12	0.00
13/07/2012	R186 On	02-August-12	8.66	Call	Bond Future	9892	9	10	9	0.00
13/07/2012	R186 On	02-August-12	8.75	Call	Bond Future	10697	10	11	10	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
13/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	10786	10	11	10	0.00
13/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	3920	3	4	3	1,099.00
13/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	6610	6	7	6	0.00
13/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	6152	5	6	5	8,750.00
13/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	37	0	0	0	0.00
13/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	25	0	0	0	900.00
13/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	195	0	0	0	0.00
13/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
13/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	1	0	0	0	2,700.00
13/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	1	0	0	0	276.00
13/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
13/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	701	1	1	1	0.00
13/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	921	1	1	1	0.00
13/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	1094	1	1	1	0.00
13/07/2012	R186 On 01-November-12			Bond Future	7.68	127.2309	127.9532	127.2309	267.00
13/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	8647	8	9	8	0.00
13/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	11088	10	11	10	0.00
13/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	4151	4	4	4	1,858.00
13/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	5199	5	5	5	200.00
13/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	2115	2	2	2	0.00
13/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	2810	3	3	3	0.00
13/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	491	1	0	1	1,858.00
13/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	900	1	1	1	200.00
13/07/2012	R186 On 07-February-13			Bond Future	7.75	123.9097	124.6371	123.9097	0.00
13/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	8978	8	9	8	0.00
13/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	2220	2	2	2	0.00
13/07/2012	R189 On 02-August-12			Bond Future	220.02	220.0300	220.0218	220.0300	0.00
13/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	372	0	0	0	0.00
13/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
13/07/2012	R197 On 02-August-12			Bond Future	259.94	258.9985	259.9354	258.9985	4,228.00
13/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	3785	3	4	3	0.00
13/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00

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13/07/2012	R201 On 02-August-12			Bond Future	4.89	109.5563	109.6495	109.5563	1,620.00
13/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	719	1	1	1	0.00
13/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	8	0	0	0	0.00
13/07/2012	R201 On 01-November-12			Bond Future	4.79	111.0950	111.1873	111.0950	0.00
13/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	825	1	1	1	0.00
13/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	163	0	0	0	0.00
13/07/2012	R201 On 07-February-13			Bond Future	4.64	108.4020	108.4959	108.4020	0.00
13/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	913	1	1	1	0.00
13/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	280	0	0	0	0.00
13/07/2012	R202 On 02-August-12			Bond Future	189.24	189.9715	189.2404	189.9715	48,173.00
13/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	800	2	1	2	0.00
13/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
13/07/2012	R203 On 02-August-12			Bond Future	6.28	111.4614	111.7375	111.4614	13,406.00
13/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	1505	1	2	1	4,200.00
13/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	2558	2	3	2	1,400.00
13/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	3862	4	4	4	0.00
13/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	4078	4	4	4	0.00
13/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	5579	5	6	5	0.00
13/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
13/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
13/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
13/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	7	0	0	0	0.00
13/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	62	0	0	0	0.00
13/07/2012	R203 On 01-November-12			Bond Future	6.32	108.8681	109.1489	108.8681	883.00
13/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	2782	3	3	3	0.00
13/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	421	0	0	0	0.00
13/07/2012	R203 On 07-February-13			Bond Future	6.36	110.5514	110.8339	110.5514	0.00
13/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1195	1	1	1	6,300.00
13/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	3129	3	3	3	0.00
13/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	774	1	1	1	0.00
13/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	2218	2	2	2	0.00
13/07/2012	R204 On 02-August-12			Bond Future	6.59	107.9506	108.2504	107.9506	4,017.00

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13/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	2960	3	3	3	0.00
13/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	14	0	0	0	0.00
13/07/2012	R204 On 01-November-12			Bond Future	6.64	109.4672	109.7665	109.4672	0.00
13/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	3495	3	3	3	0.00
13/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	538	1	1	1	0.00
13/07/2012	R204 On 07-February-13			Bond Future	6.69	107.1245	107.4317	107.1245	0.00
13/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3968	4	4	4	0.00
13/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1022	1	1	1	0.00
13/07/2012	R206 On 02-August-12			Bond Future	4.94	103.9099	103.9731	103.9099	1,240.00
13/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	357	0	0	0	0.00
13/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	8	0	0	0	0.00
13/07/2012	R206 On 01-November-12			Bond Future	4.77	105.3689	105.4322	105.3689	0.00
13/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	429	0	0	0	0.00
13/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	105	0	0	0	0.00
13/07/2012	R206 On 07-February-13			Bond Future	4.46	103.2328	103.2958	103.2328	0.00
13/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	469	0	0	0	0.00
13/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	193	0	0	0	0.00
13/07/2012	R207 On 02-August-12			Bond Future	6.83	102.4969	102.8876	102.4969	28,653.00
13/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	3909	4	4	4	0.00
13/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	6	0	0	0	0.00
13/07/2012	R207 On 01-November-12			Bond Future	6.88	103.9406	104.3254	103.9406	0.00
13/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	4390	4	4	4	0.00
13/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	491	1	0	1	0.00
13/07/2012	R207 On 07-February-13			Bond Future	6.93	101.9059	102.3000	101.9059	0.00
13/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4908	5	5	5	0.00
13/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	988	1	1	1	0.00
13/07/2012	R208 On 02-August-12			Bond Future	6.97	100.5564	100.9751	100.5564	18,099.00
13/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	1692	1	2	1	0.00
13/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	3347	3	3	3	1,150.00
13/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	5127	5	5	5	0.00
13/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	7755	7	8	7	0.00
13/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	2	0	0	0	1,150.00
13/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	29	0	0	0	1,150.00
13/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	224	0	0	0	0.00
13/07/2012	R208 On 01-November-12			Bond Future	7.02	98.5771	98.9976	98.5771	0.00
13/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	4695	4	5	4	0.00
13/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	1370	1	1	1	5,180.00
13/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	3783	3	4	3	0.00
13/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	850	1	1	1	0.00
13/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	2671	3	3	3	0.00
13/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	577	1	1	1	0.00
13/07/2012	R208 On 07-February-13			Bond Future	7.07	100.1000	100.5269	100.1000	0.00
13/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	5306	5	5	5	0.00
13/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1150	1	1	1	0.00
13/07/2012	R209 On 02-August-12			Bond Future	8.23	81.0663	81.6779	81.0663	7,082.00
13/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	5576	5	6	5	0.00
13/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	32	0	0	0	0.00
13/07/2012	R209 On 01-November-12			Bond Future	8.29	79.0573	79.6784	79.0573	0.00
13/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	6771	6	7	6	0.00
13/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	1132	1	1	1	0.00
13/07/2012	R209 On 07-February-13			Bond Future	8.35	80.2840	80.9138	80.2840	0.00
13/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	7865	7	8	7	0.00
13/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	2236	2	2	2	0.00
13/07/2012	R210 On 02-August-12			Bond Future	143.26	143.2512	143.2577	143.2512	1,092.00
13/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	598	1	1	1	0.00
13/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
13/07/2012	R211 On 02-August-12			Bond Future	120.24	120.5493	120.2376	120.5493	480.00
13/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	0	0	0	0	0.00
13/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	122	0	0	0	0.00
13/07/2012	R212 On 02-August-12			Bond Future	119.56	119.5573	119.5613	119.5573	3,064.00
13/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	2171	2	2	2	0.00
13/07/2012	R212 On 02-August-12	117.39	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
13/07/2012	R213 On 02-August-12			Bond Future	8.07	92.1300	92.8492	92.1300	4,885.00
13/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	5684	5	6	5	0.00
13/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	31	0	0	0	0.00
13/07/2012	R213 On 01-November-12			Bond Future	8.13	89.8917	90.6096	89.8917	0.00
13/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	6799	6	7	6	0.00
13/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	1158	1	1	1	0.00
13/07/2012	R213 On 07-February-13			Bond Future	8.20	91.2849	92.0089	91.2849	0.00
13/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	7918	7	8	7	0.00
13/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	2181	2	2	2	0.00
13/07/2012	R214 On 02-August-12			Bond Future	8.29	82.6804	83.3227	82.6804	1,700.00
13/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	5632	5	6	5	0.00
13/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00