



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 13/06/2012 To: 13/06/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	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
13/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	AL7T On 02-August-12			Index Future	438.89	438.7250	438.8890	438.7250	13.00
13/06/2012	AL7T On 01-November-12			Index Future	445.20	445.0390	445.1950	445.0390	0.00
13/06/2012	ALBI On 02-August-12			Index Future	397.04	396.6090	397.0440	396.6090	1,004.00
13/06/2012	ALBI On 01-November-12			Index Future	402.75	402.3170	402.7490	402.3170	0.00
13/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C206 On 15-January-14			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
13/06/2012	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2012	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2012	ES33 On	02-August-12			Bond Future	9.53	84.5634	84.6635	84.5634	4,220.00
13/06/2012	ES33 On	02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
13/06/2012	ES33 On	02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
13/06/2012	ES33 On	02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
13/06/2012	ES33 On	02-August-12	9.50	Put	Bond Future	193	0	0	0	0.00
13/06/2012	ES33 On	02-August-12	9.49	Put	Bond Future	271	0	0	0	0.00
13/06/2012	ES33 On	02-August-12	9.51	Put	Bond Future	116	0	0	0	0.00
13/06/2012	ES33 On	01-November-12			Bond Future	9.62	81.9985	82.0970	81.9985	0.00
13/06/2012	ES33 On	01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
13/06/2012	ES33 On	01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
13/06/2012	ES33 On	01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
13/06/2012	ES33 On	01-November-12	9.49	Put	Bond Future	1026	0	1	0	0.00
13/06/2012	ES33 On	01-November-12	9.50	Put	Bond Future	948	0	1	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
13/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	871	0	1	0	0.00
13/06/2012	GOVI On 02-August-12			GOVI	398.24	397.7760	398.2350	397.7760	269.00
13/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	82450	0	8	0	0.00
13/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	82350	0	8	0	0.00
13/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	82250	0	8	0	0.00
13/06/2012	GOVI On 02-August-12	395.91	Call	GOVI	23250	0	2	0	0.00
13/06/2012	GOVI On 02-August-12	395.91	Put	GOVI	0	0	0	0	0.00
13/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
13/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
13/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
13/06/2012	GOVI On 01-November-12			GOVI	403.96	403.5010	403.9580	403.5010	0.00
13/06/2012	GOVI On 01-November-12	401.75	Call	GOVI	22080	0	2	0	0.00
13/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	19680	0	2	0	0.00
13/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	19580	0	2	0	0.00
13/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	19480	0	2	0	0.00
13/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
13/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
13/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
13/06/2012	GOVI On 01-November-12	401.75	Put	GOVI	0	0	0	0	0.00
13/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2012	IGOV On 02-August-12			Index Future	174.52	174.5780	174.5160	174.5780	594.00
13/06/2012	IGOV On 01-November-12			Index Future	177.02	177.0910	177.0230	177.0910	0.00
13/06/2012	ILBI On 02-August-12			Index Future	473.26	473.2630	473.2630	473.2630	169.00
13/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
13/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4100	94.4100	94.4100	2,890.00
13/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.57	94.4300	94.4300	94.4300	0.00
13/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.47	94.5000	94.5300	94.5000	0.00
13/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.42	94.5500	94.5800	94.5500	44,760.00
13/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.30	94.6300	94.7000	94.6300	0.00
13/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.29	94.6400	94.7100	94.6400	0.00
13/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.28	94.6500	94.7200	94.6500	840.00
13/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.30	94.6300	94.7000	94.6300	1,000.00
13/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.38	94.5500	94.6200	94.5500	500.00
13/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.52	94.4000	94.4800	94.4000	1,700.00
13/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.70	94.2200	94.3000	94.2200	1,500.00
13/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.88	94.0400	94.1200	94.0400	0.00
13/06/2012	R157 On 02-August-12			Bond Future	6.20	125.4757	125.6480	125.4757	14,980.00
13/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	381	0	0	0	3,750.00
13/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	735	1	1	1	1,250.00
13/06/2012	R157 On 02-August-12	6.40	Call	Bond Future	843	0	1	0	0.00
13/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2341	2	2	2	0.00
13/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	5337	0	5	0	0.00
13/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	5485	0	5	0	0.00
13/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1206	1	1	1	0.00
13/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5633	0	6	0	0.00
13/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	109	0	0	0	1,250.00
13/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	12	0	0	0	3,750.00
13/06/2012	R157 On 02-August-12	6.40	Put	Bond Future	212	0	0	0	0.00
13/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	259	0	0	0	0.00
13/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	531	1	1	1	0.00
13/06/2012	R157 On 01-November-12			Bond Future	6.24	120.4768	120.6495	120.4768	200.00
13/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	2223	0	2	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
13/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	2342	0	2	0	0.00
13/06/2012	R157 On 01-November-12	6.45	Call	Bond Future	1164	0	1	0	0.00
13/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	2464	0	2	0	0.00
13/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	157	0	0	0	0.00
13/06/2012	R157 On 01-November-12	6.45	Put	Bond Future	558	0	1	0	0.00
13/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	176	0	0	0	0.00
13/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	197	0	0	0	0.00
13/06/2012	R157 On 07-February-13			Bond Future	6.28	122.4023	122.5766	122.4023	0.00
13/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1895	0	2	0	0.00
13/06/2012	R157 On 07-February-13	6.50	Call	Bond Future	1386	0	1	0	0.00
13/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1804	0	2	0	0.00
13/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1716	0	2	0	0.00
13/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	619	0	1	0	0.00
13/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	578	0	1	0	0.00
13/06/2012	R157 On 07-February-13	6.50	Put	Bond Future	804	0	1	0	0.00
13/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	541	0	1	0	0.00
13/06/2012	R186 On 02-August-12			Bond Future	8.31	119.2886	119.5504	119.2886	34,845.00
13/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	247	0	0	0	276.00
13/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	292	0	0	0	2,700.00
13/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	373	0	0	0	43.00
13/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1987	2	2	2	0.00
13/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	4342	0	4	0	0.00
13/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	871	1	1	1	1,099.00
13/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1758	2	2	2	8,750.00
13/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	5047	0	5	0	0.00
13/06/2012	R186 On 02-August-12	8.38	Call	Bond Future	2386	0	2	0	0.00
13/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	4070	4	4	4	0.00
13/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	6546	6	7	6	0.00
13/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	4690	4	5	4	0.00
13/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	4761	5	5	5	0.00
13/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	607	1	1	1	43.00
13/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	625	1	1	1	2,700.00
13/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	286	0	0	0	199.00
13/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	811	1	1	1	276.00

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13/06/2012	R186 On 02-August-12	8.38	Put	Bond Future	1686	0	2	0	0.00
13/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	539	0	1	0	0.00
13/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	2275	2	2	2	0.00
13/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	3778	4	4	4	0.00
13/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	724	0	1	0	0.00
13/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2034	2	2	2	900.00
13/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	5638	6	6	6	0.00
13/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	6158	6	6	6	0.00
13/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	6515	7	7	7	0.00
13/06/2012	R186 On 01-November-12			Bond Future	8.38	121.0082	121.2741	121.0082	200.00
13/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	5476	0	5	0	0.00
13/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	6161	6	6	6	0.00
13/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1749	2	2	2	1,858.00
13/06/2012	R186 On 01-November-12	8.45	Call	Bond Future	4169	0	4	0	0.00
13/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5757	0	6	0	0.00
13/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	6045	0	6	0	0.00
13/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2302	0	2	0	0.00
13/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	2454	0	2	0	0.00
13/06/2012	R186 On 01-November-12	8.45	Put	Bond Future	3556	0	4	0	0.00
13/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	7087	7	7	7	0.00
13/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2243	2	2	2	1,858.00
13/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	2615	0	3	0	0.00
13/06/2012	R186 On 07-February-13			Bond Future	8.47	117.6458	117.9152	117.6458	0.00
13/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5524	0	6	0	0.00
13/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	5288	0	5	0	0.00
13/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	5062	0	5	0	0.00
13/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	5206	0	5	0	0.00
13/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	4982	0	5	0	0.00
13/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	4772	0	5	0	0.00
13/06/2012	R189 On 02-August-12			Bond Future	219.65	219.5252	219.6475	219.5252	44.00
13/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1697	0	2	0	0.00
13/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1647	0	2	0	0.00
13/06/2012	R189 On 02-August-12	218.85	Call	Bond Future	797	0	1	0	0.00
13/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1597	0	2	0	0.00

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13/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R189 On 02-August-12	218.85	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R197 On 02-August-12			Bond Future	256.15	256.3005	256.1540	256.3005	1,858.00
13/06/2012	R197 On 02-August-12	256.40	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	846	0	1	0	0.00
13/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	896	0	1	0	0.00
13/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	796	0	1	0	0.00
13/06/2012	R197 On 02-August-12	256.40	Put	Bond Future	246	0	0	0	0.00
13/06/2012	R201 On 02-August-12			Bond Future	5.20	108.6566	108.9477	108.6566	2,669.00
13/06/2012	R201 On 02-August-12	5.72	Call	Bond Future	1220	0	1	0	0.00
13/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	5060	0	5	0	0.00
13/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	5278	0	5	0	0.00
13/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	5169	0	5	0	0.00
13/06/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R201 On 02-August-12	5.72	Put	Bond Future	16	0	0	0	0.00
13/06/2012	R201 On 01-November-12			Bond Future	5.12	110.2195	110.5145	110.2195	0.00
13/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	2840	0	3	0	0.00
13/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2939	0	3	0	0.00
13/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	2741	0	3	0	0.00
13/06/2012	R201 On 01-November-12	5.70	Call	Bond Future	1323	0	1	0	0.00
13/06/2012	R201 On 01-November-12	5.70	Put	Bond Future	115	0	0	0	0.00
13/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	9	0	0	0	0.00
13/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	6	0	0	0	0.00
13/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	7	0	0	0	0.00
13/06/2012	R201 On 07-February-13			Bond Future	4.98	107.5691	107.8665	107.5691	0.00
13/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	2270	0	2	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
13/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	2353	0	2	0	0.00
13/06/2012	R201 On 07-February-13	5.60	Call	Bond Future	1347	0	1	0	0.00
13/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	2435	0	2	0	0.00
13/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	54	0	0	0	0.00
13/06/2012	R201 On 07-February-13	5.60	Put	Bond Future	218	0	0	0	0.00
13/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	61	0	0	0	0.00
13/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	67	0	0	0	0.00
13/06/2012	R202 On 02-August-12			Bond Future	188.44	188.2894	188.4417	188.2894	45,107.00
13/06/2012	R202 On 02-August-12	186.85	Call	Bond Future	1592	0	2	0	0.00
13/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	2558	0	3	0	0.00
13/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	2608	0	3	0	0.00
13/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	2508	0	3	0	0.00
13/06/2012	R202 On 02-August-12	186.85	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R203 On 02-August-12			Bond Future	6.81	109.1381	109.3540	109.1381	13,254.00
13/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	389	0	0	0	4,200.00
13/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	867	1	1	1	1,400.00
13/06/2012	R203 On 02-August-12	7.00	Call	Bond Future	1269	0	1	0	0.00
13/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	3248	3	3	3	0.00
13/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	6934	0	7	0	0.00
13/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	7136	0	7	0	0.00
13/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1744	2	2	2	0.00
13/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	7338	0	7	0	0.00
13/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	266	0	0	0	1,400.00
13/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	53	0	0	0	4,200.00
13/06/2012	R203 On 02-August-12	7.00	Put	Bond Future	443	0	0	0	0.00
13/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	699	1	1	1	0.00
13/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1330	1	1	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
13/06/2012	R203 On 01-November-12			Bond Future	6.88	106.5487	106.7674	106.5487	0.00
13/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3789	0	4	0	0.00
13/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3957	0	4	0	0.00
13/06/2012	R203 On 01-November-12	7.05	Call	Bond Future	1860	0	2	0	0.00
13/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	4128	0	4	0	0.00
13/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	320	0	0	0	0.00
13/06/2012	R203 On 01-November-12	7.05	Put	Bond Future	1126	0	1	0	0.00
13/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	351	0	0	0	0.00
13/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	385	0	0	0	0.00
13/06/2012	R203 On 07-February-13			Bond Future	6.94	108.2521	108.4713	108.2521	0.00
13/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	1084	0	1	0	0.00
13/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	1159	0	1	0	0.00
13/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	1013	0	1	0	0.00
13/06/2012	R203 On 07-February-13	7.15	Call	Bond Future	2316	0	2	0	0.00
13/06/2012	R203 On 07-February-13	7.15	Put	Bond Future	1490	0	1	0	0.00
13/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	2999	0	3	0	0.00
13/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	2738	0	3	0	0.00
13/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	2866	0	3	0	0.00
13/06/2012	R204 On 02-August-12			Bond Future	7.15	105.1019	105.3038	105.1019	4,101.00
13/06/2012	R204 On 02-August-12	7.30	Call	Bond Future	1395	0	1	0	0.00
13/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	6479	0	6	0	0.00
13/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	6954	0	7	0	0.00
13/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	6717	0	7	0	0.00
13/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	3	0	0	0	0.00
13/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	2	0	0	0	0.00
13/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	4	0	0	0	0.00
13/06/2012	R204 On 02-August-12	7.30	Put	Bond Future	621	0	1	0	0.00
13/06/2012	R204 On 01-November-12			Bond Future	7.22	106.6143	106.8139	106.6143	0.00
13/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	4379	0	4	0	0.00
13/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	4572	0	5	0	0.00
13/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	4189	0	4	0	0.00
13/06/2012	R204 On 01-November-12	7.35	Call	Bond Future	2180	0	2	0	0.00
13/06/2012	R204 On 01-November-12	7.35	Put	Bond Future	1528	0	2	0	0.00
13/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	616	0	1	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
13/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	522	0	1	0	0.00
13/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	567	0	1	0	0.00
13/06/2012	R204 On 07-February-13			Bond Future	7.29	104.2839	104.4851	104.2839	0.00
13/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	4301	0	4	0	0.00
13/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	4467	0	4	0	0.00
13/06/2012	R204 On 07-February-13	7.45	Call	Bond Future	2792	0	3	0	0.00
13/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	4635	0	5	0	0.00
13/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1069	0	1	0	0.00
13/06/2012	R204 On 07-February-13	7.45	Put	Bond Future	2029	0	2	0	0.00
13/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1131	0	1	0	0.00
13/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1195	0	1	0	0.00
13/06/2012	R206 On 02-August-12			Bond Future	5.19	103.5694	103.6212	103.5694	1,240.00
13/06/2012	R206 On 02-August-12	5.38	Call	Bond Future	319	0	0	0	0.00
13/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2757	0	3	0	0.00
13/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2891	0	3	0	0.00
13/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2824	0	3	0	0.00
13/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R206 On 02-August-12	5.38	Put	Bond Future	56	0	0	0	0.00
13/06/2012	R206 On 01-November-12			Bond Future	5.05	105.0606	105.1107	105.0606	0.00
13/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1115	0	1	0	0.00
13/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1170	0	1	0	0.00
13/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	1060	0	1	0	0.00
13/06/2012	R206 On 01-November-12	5.25	Call	Bond Future	395	0	0	0	0.00
13/06/2012	R206 On 01-November-12	5.25	Put	Bond Future	159	0	0	0	0.00
13/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	16	0	0	0	0.00
13/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	11	0	0	0	0.00
13/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	13	0	0	0	0.00
13/06/2012	R206 On 07-February-13			Bond Future	4.76	102.9720	103.0221	102.9720	0.00
13/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1115	0	1	0	0.00
13/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1156	0	1	0	0.00
13/06/2012	R206 On 07-February-13	5.00	Call	Bond Future	454	0	0	0	0.00
13/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1197	0	1	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
13/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	30	0	0	0	0.00
13/06/2012	R206 On 07-February-13	5.00	Put	Bond Future	233	0	0	0	0.00
13/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	34	0	0	0	0.00
13/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	38	0	0	0	0.00
13/06/2012	R207 On 02-August-12			Bond Future	7.51	98.8844	98.9846	98.8844	27,509.00
13/06/2012	R207 On 02-August-12	7.63	Call	Bond Future	1451	0	1	0	0.00
13/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	6372	0	6	0	0.00
13/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	6878	0	7	0	0.00
13/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	6625	0	7	0	0.00
13/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	10	0	0	0	0.00
13/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	7	0	0	0	0.00
13/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	12	0	0	0	0.00
13/06/2012	R207 On 02-August-12	7.63	Put	Bond Future	786	0	1	0	0.00
13/06/2012	R207 On 01-November-12			Bond Future	7.58	100.3075	100.4101	100.3075	0.00
13/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	4342	0	4	0	0.00
13/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	4540	0	5	0	0.00
13/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	4148	0	4	0	0.00
13/06/2012	R207 On 01-November-12	7.70	Call	Bond Future	2412	0	2	0	0.00
13/06/2012	R207 On 01-November-12	7.70	Put	Bond Future	1782	0	2	0	0.00
13/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	882	0	1	0	0.00
13/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	757	0	1	0	0.00
13/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	818	0	1	0	0.00
13/06/2012	R207 On 07-February-13			Bond Future	7.66	98.2707	98.3699	98.2707	0.00
13/06/2012	R207 On 07-February-13	7.80	Call	Bond Future	3031	0	3	0	0.00
13/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	4302	0	4	0	0.00
13/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4649	0	5	0	0.00
13/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	4474	0	4	0	0.00
13/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1460	0	1	0	0.00
13/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1384	0	1	0	0.00
13/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	1540	0	2	0	0.00
13/06/2012	R207 On 07-February-13	7.80	Put	Bond Future	2313	0	2	0	0.00
13/06/2012	R208 On 02-August-12			Bond Future	7.63	96.8081	96.8563	96.8081	15,682.00
13/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	285	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
13/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	813	1	1	1	1,150.00
13/06/2012	R208 On 02-August-12	7.72	Call	Bond Future	1462	0	1	0	0.00
13/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3808	4	4	4	0.00
13/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	6201	0	6	0	0.00
13/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	6472	0	6	0	0.00
13/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1754	2	2	2	0.00
13/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	6743	0	7	0	0.00
13/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	17	0	0	0	0.00
13/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	747	1	1	1	1,150.00
13/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	22	0	0	0	0.00
13/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	28	0	0	0	0.00
13/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	172	0	0	0	3,450.00
13/06/2012	R208 On 02-August-12	7.72	Put	Bond Future	933	0	1	0	0.00
13/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1614	2	2	2	0.00
13/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	2936	3	3	3	0.00
13/06/2012	R208 On 01-November-12			Bond Future	7.70	94.8089	94.8559	94.8089	0.00
13/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	4018	0	4	0	0.00
13/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	4219	0	4	0	0.00
13/06/2012	R208 On 01-November-12	7.80	Call	Bond Future	2564	0	3	0	0.00
13/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	4424	0	4	0	0.00
13/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1001	0	1	0	0.00
13/06/2012	R208 On 01-November-12	7.80	Put	Bond Future	2002	0	2	0	0.00
13/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1077	0	1	0	0.00
13/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1158	0	1	0	0.00
13/06/2012	R208 On 07-February-13			Bond Future	7.78	96.3249	96.3706	96.3249	0.00
13/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3490	0	3	0	0.00
13/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3653	0	4	0	0.00
13/06/2012	R208 On 07-February-13	7.85	Call	Bond Future	3175	0	3	0	0.00
13/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3818	0	4	0	0.00
13/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2291	0	2	0	0.00
13/06/2012	R208 On 07-February-13	7.85	Put	Bond Future	2776	0	3	0	0.00
13/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2406	0	2	0	0.00
13/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	2525	0	3	0	0.00
13/06/2012	R209 On 02-August-12			Bond Future	8.91	76.0184	76.1188	76.0184	28,787.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2012	R209 On 02-August-12	8.94	Call	Bond Future	1871	0	2	0	0.00
13/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	3066	0	3	0	0.00
13/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3593	0	4	0	0.00
13/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3326	0	3	0	0.00
13/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	785	0	1	0	0.00
13/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	689	0	1	0	0.00
13/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	892	0	1	0	0.00
13/06/2012	R209 On 02-August-12	8.94	Put	Bond Future	1655	0	2	0	0.00
13/06/2012	R209 On 01-November-12			Bond Future	8.99	73.9713	74.0703	73.9713	0.00
13/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3697	0	4	0	0.00
13/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3313	0	3	0	0.00
13/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3500	0	4	0	0.00
13/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3394	0	3	0	0.00
13/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3588	0	4	0	0.00
13/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3211	0	3	0	0.00
13/06/2012	R209 On 07-February-13			Bond Future	9.06	75.1492	75.2543	75.1492	0.00
13/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4580	0	5	0	0.00
13/06/2012	R209 On 07-February-13	9.10	Call	Bond Future	4770	0	5	0	0.00
13/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4215	0	4	0	0.00
13/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4393	0	4	0	0.00
13/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	4877	0	5	0	0.00
13/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5080	0	5	0	0.00
13/06/2012	R209 On 07-February-13	9.10	Put	Bond Future	4500	0	5	0	0.00
13/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4685	0	5	0	0.00
13/06/2012	R210 On 02-August-12			Bond Future	142.66	142.1743	142.6561	142.1743	925.00
13/06/2012	R210 On 02-August-12	141.45	Call	Bond Future	1206	0	1	0	0.00
13/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	394	0	0	0	0.00
13/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	344	0	0	0	0.00
13/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	294	0	0	0	0.00
13/06/2012	R210 On 02-August-12	141.45	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
13/06/2012	R211 On 02-August-12			Bond Future	120.36	120.2813	120.3626	120.2813	480.00
13/06/2012	R211 On 02-August-12	119.70	Call	Bond Future	663	0	1	0	0.00
13/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	413	0	0	0	0.00
13/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	363	0	0	0	0.00
13/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	313	0	0	0	0.00
13/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R211 On 02-August-12	119.70	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R212 On 02-August-12			Bond Future	117.39	117.4959	117.3894	117.4959	2,962.00
13/06/2012	R212 On 02-August-12	117.45	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	661	0	1	0	0.00
13/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	611	0	1	0	0.00
13/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	561	0	1	0	0.00
13/06/2012	R212 On 02-August-12	117.45	Put	Bond Future	61	0	0	0	0.00
13/06/2012	R213 On 02-August-12			Bond Future	8.74	87.0284	87.2125	87.0284	4,725.00
13/06/2012	R213 On 02-August-12	8.84	Call	Bond Future	2240	0	2	0	0.00
13/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	4152	0	4	0	0.00
13/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	4452	0	4	0	0.00
13/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4757	0	5	0	0.00
13/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	425	0	0	0	0.00
13/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	491	0	0	0	0.00
13/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	566	0	1	0	0.00
13/06/2012	R213 On 02-August-12	8.84	Put	Bond Future	1428	0	1	0	0.00
13/06/2012	R213 On 01-November-12			Bond Future	8.82	84.7482	84.9296	84.7482	0.00
13/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	4297	0	4	0	0.00
13/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4520	0	5	0	0.00
13/06/2012	R213 On 01-November-12	8.90	Call	Bond Future	3867	0	4	0	0.00
13/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	4079	0	4	0	0.00
13/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3023	0	3	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
13/06/2012	R213 On 01-November-12	8.90	Put	Bond Future	3199	0	3	0	0.00
13/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	2694	0	3	0	0.00
13/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	2855	0	3	0	0.00
13/06/2012	R213 On 07-February-13			Bond Future	8.90	86.1014	86.2876	86.1014	0.00
13/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4861	0	5	0	0.00
13/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	5265	0	5	0	0.00
13/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	5059	0	5	0	0.00
13/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4272	0	4	0	0.00
13/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4097	0	4	0	0.00
13/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	4458	0	4	0	0.00
13/06/2012	R214 On 02-August-12			Bond Future	8.95	77.6666	77.7230	77.6666	1,530.00
13/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
13/06/2012	R214 On 02-August-12	8.96	Call	Bond Future	113	0	0	0	0.00
13/06/2012	R214 On 02-August-12	8.96	Put	Bond Future	0	0	0	0	0.00
13/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	1111	0	1	0	0.00
13/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1194	0	1	0	0.00
13/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1277	0	1	0	0.00