



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 04/07/2012 To: 04/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	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
04/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	AL7T On 02-August-12			Index Future	452.29	451.4660	452.2860	451.4660	13.00
04/07/2012	AL7T On 01-November-12			Index Future	458.69	457.8700	458.6870	457.8700	0.00
04/07/2012	ALBI On 02-August-12			Index Future	407.37	406.7560	407.3710	406.7560	1,003.00
04/07/2012	ALBI On 01-November-12			Index Future	413.14	412.5260	413.1370	412.5260	0.00
04/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	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
04/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/07/2012	ES33 On 02-August-12			Bond Future	8.99	88.7077	88.9828	88.7077	4,220.00
04/07/2012	ES33 On 01-November-12			Bond Future	9.07	86.1850	86.4640	86.1850	0.00
04/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1051	1	1	1	0.00
04/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/07/2012	GOVI On 02-August-12			GOVI	407.97	407.3990	407.9700	407.3990	266.00
04/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	97400	9	10	9	0.00
04/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
04/07/2012	GOVI On 01-November-12			GOVI	413.74	413.1780	413.7440	413.1780	0.00
04/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	97840	9	10	9	0.00
04/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
04/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
04/07/2012	IGOV On 02-August-12			Index Future	175.09	175.1790	175.0900	175.1790	594.00
04/07/2012	IGOV On 01-November-12			Index Future	177.57	177.6640	177.5680	177.6640	0.00
04/07/2012	IGOV On 07-February-13			Index Future	180.35	180.4500	180.3480	180.4500	14.00
04/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
04/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.54	94.4550	94.4600	94.4550	0.00
04/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.47	94.5150	94.5300	94.5150	0.00
04/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.40	94.5850	94.6000	94.5850	44,760.00
04/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.32	94.6650	94.6800	94.6650	0.00
04/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.26	94.7250	94.7400	94.7250	0.00
04/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.23	94.7450	94.7700	94.7450	840.00
04/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.24	94.7450	94.7600	94.7450	1,000.00
04/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.32	94.6750	94.6800	94.6750	500.00
04/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.45	94.5450	94.5500	94.5450	1,700.00
04/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.61	94.3850	94.3900	94.3850	1,500.00
04/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.79	94.1950	94.2100	94.1950	400.00
04/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.97	93.9350	94.0300	93.9350	0.00
04/07/2012	R157 On 02-August-12			Bond Future	5.94	126.3940	126.4604	126.3940	15,480.00
04/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	772	1	1	1	0.00
04/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1315	1	1	1	1,250.00
04/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	1915	2	2	2	0.00
04/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3141	3	3	3	0.00
04/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00

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04/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	5	0	0	0	1,250.00
04/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	28	0	0	0	0.00
04/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	110	0	0	0	0.00
04/07/2012	R157 On 01-November-12			Bond Future	5.96	121.3812	121.4451	121.3812	200.00
04/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	496	0	0	0	5,630.00
04/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1216	1	1	1	0.00
04/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	417	0	0	0	0.00
04/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	1032	1	1	1	0.00
04/07/2012	R157 On 07-February-13			Bond Future	5.98	123.2850	123.3480	123.2850	0.00
04/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1442	1	1	1	0.00
04/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	660	1	1	1	0.00
04/07/2012	R186 On 02-August-12			Bond Future	7.84	123.6875	124.0522	123.6875	34,845.00
04/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	790	1	1	1	276.00
04/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	927	1	1	1	2,700.00
04/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	1162	1	1	1	43.00
04/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	10766	10	11	10	0.00
04/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	7795	7	8	7	0.00
04/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	8586	8	9	8	0.00
04/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	8674	8	9	8	0.00
04/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	2447	2	2	2	1,099.00
04/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	4282	4	4	4	8,750.00
04/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	4690	4	5	4	0.00
04/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	235	0	0	0	900.00
04/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	297	0	0	0	0.00
04/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	852	1	1	1	0.00
04/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	18	0	0	0	43.00
04/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	20	0	0	0	2,700.00
04/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	34	0	0	0	276.00
04/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	4	0	0	0	199.00
04/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	1926	2	2	2	0.00
04/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	2291	3	2	3	0.00
04/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	2556	3	3	3	0.00
04/07/2012	R186 On 01-November-12			Bond Future	7.90	125.4363	125.8136	125.4363	200.00
04/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	7114	7	7	7	0.00

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04/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	9351	9	9	9	0.00
04/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	3212	3	3	3	1,858.00
04/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	4090	4	4	4	200.00
04/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	3145	3	3	3	0.00
04/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	4011	4	4	4	0.00
04/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	894	1	1	1	1,858.00
04/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1507	2	2	2	200.00
04/07/2012	R186 On 07-February-13			Bond Future	7.97	122.1127	122.4919	122.1127	0.00
04/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	7674	7	8	7	0.00
04/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	3062	3	3	3	0.00
04/07/2012	R189 On 02-August-12			Bond Future	220.10	220.1258	220.0993	220.1258	0.00
04/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	449	0	0	0	0.00
04/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
04/07/2012	R197 On 02-August-12			Bond Future	256.39	256.0220	256.3930	256.0220	1,858.00
04/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	243	0	0	0	0.00
04/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
04/07/2012	R201 On 02-August-12			Bond Future	5.01	109.3351	109.3793	109.3351	1,620.00
04/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	501	0	1	0	0.00
04/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	60	0	0	0	0.00
04/07/2012	R201 On 01-November-12			Bond Future	4.92	110.8878	110.9275	110.8878	0.00
04/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	663	1	1	1	0.00
04/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	261	0	0	0	0.00
04/07/2012	R201 On 07-February-13			Bond Future	4.77	108.2145	108.2512	108.2145	0.00
04/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	771	1	1	1	0.00
04/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	383	0	0	0	0.00
04/07/2012	R202 On 02-August-12			Bond Future	189.02	189.5829	189.0158	189.5829	48,173.00
04/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	576	1	1	1	0.00
04/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
04/07/2012	R203 On 02-August-12			Bond Future	6.45	110.8400	110.9612	110.8400	13,406.00
04/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	972	1	1	1	4,200.00
04/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	1856	2	2	2	1,400.00

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04/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	3096	3	3	3	0.00
04/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	4803	5	5	5	0.00
04/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
04/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	11	0	0	0	1,400.00
04/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	82	0	0	0	0.00
04/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	305	0	0	0	0.00
04/07/2012	R203 On 01-November-12			Bond Future	6.50	108.2536	108.3736	108.2536	883.00
04/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	2292	2	2	2	0.00
04/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	707	1	1	1	0.00
04/07/2012	R203 On 07-February-13			Bond Future	6.55	109.9526	110.0704	109.9526	0.00
04/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	2684	3	3	3	0.00
04/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	1093	1	1	1	0.00
04/07/2012	R204 On 02-August-12			Bond Future	6.76	107.2428	107.3594	107.2428	4,101.00
04/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	2174	2	2	2	0.00
04/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	118	0	0	0	0.00
04/07/2012	R204 On 01-November-12			Bond Future	6.81	108.7642	108.8767	108.7642	0.00
04/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	2896	3	3	3	0.00
04/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	829	1	1	1	0.00
04/07/2012	R204 On 07-February-13			Bond Future	6.87	106.4349	106.5478	106.4349	0.00
04/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3430	3	3	3	0.00
04/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1367	1	1	1	0.00
04/07/2012	R206 On 02-August-12			Bond Future	5.07	103.7640	103.7892	103.7640	1,240.00
04/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	218	0	0	0	0.00
04/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	53	0	0	0	0.00
04/07/2012	R206 On 01-November-12			Bond Future	4.92	105.2356	105.2578	105.2356	0.00
04/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	323	0	0	0	0.00
04/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	173	0	0	0	0.00
04/07/2012	R206 On 07-February-13			Bond Future	4.63	103.1196	103.1397	103.1196	0.00
04/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	382	0	0	0	0.00
04/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	261	0	0	0	0.00
04/07/2012	R207 On 02-August-12			Bond Future	6.98	101.7268	101.9692	101.7268	26,843.00
04/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	3048	3	3	3	0.00

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04/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	64	0	0	0	0.00
04/07/2012	R207 On 01-November-12			Bond Future	7.04	103.1706	103.4171	103.1706	0.00
04/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	3753	4	4	4	0.00
04/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	762	1	1	1	0.00
04/07/2012	R207 On 07-February-13			Bond Future	7.09	101.1452	101.3944	101.1452	0.00
04/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4339	4	4	4	0.00
04/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1325	1	1	1	0.00
04/07/2012	R208 On 02-August-12			Bond Future	7.12	99.8134	100.0142	99.8134	15,844.00
04/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	1160	1	1	1	3,450.00
04/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	6795	7	7	7	0.00
04/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	2528	2	3	2	1,150.00
04/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	4195	4	4	4	0.00
04/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	30	0	0	0	1,150.00
04/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	171	0	0	0	0.00
04/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	1	0	0	0	3,450.00
04/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	653	1	1	1	0.00
04/07/2012	R208 On 01-November-12			Bond Future	7.17	97.8342	98.0361	97.8342	0.00
04/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	4060	4	4	4	0.00
04/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	903	1	1	1	0.00
04/07/2012	R208 On 07-February-13			Bond Future	7.23	99.3717	99.5740	99.3717	0.00
04/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	4727	5	5	5	0.00
04/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1524	2	2	2	0.00
04/07/2012	R209 On 02-August-12			Bond Future	8.40	79.9738	80.2510	79.9738	28,352.00
04/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	4322	4	4	4	0.00
04/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	205	0	0	0	0.00
04/07/2012	R209 On 01-November-12			Bond Future	8.46	77.9701	78.2438	77.9701	0.00
04/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	5830	6	6	6	0.00
04/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	1626	2	2	2	0.00
04/07/2012	R209 On 07-February-13			Bond Future	8.53	79.1863	79.4646	79.1863	0.00
04/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	6939	7	7	7	0.00
04/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	2759	3	3	3	0.00
04/07/2012	R210 On 02-August-12			Bond Future	142.83	142.6323	142.8341	142.6323	992.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	174	0	0	0	0.00
04/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
04/07/2012	R211 On 02-August-12			Bond Future	120.45	120.4468	120.4462	120.4468	480.00
04/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	86	0	0	0	0.00
04/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
04/07/2012	R212 On 02-August-12			Bond Future	118.12	118.1093	118.1216	118.1093	3,064.00
04/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	732	1	1	1	0.00
04/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
04/07/2012	R213 On 02-August-12			Bond Future	8.27	90.8531	91.1269	90.8531	4,725.00
04/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	4155	4	4	4	0.00
04/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	225	0	0	0	0.00
04/07/2012	R213 On 01-November-12			Bond Future	8.33	88.5988	88.8771	88.5988	0.00
04/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	5615	5	6	5	0.00
04/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	1707	2	2	2	0.00
04/07/2012	R213 On 07-February-13			Bond Future	8.40	89.9951	90.2691	89.9951	0.00
04/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	6866	7	7	7	0.00
04/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	2869	3	3	3	0.00
04/07/2012	R214 On 02-August-12			Bond Future	8.46	81.5438	81.8696	81.5438	1,530.00
04/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	4179	4	4	4	0.00
04/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00