



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 06/11/2012 To: 06/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	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
06/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	2025 On 01-November-12			Bond Future	111.38	111.3759	111.3759	111.3759	0.00
06/11/2012	2025 On 07-February-13			Bond Future	111.57	111.8825	111.5727	111.8825	0.00
06/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	583	1	1	1	0.00
06/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	573	1	1	1	0.00
06/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	563	1	1	1	0.00
06/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
06/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
06/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
06/11/2012	2038 On 01-November-12			Bond Future	108.31	108.3105	108.3105	108.3105	0.00
06/11/2012	2038 On 07-February-13			Bond Future	109.78	109.1365	109.7765	109.1365	0.00
06/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3786	3	4	3	0.00
06/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3766	3	4	3	0.00
06/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3776	3	4	3	0.00
06/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
06/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
06/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
06/11/2012	2050 On 01-November-12			Bond Future	113.55	113.5502	113.5502	113.5502	0.00
06/11/2012	2050 On 07-February-13			Bond Future	113.90	113.8992	113.8984	113.8992	0.00
06/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	908	1	1	1	0.00
06/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	898	1	1	1	0.00
06/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	888	1	1	1	0.00
06/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
06/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
06/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
06/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	5706 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
06/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	AL7T On 07-February-13			Index Future	481.18	480.9310	481.1800	480.9310	12.00
06/11/2012	AL7T On 02-May-13			Index Future	487.26	487.0060	487.2570	487.0060	0.00
06/11/2012	ALBI On 07-February-13			Index Future	428.26	427.3800	428.2600	427.3800	1,077.00
06/11/2012	ALBI On 02-May-13			Index Future	433.67	432.7780	433.6680	432.7780	0.00
06/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/11/2012	C210 On 31-March-28			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
06/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2012	EL28 On 01-November-12			Bond Future	113.60	113.6041	113.6041	113.6041	0.00
06/11/2012	EL28 On 07-February-13			Bond Future	111.01	111.0058	111.0051	111.0058	0.00
06/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
06/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
06/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
06/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1985	2	2	2	0.00
06/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1995	2	2	2	0.00
06/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2005	2	2	2	0.00
06/11/2012	ES33 On 01-November-12			Bond Future	9.06	86.5958	86.5958	86.5958	0.00
06/11/2012	ES33 On 07-February-13			Bond Future	9.08	87.8401	88.4796	87.8401	303.00
06/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
06/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
06/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
06/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4439	5	4	5	0.00
06/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4528	5	5	5	0.00
06/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4616	5	5	5	0.00
06/11/2012	GOVI On 07-February-13			GOVI	428.78	427.8830	428.7750	427.8830	333.00
06/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
06/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
06/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	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
06/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	42250	5	4	5	0.00
06/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	42350	5	4	5	0.00
06/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	42150	5	4	5	0.00
06/11/2012	GOVI On 02-May-13			GOVI	434.19	433.2880	434.1900	433.2880	0.00
06/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	12000	0	1	0	0.00
06/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	11900	0	1	0	0.00
06/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	11800	0	1	0	0.00
06/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
06/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
06/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
06/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2012	IGOV On 07-February-13			Index Future	194.19	194.2370	194.1850	194.2370	608.00
06/11/2012	IGOV On 02-May-13			Index Future	196.64	196.6900	196.6380	196.6900	0.00
06/11/2012	ILBI On 07-February-13			Index Future	518.31	525.6190	518.3120	525.6190	169.00
06/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.06	94.9400	94.9400	94.9400	0.00
06/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	840.00
06/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.00	95.0000	95.0000	95.0000	0.00
06/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.96	95.0600	95.0400	95.0600	0.00
06/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.95	95.0700	95.0500	95.0700	1,000.00
06/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.94	95.0800	95.0600	95.0800	0.00
06/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.0700	95.0600	95.0700	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.00	94.9800	95.0000	94.9800	2,200.00
06/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.8300	94.9000	94.8300	1,500.00
06/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.25	94.6700	94.7500	94.6700	800.00
06/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.41	94.5000	94.5900	94.5000	800.00
06/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.57	94.3300	94.4300	94.3300	0.00
06/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
06/11/2012	R023 On 01-November-12			Bond Future	7.16	105.7074	105.7074	105.7074	0.00
06/11/2012	R023 On 07-February-13			Bond Future	7.21	107.2531	107.3338	107.2531	1,775.00
06/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1172	1	1	1	0.00
06/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1098	1	1	1	0.00
06/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1245	1	1	1	0.00
06/11/2012	R023 On 02-May-13			Bond Future	7.27	104.6500	104.7317	104.6500	2.00
06/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1584	2	2	2	0.00
06/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1656	2	2	2	0.00
06/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1512	2	2	2	0.00
06/11/2012	R023 On 01-August-13			Bond Future	7.34	106.0222	106.1050	106.0222	0.00
06/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	295	0	0	0	0.00
06/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	226	0	0	0	0.00
06/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	365	0	0	0	0.00
06/11/2012	R157 On 01-November-12			Bond Future	5.46	122.9208	122.9208	122.9208	0.00
06/11/2012	R157 On 07-February-13			Bond Future	5.49	124.6484	124.6492	124.6484	12,671.00
06/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2131	2	2	2	0.00
06/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2674	3	3	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
06/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3178	3	3	3	0.00
06/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3305	3	3	3	0.00
06/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3432	3	3	3	0.00
06/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	5	0	0	0	0.00
06/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	6	0	0	0	0.00
06/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	8	0	0	0	0.00
06/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	20	0	0	0	0.00
06/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	48	0	0	0	0.00
06/11/2012	R157 On 02-May-13			Bond Future	5.50	119.3690	119.3699	119.3690	141.00
06/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	532	1	1	1	0.00
06/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	522	1	1	1	0.00
06/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	543	1	1	1	0.00
06/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	892	1	1	1	0.00
06/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	920	1	1	1	0.00
06/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	906	1	1	1	0.00
06/11/2012	R157 On 07-November-13			Bond Future	5.65	115.6767	115.6783	115.6767	0.00
06/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	926	1	1	1	0.00
06/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	908	1	1	1	0.00
06/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	917	1	1	1	0.00
06/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	1012	1	1	1	0.00
06/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	1021	1	1	1	0.00
06/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	1002	1	1	1	0.00
06/11/2012	R186 On 01-November-12			Bond Future	7.68	127.9930	127.9930	127.9930	0.00
06/11/2012	R186 On 07-February-13			Bond Future	7.71	124.5320	125.0453	124.5320	38,005.00
06/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	928	1	1	1	10,300.00
06/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1558	1	2	1	670.00
06/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2433	2	2	2	575.00
06/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7031	7	7	7	0.00
06/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8310	8	8	8	0.00
06/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3566	3	4	3	1,000.00
06/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4955	5	5	5	0.00
06/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8676	8	9	8	0.00
06/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7948	8	8	8	0.00
06/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8092	8	8	8	0.00

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06/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	926	1	1	1	0.00
06/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	962	1	1	1	0.00
06/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	794	1	1	1	0.00
06/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	2127	2	2	2	150.00
06/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	3138	3	3	3	0.00
06/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	875	1	1	1	0.00
06/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1224	1	1	1	2,000.00
06/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4474	5	4	5	0.00
06/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	6137	7	6	7	0.00
06/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	8118	9	8	9	0.00
06/11/2012	R186 On 02-May-13			Bond Future	7.78	126.0533	126.5729	126.0533	12.00
06/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3098	3	3	3	0.00
06/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	3061	3	3	3	0.00
06/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	3024	3	3	3	0.00
06/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6810	7	7	7	0.00
06/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6747	7	7	7	0.00
06/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6684	7	7	7	0.00
06/11/2012	R186 On 07-November-13			Bond Future	7.96	123.9869	124.5208	123.9869	0.00
06/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8174	8	8	8	0.00
06/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8222	8	8	8	0.00
06/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8125	8	8	8	0.00
06/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11282	11	11	11	0.00
06/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4364	5	4	5	130.00
06/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6521	7	7	7	0.00
06/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6439	7	6	7	0.00
06/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6480	7	6	7	0.00
06/11/2012	R189 On 01-November-12			Bond Future	213.49	213.4885	213.4885	213.4885	0.00
06/11/2012	R189 On 07-February-13			Bond Future	216.52	216.5310	216.5190	216.5310	154.00
06/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3529	4	4	4	0.00
06/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3519	4	4	4	0.00
06/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3509	4	4	4	0.00
06/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R189 On 07-February-13	212.99	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
06/11/2012	R197 On 01-November-12			Bond Future	280.19	280.1879	280.1879	280.1879	0.00
06/11/2012	R197 On 07-February-13			Bond Future	278.38	278.6376	278.3801	278.6376	2,153.00
06/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	620	0	1	0	0.00
06/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	630	0	1	0	0.00
06/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	610	0	1	0	0.00
06/11/2012	R197 On 02-May-13			Bond Future	281.90	282.1563	281.8954	282.1563	40.00
06/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	515	0	1	0	0.00
06/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	505	0	1	0	0.00
06/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	495	0	0	0	0.00
06/11/2012	R201 On 01-November-12			Bond Future	5.05	110.6499	110.6499	110.6499	0.00
06/11/2012	R201 On 07-February-13			Bond Future	5.02	107.7860	107.7854	107.7860	1,560.00
06/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	299	0	0	0	0.00
06/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1098	1	1	1	0.00
06/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2125	2	2	2	0.00
06/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2301	2	2	2	0.00
06/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2213	2	2	2	0.00
06/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	2	0	0	0	0.00
06/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	2	0	0	0	0.00
06/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	3	0	0	0	0.00
06/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	50	0	0	0	0.00
06/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	376	0	0	0	0.00
06/11/2012	R201 On 02-May-13			Bond Future	4.98	109.1027	109.1021	109.1027	4.00
06/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	23	0	0	0	0.00
06/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	24	0	0	0	0.00
06/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	22	0	0	0	0.00
06/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1535	2	2	2	0.00
06/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1504	2	2	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
06/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1520	2	2	2	0.00
06/11/2012	R201 On 07-November-13			Bond Future	4.94	107.4868	107.4868	107.4868	0.00
06/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	388	0	0	0	0.00
06/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	383	0	0	0	0.00
06/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	393	0	0	0	0.00
06/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	537	1	1	1	0.00
06/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	549	1	1	1	0.00
06/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	543	1	1	1	0.00
06/11/2012	R202 On 01-November-12			Bond Future	208.23	208.2314	208.2314	208.2314	0.00
06/11/2012	R202 On 07-February-13			Bond Future	208.39	208.3973	208.3947	208.3973	50,241.00
06/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	3405	3	3	3	0.00
06/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	3395	3	3	3	0.00
06/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	3385	3	3	3	0.00
06/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R202 On 02-May-13			Bond Future	211.03	211.0291	211.0262	211.0291	1.00
06/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	24	0	0	0	0.00
06/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	34	0	0	0	0.00
06/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	14	0	0	0	0.00
06/11/2012	R203 On 01-November-12			Bond Future	5.83	111.2813	111.2813	111.2813	0.00
06/11/2012	R203 On 07-February-13			Bond Future	5.89	112.7265	112.7732	112.7265	15,079.00
06/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	426	0	0	0	10,000.00
06/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1535	2	2	2	12,600.00
06/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2573	3	3	3	0.00
06/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2916	3	3	3	0.00
06/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3271	3	3	3	0.00
06/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4349	4	4	4	0.00
06/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2742	3	3	3	0.00
06/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	5153	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	25	0	0	0	0.00
06/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	223	0	0	0	0.00
06/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	56	0	0	0	0.00
06/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	143	0	0	0	30,250.00
06/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	193	0	0	0	0.00
06/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	257	0	0	0	0.00
06/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	618	1	1	1	3,254.00
06/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1906	2	2	2	0.00
06/11/2012	R203 On 02-May-13			Bond Future	5.92	109.9467	109.9941	109.9467	22.00
06/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1303	1	1	1	0.00
06/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1323	1	1	1	0.00
06/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1283	1	1	1	0.00
06/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1417	1	1	1	0.00
06/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1377	1	1	1	0.00
06/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1397	1	1	1	0.00
06/11/2012	R203 On 07-November-13			Bond Future	6.06	108.6571	108.7063	108.6571	0.00
06/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1910	2	2	2	0.00
06/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1893	2	2	2	0.00
06/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1928	2	2	2	0.00
06/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2110	2	2	2	0.00
06/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2146	2	2	2	0.00
06/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2128	2	2	2	0.00
06/11/2012	R204 On 01-November-12			Bond Future	6.12	112.5132	112.5132	112.5132	0.00
06/11/2012	R204 On 07-February-13			Bond Future	6.18	110.0001	110.0027	110.0001	11,672.00
06/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5593	6	6	6	0.00
06/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6324	6	6	6	0.00
06/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8629	9	9	9	0.00
06/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8858	9	9	9	0.00
06/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	9087	9	9	9	0.00
06/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	3	0	0	0	0.00
06/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	4	0	0	0	0.00
06/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	5	0	0	0	0.00
06/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	43	0	0	0	0.00
06/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	76	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
06/11/2012	R204 On 02-May-13			Bond Future	6.22	111.3439	111.3465	111.3439	24.00
06/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	2077	2	2	2	0.00
06/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	2050	2	2	2	0.00
06/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	2104	2	2	2	0.00
06/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1654	2	2	2	0.00
06/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1699	2	2	2	0.00
06/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1676	2	2	2	0.00
06/11/2012	R204 On 07-November-13			Bond Future	6.36	110.1693	110.1726	110.1693	0.00
06/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2602	3	3	3	0.00
06/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2624	3	3	3	0.00
06/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2580	3	3	3	0.00
06/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4409	4	4	4	0.00
06/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1604	2	2	2	180.00
06/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2915	3	3	3	0.00
06/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2869	3	3	3	0.00
06/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2892	3	3	3	0.00
06/11/2012	R206 On 01-November-12			Bond Future	5.07	105.0850	105.0850	105.0850	0.00
06/11/2012	R206 On 07-February-13			Bond Future	4.98	102.8127	102.8178	102.8127	1,120.00
06/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	122	0	0	0	0.00
06/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	215	0	0	0	0.00
06/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	883	1	1	1	0.00
06/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	926	1	1	1	0.00
06/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	969	1	1	1	0.00
06/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	6	0	0	0	0.00
06/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	8	0	0	0	0.00
06/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	10	0	0	0	0.00
06/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	199	0	0	0	0.00
06/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	323	0	0	0	0.00
06/11/2012	R206 On 02-May-13			Bond Future	4.87	104.0686	104.0739	104.0686	23.00
06/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	27	0	0	0	0.00
06/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	27	0	0	0	0.00
06/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	28	0	0	0	0.00
06/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1035	1	1	1	0.00
06/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1048	1	1	1	0.00

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06/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1041	1	1	1	0.00
06/11/2012	R206 On 07-November-13			Bond Future	4.28	102.9716	102.9776	102.9716	0.00
06/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	413	0	0	0	0.00
06/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	414	0	0	0	0.00
06/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	413	0	0	0	0.00
06/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	410	0	0	0	0.00
06/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	408	0	0	0	0.00
06/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	409	0	0	0	0.00
06/11/2012	R207 On 01-November-12			Bond Future	6.45	106.7777	106.7777	106.7777	0.00
06/11/2012	R207 On 07-February-13			Bond Future	6.50	104.6272	104.6600	104.6272	6,841.00
06/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6377	6	6	6	0.00
06/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7069	7	7	7	0.00
06/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9066	9	9	9	0.00
06/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9564	10	10	10	0.00
06/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9315	9	9	9	0.00
06/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	11	0	0	0	0.00
06/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	9	0	0	0	0.00
06/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	14	0	0	0	0.00
06/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	61	0	0	0	0.00
06/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	97	0	0	0	0.00
06/11/2012	R207 On 02-May-13			Bond Future	6.56	105.9053	105.9386	105.9053	0.00
06/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1922	2	2	2	0.00
06/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1947	2	2	2	0.00
06/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1897	2	2	2	0.00
06/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2535	3	3	3	0.00
06/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2475	2	2	2	0.00
06/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2505	3	3	3	0.00
06/11/2012	R207 On 07-November-13			Bond Future	6.72	104.9835	105.0183	104.9835	0.00
06/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3273	3	3	3	0.00
06/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3248	3	3	3	0.00
06/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3299	3	3	3	0.00
06/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3324	3	3	3	0.00
06/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3375	3	3	3	0.00
06/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3350	3	3	3	0.00

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06/11/2012	R208 On 01-November-12			Bond Future	6.66	101.2491	101.2491	101.2491	0.00
06/11/2012	R208 On 07-February-13			Bond Future	6.70	102.7554	102.8239	102.7554	18,386.00
06/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7787	8	8	8	0.00
06/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8055	8	8	8	0.00
06/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12225	12	12	12	0.00
06/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	382	0	0	0	12,250.00
06/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6621	7	7	7	0.00
06/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6989	7	7	7	0.00
06/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7520	7	8	7	0.00
06/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	102	0	0	0	0.00
06/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	137	0	0	0	0.00
06/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	168	0	0	0	0.00
06/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4822	5	5	5	0.00
06/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	4	0	0	0	0.00
06/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	74	0	0	0	0.00
06/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	87	0	0	0	0.00
06/11/2012	R208 On 02-May-13			Bond Future	6.75	100.6175	100.6869	100.6175	47.00
06/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2277	2	2	2	0.00
06/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2249	2	2	2	0.00
06/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2221	2	2	2	0.00
06/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2875	3	3	3	0.00
06/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2842	3	3	3	0.00
06/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2810	3	3	3	0.00
06/11/2012	R208 On 07-November-13			Bond Future	6.90	99.8478	99.9197	99.8478	0.00
06/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3681	4	4	4	0.00
06/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5849	6	6	6	0.00
06/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3654	4	4	4	0.00
06/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3627	4	4	4	0.00
06/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4265	4	4	4	0.00
06/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4235	4	4	4	0.00
06/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2523	3	3	3	230.00
06/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4205	4	4	4	0.00
06/11/2012	R209 On 01-November-12			Bond Future	8.45	78.3438	78.3438	78.3438	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
06/11/2012	R209 On 07-February-13			Bond Future	8.45	79.4668	80.1112	79.4668	11,676.00
06/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3375	3	3	3	0.00
06/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4378	4	4	4	0.00
06/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	5030	5	5	5	0.00
06/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5656	5	6	5	0.00
06/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5889	5	6	5	0.00
06/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5312	5	5	5	0.00
06/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5598	5	6	5	0.00
06/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	846	1	1	1	0.00
06/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	938	1	1	1	0.00
06/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	762	1	1	1	0.00
06/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	829	1	1	1	0.00
06/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	1038	1	1	1	0.00
06/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1313	2	1	2	14,000.00
06/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1898	2	2	2	11,000.00
06/11/2012	R209 On 02-May-13			Bond Future	8.52	77.2958	77.9481	77.2958	33.00
06/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2590	2	3	2	0.00
06/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2561	2	3	2	0.00
06/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2531	2	3	2	0.00
06/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	7049	7	7	7	0.00
06/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6989	7	7	7	0.00
06/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6929	7	7	7	0.00
06/11/2012	R209 On 07-November-13			Bond Future	8.69	76.1685	76.8383	76.1685	0.00
06/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7372	7	7	7	0.00
06/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10263	10	10	10	0.00
06/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7332	7	7	7	0.00
06/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7293	7	7	7	0.00
06/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6498	7	6	7	0.00
06/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6459	7	6	7	0.00
06/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4224	4	4	4	180.00
06/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6421	7	6	7	0.00
06/11/2012	R210 On 01-November-12			Bond Future	158.70	158.6998	158.6998	158.6998	0.00
06/11/2012	R210 On 07-February-13			Bond Future	160.97	160.9727	160.9694	160.9727	1,264.00
06/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3979	4	4	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
06/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3969	4	4	4	0.00
06/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3959	4	4	4	0.00
06/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R210 On 02-May-13			Bond Future	161.15	161.1575	161.1539	161.1575	7.00
06/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	14	0	0	0	0.00
06/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	4	0	0	0	0.00
06/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	6	0	0	0	0.00
06/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R211 On 01-November-12			Bond Future	123.76	123.7573	123.7573	123.7573	0.00
06/11/2012	R211 On 07-February-13			Bond Future	124.09	124.0983	124.0910	124.0983	703.00
06/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1101	1	1	1	0.00
06/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1091	1	1	1	0.00
06/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1081	1	1	1	0.00
06/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R211 On 02-May-13			Bond Future	125.66	125.6655	125.6580	125.6655	7.00
06/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	0	0	0	0	0.00
06/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	42	0	0	0	0.00
06/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	52	0	0	0	0.00
06/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	32	0	0	0	0.00
06/11/2012	R212 On 01-November-12			Bond Future	129.20	129.2025	129.2025	129.2025	0.00
06/11/2012	R212 On 07-February-13			Bond Future	129.59	129.5958	129.5912	129.5958	3,165.00
06/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	601	1	1	1	0.00
06/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	591	1	1	1	0.00
06/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	581	1	1	1	0.00
06/11/2012	R212 On 07-February-13	129.01	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
06/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R212 On 02-May-13			Bond Future	131.23	131.2324	131.2277	131.2324	11.00
06/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	138	0	0	0	0.00
06/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	118	0	0	0	0.00
06/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	128	0	0	0	0.00
06/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R213 On 01-November-12			Bond Future	8.25	89.5744	89.5744	89.5744	0.00
06/11/2012	R213 On 07-February-13			Bond Future	8.28	90.8144	91.3001	90.8144	7,169.00
06/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6033	6	6	6	0.00
06/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6329	6	6	6	0.00
06/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	6933	7	7	7	0.00
06/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6629	6	7	6	0.00
06/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	830	1	1	1	0.00
06/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	752	1	1	1	0.00
06/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	914	1	1	1	0.00
06/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	1005	1	1	1	0.00
06/11/2012	R213 On 02-May-13			Bond Future	8.35	88.3892	88.8808	88.3892	5.00
06/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2450	2	2	2	0.00
06/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2390	2	2	2	0.00
06/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2420	2	2	2	0.00
06/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6735	7	7	7	0.00
06/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6795	7	7	7	0.00
06/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6676	7	7	7	0.00
06/11/2012	R213 On 07-November-13			Bond Future	8.53	87.1596	87.6646	87.1596	0.00
06/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6588	6	7	6	0.00
06/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6548	6	7	6	0.00
06/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6509	6	7	6	0.00
06/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6049	6	6	6	0.00
06/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6008	6	6	6	0.00
06/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5968	6	6	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
06/11/2012	R214 On 01-November-12			Bond Future	8.48	80.0615	80.0615	80.0615	0.00
06/11/2012	R214 On 07-February-13			Bond Future	8.47	81.2541	81.9343	81.2541	1,714.00
06/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	1007	0	1	0	0.00
06/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	1093	0	1	0	0.00
06/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1179	0	1	0	0.00
06/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
06/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00