



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 07/12/2012 To: 07/12/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	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
07/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	2025 On 07-February-13			Bond Future	112.95	111.4465	112.9510	111.4465	0.00
07/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	1961	0	2	0	0.00
07/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	1951	0	2	0	0.00
07/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	1941	0	2	0	0.00
07/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
07/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
07/12/2012	2038 On 07-February-13			Bond Future	112.60	111.4665	112.6025	111.4665	0.00
07/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	6612	5	7	5	0.00
07/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	6592	5	7	5	0.00
07/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	6602	5	7	5	0.00
07/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
07/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
07/12/2012	2050 On 07-February-13			Bond Future	118.44	117.3430	118.4424	117.3430	0.00
07/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	5452	4	5	4	0.00
07/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	5442	4	5	4	0.00
07/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	5432	4	5	4	0.00
07/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
07/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
07/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	AL7T On 07-February-13			Index Future	485.28	483.9470	485.2800	483.9470	12.00
07/12/2012	AL7T On 02-May-13			Index Future	491.86	490.0110	491.8570	490.0110	0.00
07/12/2012	ALBI On 07-February-13			Index Future	433.07	431.5810	433.0660	431.5810	1,077.00
07/12/2012	ALBI On 02-May-13			Index Future	438.94	436.9890	438.9360	436.9890	0.00
07/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C212 On 31-January-22			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
07/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/12/2012	EL28 On 07-February-13			Bond Future	113.33	112.7861	113.3350	112.7861	0.00
07/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	325	0	0	0	0.00
07/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	335	0	0	0	0.00
07/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	345	0	0	0	0.00
07/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
07/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
07/12/2012	ES33 On 07-February-13			Bond Future	8.82	90.0752	90.6397	90.0752	303.00
07/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
07/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
07/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
07/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2279	3	2	3	0.00
07/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2368	3	2	3	0.00
07/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2456	3	2	3	0.00
07/12/2012	GOVI On 07-February-13			GOVI	433.24	431.7840	433.2430	431.7840	334.00
07/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	2530	0	0	0	0.00
07/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	2330	0	0	0	0.00
07/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	2430	0	0	0	0.00
07/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	1	0	1	0.00
07/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	1	0	1	0.00
07/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	1	0	1	0.00
07/12/2012	GOVI On 02-May-13			GOVI	439.12	437.1940	439.1160	437.1940	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
07/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	61260	4	6	4	0.00
07/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	61060	4	6	4	0.00
07/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	61160	4	6	4	0.00
07/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
07/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
07/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
07/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/12/2012	IGOV On 07-February-13			Index Future	199.46	197.4860	199.4620	197.4860	608.00
07/12/2012	IGOV On 02-May-13			Index Future	202.17	199.9610	202.1660	199.9610	0.00
07/12/2012	ILBI On 07-February-13			Index Future	527.68	526.4880	527.6820	526.4880	169.00
07/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
07/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	840.00
07/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.11	94.8900	94.8900	94.8900	0.00
07/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.06	94.9400	94.9400	94.9400	0.00
07/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.04	94.9600	94.9600	94.9600	1,000.00
07/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	0.00
07/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	5.01	94.9900	94.9900	94.9900	0.00
07/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.0100	95.0100	95.0100	500.00
07/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	2,200.00
07/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.9000	94.9000	94.9000	2,000.00
07/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.22	94.7800	94.7800	94.7800	1,000.00
07/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.35	94.6500	94.6500	94.6500	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.47	94.5300	94.5300	94.5300	0.00
07/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
07/12/2012	R023 On 07-February-13			Bond Future	6.93	109.0032	109.3804	109.0032	1,640.00
07/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	802	0	1	0	0.00
07/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	948	1	1	1	0.00
07/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	875	0	1	0	0.00
07/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R023 On 02-May-13			Bond Future	6.98	106.3975	106.8294	106.3975	2.00
07/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	586	0	1	0	0.00
07/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	442	0	0	0	0.00
07/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	514	0	1	0	0.00
07/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R023 On 01-August-13			Bond Future	7.03	107.8295	108.3269	107.8295	0.00
07/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	1857	1	2	1	0.00
07/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	1996	1	2	1	0.00
07/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	1926	1	2	1	0.00
07/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R157 On 07-February-13			Bond Future	5.48	124.6513	124.6727	124.6513	7,617.00
07/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2118	2	2	2	0.00
07/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2681	3	3	3	0.00
07/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3194	3	3	3	0.00
07/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3323	3	3	3	0.00
07/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3451	3	3	3	0.00
07/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	1	0	0	0	0.00

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07/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	3	0	0	0	0.00
07/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	12	0	0	0	0.00
07/12/2012	R157 On 02-May-13			Bond Future	5.48	119.3447	119.4233	119.3447	141.00
07/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	459	0	0	0	0.00
07/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	449	0	0	0	0.00
07/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	469	0	0	0	0.00
07/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	766	1	1	1	0.00
07/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	794	1	1	1	0.00
07/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	780	1	1	1	0.00
07/12/2012	R157 On 07-November-13			Bond Future	5.47	115.8268	116.0142	115.8268	0.00
07/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	967	1	1	1	0.00
07/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	946	1	1	1	0.00
07/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	956	1	1	1	0.00
07/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	715	1	1	1	0.00
07/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	724	1	1	1	0.00
07/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	706	1	1	1	0.00
07/12/2012	R186 On 07-February-13			Bond Future	7.39	127.4317	128.1526	127.4317	44,663.00
07/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1138	1	1	1	10,300.00
07/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2023	2	2	2	670.00
07/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3257	3	3	3	575.00
07/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	9207	9	9	9	0.00
07/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	10715	10	11	10	0.00
07/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	4812	4	5	4	1,000.00
07/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	6636	6	7	6	0.00
07/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	11137	10	11	10	0.00
07/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	10294	10	10	10	0.00
07/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	10462	10	10	10	0.00
07/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	189	0	0	0	0.00
07/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	200	0	0	0	0.00
07/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	148	0	0	0	0.00
07/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	700	1	1	1	150.00
07/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	1277	2	1	2	0.00
07/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	172	0	0	0	0.00
07/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	294	0	0	0	2,000.00

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07/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	2190	3	2	3	0.00
07/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	3495	4	3	4	0.00
07/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	5221	6	5	6	0.00
07/12/2012	R186 On 02-May-13			Bond Future	7.45	128.9599	129.7490	128.9599	12.00
07/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4027	4	4	4	0.00
07/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	3979	4	4	4	0.00
07/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	3932	4	4	4	0.00
07/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	4542	5	5	5	0.00
07/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	4490	5	4	5	0.00
07/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	4437	5	4	5	0.00
07/12/2012	R186 On 07-November-13			Bond Future	7.58	127.1542	128.0791	127.1542	0.00
07/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	9539	9	10	9	0.00
07/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	9595	9	10	9	0.00
07/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13170	12	13	12	0.00
07/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	9651	9	10	9	0.00
07/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	4310	5	4	5	0.00
07/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2694	3	3	3	130.00
07/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	4343	5	4	5	0.00
07/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	4377	5	4	5	0.00
07/12/2012	R189 On 07-February-13			Bond Future	217.50	217.4392	217.5038	217.4392	154.00
07/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4514	4	5	4	0.00
07/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4504	4	5	4	0.00
07/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4494	4	4	4	0.00
07/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R197 On 07-February-13			Bond Future	287.05	284.4161	287.0509	284.4161	2,543.00
07/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	8061	5	8	5	0.00
07/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	8041	5	8	5	0.00
07/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	8051	5	8	5	0.00
07/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R197 On 07-February-13	278.99	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
07/12/2012	R197 On 02-May-13			Bond Future	290.94	287.9801	290.9352	287.9801	40.00
07/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8545	6	9	6	0.00
07/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8535	6	9	6	0.00
07/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8525	6	9	6	0.00
07/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R201 On 07-February-13			Bond Future	5.08	107.6754	107.6878	107.6754	1,540.00
07/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	168	0	0	0	0.00
07/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	970	1	1	1	0.00
07/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2025	2	2	2	0.00
07/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2202	2	2	2	0.00
07/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2114	2	2	2	0.00
07/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	20	0	0	0	0.00
07/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	343	0	0	0	0.00
07/12/2012	R201 On 02-May-13			Bond Future	5.02	108.9667	109.0293	108.9667	4.00
07/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	7	0	0	0	0.00
07/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	7	0	0	0	0.00
07/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	6	0	0	0	0.00
07/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1593	2	2	2	0.00
07/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1561	2	2	2	0.00
07/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1577	2	2	2	0.00
07/12/2012	R201 On 07-November-13			Bond Future	4.78	107.5033	107.6634	107.5033	0.00
07/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	436	0	0	0	0.00
07/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	430	0	0	0	0.00
07/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	441	0	0	0	0.00
07/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	408	0	0	0	0.00
07/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	419	1	0	1	0.00
07/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	414	0	0	0	0.00
07/12/2012	R202 On 07-February-13			Bond Future	215.86	212.3938	215.8578	212.3938	51,724.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	10868	7	11	7	0.00
07/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	10858	7	11	7	0.00
07/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	10848	7	11	7	0.00
07/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R202 On 02-May-13			Bond Future	218.78	215.0551	218.7787	215.0551	1.00
07/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	7739	4	8	4	0.00
07/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	7719	4	8	4	0.00
07/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	7729	4	8	4	0.00
07/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R203 On 07-February-13			Bond Future	5.93	112.4753	112.6011	112.4753	19,048.00
07/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	235	0	0	0	10,000.00
07/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1243	1	1	1	12,600.00
07/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2307	2	2	2	0.00
07/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2663	3	3	3	0.00
07/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3032	3	3	3	0.00
07/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4143	4	4	4	0.00
07/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2483	2	2	2	0.00
07/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	4963	5	5	5	0.00
07/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	7	0	0	0	0.00
07/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	136	0	0	0	0.00
07/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	21	0	0	0	0.00
07/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	75	0	0	0	30,250.00
07/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	112	0	0	0	0.00
07/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	164	0	0	0	0.00
07/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	499	1	0	1	3,254.00
07/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1887	2	2	2	0.00
07/12/2012	R203 On 02-May-13			Bond Future	5.96	109.6677	109.8467	109.6677	22.00
07/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1094	1	1	1	0.00
07/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1113	1	1	1	0.00
07/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1075	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
07/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1356	1	1	1	0.00
07/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1315	1	1	1	0.00
07/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1335	1	1	1	0.00
07/12/2012	R203 On 07-November-13			Bond Future	6.03	108.5306	108.8130	108.5306	0.00
07/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1780	2	2	2	0.00
07/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1762	2	2	2	0.00
07/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1797	2	2	2	0.00
07/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1873	2	2	2	0.00
07/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1909	2	2	2	0.00
07/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1891	2	2	2	0.00
07/12/2012	R204 On 07-February-13			Bond Future	6.16	109.9714	110.0726	109.9714	11,672.00
07/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5611	6	6	6	0.00
07/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6362	6	6	6	0.00
07/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8694	9	9	9	0.00
07/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	8924	9	9	9	0.00
07/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9154	9	9	9	0.00
07/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	1	0	0	0	0.00
07/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	11	0	0	0	0.00
07/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	24	0	0	0	0.00
07/12/2012	R204 On 02-May-13			Bond Future	6.20	111.2902	111.4438	111.2902	24.00
07/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	1974	2	2	2	0.00
07/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1946	2	2	2	0.00
07/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2001	2	2	2	0.00
07/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1454	2	1	2	0.00
07/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1497	2	1	2	0.00
07/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1475	2	1	2	0.00
07/12/2012	R204 On 07-November-13			Bond Future	6.29	110.2738	110.5299	110.2738	0.00
07/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2620	2	3	2	0.00
07/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2643	3	3	3	0.00
07/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2598	2	3	2	0.00
07/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4505	4	5	4	0.00
07/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1343	1	1	1	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2576	3	3	3	0.00
07/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2531	3	3	3	0.00
07/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2553	3	3	3	0.00
07/12/2012	R206 On 07-February-13			Bond Future	5.06	102.7439	102.7472	102.7439	1,120.00
07/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	20	0	0	0	0.00
07/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	82	0	0	0	0.00
07/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	803	1	1	1	0.00
07/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	847	1	1	1	0.00
07/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	892	1	1	1	0.00
07/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	136	0	0	0	0.00
07/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	293	0	0	0	0.00
07/12/2012	R206 On 02-May-13			Bond Future	4.94	103.9758	104.0274	103.9758	23.00
07/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
07/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
07/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
07/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1054	1	1	1	0.00
07/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1068	1	1	1	0.00
07/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1061	1	1	1	0.00
07/12/2012	R206 On 07-November-13			Bond Future	3.20	103.0261	103.1713	103.0261	0.00
07/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	204	0	0	0	0.00
07/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	206	0	0	0	0.00
07/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	202	0	0	0	0.00
07/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	6	0	0	0	0.00
07/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	6	0	0	0	0.00
07/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	6	0	0	0	0.00
07/12/2012	R207 On 07-February-13			Bond Future	6.45	104.7563	104.9858	104.7563	6,643.00
07/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	6629	6	7	6	0.00
07/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	7346	7	7	7	0.00
07/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	9379	9	9	9	0.00
07/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	9881	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	9631	9	10	9	0.00
07/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	1	0	0	0	0.00
07/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	1	0	0	0	0.00
07/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	1	0	0	0	0.00
07/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	12	0	0	0	0.00
07/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	23	0	0	0	0.00
07/12/2012	R207 On 02-May-13			Bond Future	6.49	106.0123	106.2939	106.0123	0.00
07/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1886	2	2	2	0.00
07/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	1912	2	2	2	0.00
07/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1859	2	2	2	0.00
07/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	2142	2	2	2	0.00
07/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	2085	2	2	2	0.00
07/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	2113	2	2	2	0.00
07/12/2012	R207 On 07-November-13			Bond Future	6.59	105.2460	105.6296	105.2460	0.00
07/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3360	3	3	3	0.00
07/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3333	3	3	3	0.00
07/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3386	3	3	3	0.00
07/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2801	3	3	3	0.00
07/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2849	3	3	3	0.00
07/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2825	3	3	3	0.00
07/12/2012	R208 On 07-February-13			Bond Future	6.55	103.5152	103.7696	103.5152	18,998.00
07/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	8657	8	9	8	0.00
07/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	8935	9	9	9	0.00
07/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	13167	13	13	13	0.00
07/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	320	0	0	0	12,250.00
07/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	7431	7	7	7	0.00
07/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	7821	8	8	8	0.00
07/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	8379	8	8	8	0.00
07/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	15	0	0	0	0.00
07/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	24	0	0	0	0.00
07/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	32	0	0	0	0.00
07/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	3814	4	4	4	0.00
07/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	9	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
07/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	12	0	0	0	0.00
07/12/2012	R208 On 02-May-13			Bond Future	6.59	101.3636	101.6690	101.3636	47.00
07/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2532	2	3	2	0.00
07/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2500	2	2	2	0.00
07/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2468	2	2	2	0.00
07/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	2140	2	2	2	0.00
07/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	2111	2	2	2	0.00
07/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	2082	2	2	2	0.00
07/12/2012	R208 On 07-November-13			Bond Future	6.68	100.7614	101.1666	100.7614	0.00
07/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	3971	4	4	4	0.00
07/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6362	6	6	6	0.00
07/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	3941	4	4	4	0.00
07/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	3911	4	4	4	0.00
07/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	3302	3	3	3	0.00
07/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	3275	3	3	3	0.00
07/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1789	2	2	2	230.00
07/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	3248	3	3	3	0.00
07/12/2012	R209 On 07-February-13			Bond Future	8.21	81.5673	82.1383	81.5673	11,374.00
07/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	4309	4	4	4	0.00
07/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	5560	5	6	5	0.00
07/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	6349	6	6	6	0.00
07/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	7090	7	7	7	0.00
07/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	7362	7	7	7	0.00
07/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	6684	6	7	6	0.00
07/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	7022	7	7	7	0.00
07/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	243	0	0	0	0.00
07/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	284	0	0	0	0.00
07/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	208	0	0	0	0.00
07/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	236	0	0	0	0.00
07/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	330	0	0	0	0.00
07/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	468	1	0	1	14,000.00
07/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	805	1	1	1	11,000.00
07/12/2012	R209 On 02-May-13			Bond Future	8.27	79.4039	80.0194	79.4039	33.00
07/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2663	2	3	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
07/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2628	2	3	2	0.00
07/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2594	2	3	2	0.00
07/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	5040	5	5	5	0.00
07/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4985	5	5	5	0.00
07/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	4931	5	5	5	0.00
07/12/2012	R209 On 07-November-13			Bond Future	8.40	78.4478	79.1523	78.4478	0.00
07/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8102	8	8	8	0.00
07/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	11323	11	11	11	0.00
07/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8058	8	8	8	0.00
07/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8014	8	8	8	0.00
07/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4905	5	5	5	0.00
07/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4871	5	5	5	0.00
07/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2971	3	3	3	180.00
07/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4838	5	5	5	0.00
07/12/2012	R210 On 07-February-13			Bond Future	164.70	163.5859	164.6957	163.5859	1,212.00
07/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	7706	7	8	7	0.00
07/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	7696	7	8	7	0.00
07/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	7686	7	8	7	0.00
07/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R210 On 02-May-13			Bond Future	165.07	163.7834	165.0715	163.7834	7.00
07/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	3931	3	4	3	0.00
07/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	3911	3	4	3	0.00
07/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	3921	3	4	3	0.00
07/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R211 On 07-February-13			Bond Future	125.75	125.7056	125.7465	125.7056	522.00
07/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2757	3	3	3	0.00
07/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2747	3	3	3	0.00
07/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2737	3	3	3	0.00
07/12/2012	R211 On 07-February-13	123.01	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
07/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R211 On 02-May-13			Bond Future	127.45	127.2808	127.4484	127.2808	7.00
07/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1758	2	2	2	0.00
07/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1738	2	2	2	0.00
07/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1748	2	2	2	0.00
07/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R212 On 07-February-13			Bond Future	132.67	131.5365	132.6695	131.5365	3,064.00
07/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3679	3	4	3	0.00
07/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3669	3	4	3	0.00
07/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3659	3	4	3	0.00
07/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R212 On 02-May-13			Bond Future	134.47	133.1848	134.4650	133.1848	11.00
07/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3375	2	3	2	0.00
07/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3355	2	3	2	0.00
07/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3365	2	3	2	0.00
07/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
07/12/2012	R213 On 07-February-13			Bond Future	7.92	93.7335	94.4570	93.7335	9,399.00
07/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	8419	8	8	8	0.00
07/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	8775	8	9	8	0.00
07/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	9488	9	9	9	0.00
07/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	9131	8	9	8	0.00
07/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	175	0	0	0	0.00
07/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	150	0	0	0	0.00
07/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	203	0	0	0	0.00
07/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	234	0	0	0	0.00
07/12/2012	R213 On 02-May-13			Bond Future	7.97	91.3233	92.0989	91.3233	5.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3441	3	3	3	0.00
07/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3361	3	3	3	0.00
07/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3401	3	3	3	0.00
07/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	4499	5	4	5	0.00
07/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	4548	5	5	5	0.00
07/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	4449	5	4	5	0.00
07/12/2012	R213 On 07-November-13			Bond Future	8.11	90.3032	91.1824	90.3032	0.00
07/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	8505	8	9	8	0.00
07/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	8457	8	8	8	0.00
07/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	8410	8	8	8	0.00
07/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	4432	5	4	5	0.00
07/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	4400	5	4	5	0.00
07/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	4368	5	4	5	0.00
07/12/2012	R214 On 07-February-13			Bond Future	8.25	83.3801	83.9843	83.3801	1,714.00
07/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4200	4	4	4	0.00
07/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	4260	4	4	4	0.00
07/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	4319	4	4	4	0.00
07/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	1090	1	1	1	0.00
07/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	1116	1	1	1	0.00
07/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	1143	1	1	1	0.00