



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	2025 On 02-August-12			Bond Future	104.96	104.9758	104.9554	104.9758	0.00
01/08/2012	2025 On 02-August-12	99.99	Call	Bond Future	4965	5	4965	5	0.00
01/08/2012	2025 On 02-August-12	100.00	Call	Bond Future	4955	5	4955	5	0.00
01/08/2012	2025 On 02-August-12	100.01	Call	Bond Future	4945	5	4945	5	0.00
01/08/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2025 On 01-November-12			Bond Future	106.29	106.3099	106.2884	106.3099	3,762.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6298	6	6298	6	0.00
01/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6278	6	6278	6	0.00
01/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6288	6	6288	6	0.00
01/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2038 On 02-August-12			Bond Future	102.59	102.6076	102.5921	102.6076	0.00
01/08/2012	2038 On 02-August-12	97.99	Call	Bond Future	4602	5	4602	5	0.00
01/08/2012	2038 On 02-August-12	98.00	Call	Bond Future	4592	5	4592	5	0.00
01/08/2012	2038 On 02-August-12	98.01	Call	Bond Future	4582	5	4582	5	0.00
01/08/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2038 On 01-November-12			Bond Future	103.90	103.9115	103.8952	103.9115	0.00
01/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	4905	5	4905	5	0.00
01/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	4885	5	4885	5	0.00
01/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	4895	5	4895	5	0.00
01/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2050 On 02-August-12			Bond Future	109.29	109.3014	109.2851	109.3014	0.00
01/08/2012	2050 On 02-August-12	102.99	Call	Bond Future	6295	6	6295	6	0.00
01/08/2012	2050 On 02-August-12	103.00	Call	Bond Future	6285	6	6285	6	0.00
01/08/2012	2050 On 02-August-12	103.01	Call	Bond Future	6275	6	6275	6	0.00
01/08/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2050 On 01-November-12			Bond Future	110.67	110.6904	110.6730	110.6904	0.00
01/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6683	7	6683	7	0.00
01/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6663	7	6663	7	0.00
01/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6673	7	6673	7	0.00
01/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	2050 On 01-November-12	103.99	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
01/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	AL7T On 02-August-12			Index Future	466.45	465.8930	466.4480	465.8930	0.00
01/08/2012	AL7T On 01-November-12			Index Future	472.37	471.8140	472.3720	471.8140	13.00
01/08/2012	AL7T On 07-February-13			Index Future	479.18	478.5910	479.1760	478.5910	0.00
01/08/2012	ALBI On 02-August-12			Index Future	419.22	418.9700	419.2190	418.9700	16.00
01/08/2012	ALBI On 01-November-12			Index Future	424.54	424.2950	424.5440	424.2950	873.00
01/08/2012	ALBI On 07-February-13			Index Future	430.66	430.3890	430.6590	430.3890	118.00
01/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/08/2012	EL28 On 01-November-12			Bond Future	106.94	106.8134	106.9361	106.8134	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
01/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	946	1	946	1	0.00
01/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	936	1	936	1	0.00
01/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	926	1	926	1	0.00
01/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	ES33 On 02-August-12			Bond Future	8.58	92.4126	8.5760	92.4126	0.00
01/08/2012	ES33 On 01-November-12			Bond Future	8.66	89.8099	8.6630	89.8099	303.00
01/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4513	4	4513	4	0.00
01/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/08/2012	ES33 On 07-February-13			Bond Future	8.75	91.1003	8.7546	91.1003	0.00
01/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
01/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
01/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
01/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1786	2	1786	2	0.00
01/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1697	2	1697	2	0.00
01/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1875	2	1875	2	0.00
01/08/2012	GOVI On 02-August-12			GOVI	419.14	418.9440	419.1430	418.9440	130.00
01/08/2012	GOVI On 02-August-12	398.23	Call	GOVI	209130	21	209130	21	0.00
01/08/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
01/08/2012	GOVI On 01-November-12			GOVI	424.47	424.2680	424.4670	424.2680	236.00
01/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	205070	20	205070	20	0.00
01/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
01/08/2012	GOVI On 07-February-13			GOVI	430.58	430.3630	430.5810	430.3630	0.00
01/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
01/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
01/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
01/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	24290	3	24290	3	0.00
01/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	24190	3	24190	3	0.00
01/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	24090	3	24090	3	0.00
01/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/08/2012	IGOV On 02-August-12			Index Future	182.59	182.5950	182.5880	182.5950	110.00
01/08/2012	IGOV On 01-November-12			Index Future	184.91	184.9160	184.9070	184.9160	592.00
01/08/2012	IGOV On 07-February-13			Index Future	187.57	187.5720	187.5710	187.5720	14.00

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01/08/2012	ILBI On 02-August-12			Index Future	494.14	493.8210	494.1360	493.8210	0.00
01/08/2012	ILBI On 01-November-12			Index Future	500.74	501.1630	500.7380	501.1630	0.00
01/08/2012	ILBI On 07-February-13			Index Future	501.16	501.1600	501.1600	501.1600	169.00
01/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	0.00
01/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.99	95.0200	4.9900	95.0200	44,760.00
01/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.95	95.0700	4.9500	95.0700	0.00
01/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.88	95.1500	4.8800	95.1500	0.00
01/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.84	95.1900	4.8400	95.1900	840.00
01/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.84	95.1800	4.8400	95.1800	0.00
01/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.84	95.1800	4.8400	95.1800	1,000.00
01/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.91	95.1100	4.9100	95.1100	500.00
01/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	1,700.00
01/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.15	94.8700	5.1500	94.8700	1,500.00
01/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.29	94.7300	5.2900	94.7300	800.00
01/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.44	94.5800	5.4400	94.5800	0.00
01/08/2012	R023 On 01-November-12			Bond Future	7.09	7.0500	7.0872	7.0500	561.00
01/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	203	0	203	0	0.00
01/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	278	0	278	0	0.00
01/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	353	0	353	0	0.00
01/08/2012	R023 On 07-February-13			Bond Future	7.15	7.0500	7.1546	7.0500	0.00
01/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	764	0	764	0	0.00
01/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	691	0	691	0	0.00

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01/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	838	0	838	0	0.00
01/08/2012	R023 On 02-May-13			Bond Future	7.21	7.0500	7.2124	7.0500	0.00
01/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1092	0	1092	0	0.00
01/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1164	0	1164	0	0.00
01/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1236	0	1236	0	0.00
01/08/2012	R157 On 02-August-12			Bond Future	5.50	127.8554	5.5005	127.8554	4,397.00
01/08/2012	R157 On 02-August-12	6.15	Call	Bond Future	2062	2	2062	2	0.00
01/08/2012	R157 On 02-August-12	6.35	Call	Bond Future	2688	3	2688	3	1,250.00
01/08/2012	R157 On 02-August-12	6.55	Call	Bond Future	3310	3	3310	3	0.00
01/08/2012	R157 On 02-August-12	6.95	Call	Bond Future	4541	5	4541	5	0.00
01/08/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
01/08/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
01/08/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R157 On 01-November-12			Bond Future	5.54	122.6813	5.5399	122.6813	12,349.00
01/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	1016	1	1016	1	5,630.00
01/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2107	2	2107	2	0.00
01/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	68	0	68	0	0.00
01/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	312	0	312	0	0.00
01/08/2012	R157 On 07-February-13			Bond Future	5.56	124.4443	5.5627	124.4443	0.00
01/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2122	2	2122	2	0.00
01/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	235	0	235	0	0.00
01/08/2012	R157 On 02-May-13			Bond Future	5.58	119.1601	5.5823	119.1601	0.00
01/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	831	1	831	1	0.00
01/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	820	1	820	1	0.00
01/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	841	1	841	1	0.00
01/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1380	1	1380	1	0.00
01/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1408	1	1408	1	0.00
01/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1394	1	1394	1	0.00
01/08/2012	R186 On 02-August-12			Bond Future	7.33	129.1763	7.3308	129.1763	16,340.00
01/08/2012	R186 On 02-August-12	7.66	Call	Bond Future	3382	3	3382	3	276.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2012	R186 On 02-August-12	7.70	Call	Bond Future	3784	4	3784	4	0.00
01/08/2012	R186 On 02-August-12	7.76	Call	Bond Future	4384	4	4384	4	43.00
01/08/2012	R186 On 02-August-12	8.30	Call	Bond Future	9603	10	9603	10	0.00
01/08/2012	R186 On 02-August-12	8.76	Call	Bond Future	13804	14	13804	14	0.00
01/08/2012	R186 On 02-August-12	8.00	Call	Bond Future	6744	7	6744	7	1,099.00
01/08/2012	R186 On 02-August-12	8.25	Call	Bond Future	9133	9	9133	9	8,750.00
01/08/2012	R186 On 02-August-12	9.00	Call	Bond Future	15911	16	15911	16	0.00
01/08/2012	R186 On 02-August-12	8.75	Call	Bond Future	13715	14	13715	14	0.00
01/08/2012	R186 On 02-August-12	8.66	Call	Bond Future	12909	13	12909	13	0.00
01/08/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	276.00
01/08/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	2,700.00
01/08/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
01/08/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R186 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	43.00
01/08/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	900.00
01/08/2012	R186 On 02-August-12	7.76	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R186 On 02-August-12	7.70	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R186 On 02-August-12	7.66	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R186 On 01-November-12			Bond Future	7.40	130.8180	7.3980	130.8180	34,190.00
01/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	10950	11	10950	11	0.00
01/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	13613	14	13613	14	0.00
01/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	6939	7	6939	7	200.00
01/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	5623	6	5623	6	1,858.00
01/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1394	1	1394	1	0.00
01/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	966	1	966	1	0.00
01/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	128	0	128	0	1,858.00
01/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	315	0	315	0	200.00
01/08/2012	R186 On 07-February-13			Bond Future	7.47	127.4070	7.4651	127.4070	350.00
01/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	10863	11	10863	11	0.00
01/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	2465	2	2465	2	10,300.00
01/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	7265	7	7265	7	0.00
01/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1306	1	1306	1	0.00
01/08/2012	R186 On 02-May-13			Bond Future	7.53	128.9610	7.5265	128.9610	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
01/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	5210	5	5210	5	0.00
01/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	5118	5	5118	5	0.00
01/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	5164	5	5164	5	0.00
01/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	6421	6	6421	6	0.00
01/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6475	7	6475	7	0.00
01/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6367	6	6367	6	0.00
01/08/2012	R189 On 02-August-12			Bond Future	218.77	218.8387	218.7677	218.8387	0.00
01/08/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R189 On 02-August-12	219.65	Put	Bond Future	882	1	882	1	0.00
01/08/2012	R189 On 01-November-12			Bond Future	215.05	215.1206	215.0472	215.1206	0.00
01/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	3953	4	3953	4	0.00
01/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	3963	4	3963	4	0.00
01/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	3943	4	3943	4	0.00
01/08/2012	R197 On 02-August-12			Bond Future	268.45	268.4990	268.4459	268.4990	0.00
01/08/2012	R197 On 02-August-12	256.15	Call	Bond Future	12296	12	12296	12	0.00
01/08/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R197 On 01-November-12			Bond Future	271.86	271.9111	271.8553	271.9111	5,528.00
01/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	4865	5	4865	5	0.00
01/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	4845	5	4845	5	0.00
01/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	4855	5	4855	5	0.00
01/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R201 On 02-August-12			Bond Future	4.91	109.5427	4.9099	109.5427	1,034.00
01/08/2012	R201 On 02-August-12	5.20	Call	Bond Future	674	1	674	1	0.00
01/08/2012	R201 On 02-August-12	5.20	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R201 On 01-November-12			Bond Future	4.88	110.9348	4.8802	110.9348	1,560.00
01/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	637	1	637	1	0.00
01/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	157	0	157	0	0.00
01/08/2012	R201 On 07-February-13			Bond Future	4.80	108.1200	4.7987	108.1200	0.00
01/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	665	1	665	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
01/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	333	0	333	0	0.00
01/08/2012	R201 On 02-May-13			Bond Future	4.71	109.4387	4.7123	109.4387	0.00
01/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	202	0	202	0	0.00
01/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	210	0	210	0	0.00
01/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	206	0	206	0	0.00
01/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1281	1	1281	1	0.00
01/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1268	1	1268	1	0.00
01/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1293	1	1293	1	0.00
01/08/2012	R202 On 02-August-12			Bond Future	197.00	197.0293	196.9999	197.0293	834.00
01/08/2012	R202 On 02-August-12	188.44	Call	Bond Future	8560	9	8560	9	0.00
01/08/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R202 On 01-November-12			Bond Future	199.50	199.5333	199.5019	199.5333	48,828.00
01/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7512	8	7512	8	0.00
01/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7502	8	7502	8	0.00
01/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7492	8	7492	8	0.00
01/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R203 On 02-August-12			Bond Future	5.91	113.3457	5.9106	113.3457	13,000.00
01/08/2012	R203 On 02-August-12	6.60	Call	Bond Future	3129	3	3129	3	4,200.00
01/08/2012	R203 On 02-August-12	6.85	Call	Bond Future	4237	4	4237	4	1,400.00
01/08/2012	R203 On 02-August-12	7.15	Call	Bond Future	5548	5	5548	5	0.00
01/08/2012	R203 On 02-August-12	7.55	Call	Bond Future	7264	7	7264	7	0.00
01/08/2012	R203 On 02-August-12	7.20	Call	Bond Future	5764	6	5764	6	0.00
01/08/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
01/08/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	1,400.00
01/08/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R203 On 02-August-12	6.60	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R203 On 01-November-12			Bond Future	5.96	110.6313	5.9596	110.6313	4,737.00
01/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	4004	4	4004	4	0.00
01/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	83	0	83	0	0.00
01/08/2012	R203 On 07-February-13			Bond Future	6.00	112.2208	6.0025	112.2208	2,860.00
01/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1785	2	1785	2	6,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	4200	4	4200	4	0.00
01/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	376	0	376	0	0.00
01/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1338	1	1338	1	0.00
01/08/2012	R203 On 02-May-13			Bond Future	6.04	109.4329	6.0408	109.4329	8.00
01/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1681	2	1681	2	0.00
01/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1699	2	1699	2	0.00
01/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1662	2	1662	2	0.00
01/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2263	2	2263	2	0.00
01/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2221	2	2221	2	0.00
01/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2242	2	2242	2	0.00
01/08/2012	R204 On 02-August-12			Bond Future	6.21	110.1933	6.2107	110.1933	1,552.00
01/08/2012	R204 On 02-August-12	7.15	Call	Bond Future	5010	5	5010	5	0.00
01/08/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R204 On 01-November-12			Bond Future	6.27	111.5937	6.2653	111.5937	3,787.00
01/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	5029	5	5029	5	0.00
01/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	123	0	123	0	0.00
01/08/2012	R204 On 07-February-13			Bond Future	6.31	109.1661	6.3149	109.1661	0.00
01/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	5279	5	5279	5	0.00
01/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	470	0	470	0	0.00
01/08/2012	R204 On 02-May-13			Bond Future	6.36	110.4976	6.3632	110.4976	0.00
01/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2324	2	2324	2	0.00
01/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2373	2	2373	2	0.00
01/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2349	2	2349	2	0.00
01/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2658	3	2658	3	0.00
01/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2634	3	2634	3	0.00
01/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2683	3	2683	3	0.00
01/08/2012	R206 On 02-August-12			Bond Future	5.05	103.8195	5.0501	103.8195	541.00
01/08/2012	R206 On 02-August-12	5.19	Call	Bond Future	196	0	196	0	0.00
01/08/2012	R206 On 02-August-12	5.19	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R206 On 01-November-12			Bond Future	5.02	105.1390	5.0241	105.1390	1,120.00
01/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	226	0	226	0	0.00
01/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	196	0	196	0	0.00
01/08/2012	R206 On 07-February-13			Bond Future	4.90	102.8841	4.9048	102.8841	0.00
01/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	235	0	235	0	0.00

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01/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	367	0	367	0	0.00
01/08/2012	R206 On 02-May-13			Bond Future	4.76	104.1390	4.7572	104.1390	0.00
01/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	70	0	70	0	0.00
01/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	71	0	71	0	0.00
01/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	72	0	72	0	0.00
01/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	1001	1	1001	1	0.00
01/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1007	1	1007	1	0.00
01/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1013	1	1013	1	0.00
01/08/2012	R207 On 02-August-12			Bond Future	6.48	104.7386	6.4807	104.7386	10,000.00
01/08/2012	R207 On 02-August-12	7.51	Call	Bond Future	5946	6	5946	6	0.00
01/08/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R207 On 01-November-12			Bond Future	6.54	106.0697	6.5383	106.0697	19,077.00
01/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5974	6	5974	6	0.00
01/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	137	0	137	0	0.00
01/08/2012	R207 On 07-February-13			Bond Future	6.59	103.9537	6.5937	103.9537	0.00
01/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	6256	6	6256	6	0.00
01/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	482	1	482	1	0.00
01/08/2012	R207 On 02-May-13			Bond Future	6.65	105.2216	6.6488	105.2216	0.00
01/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	2284	2	2284	2	0.00
01/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	2333	2	2333	2	0.00
01/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	2308	2	2308	2	0.00
01/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3396	4	3396	4	0.00
01/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3365	3	3365	3	0.00
01/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3426	4	3426	4	0.00
01/08/2012	R208 On 02-August-12			Bond Future	6.63	102.9990	6.6307	102.9990	11,890.00
01/08/2012	R208 On 02-August-12	7.20	Call	Bond Future	3636	3	3636	3	0.00
01/08/2012	R208 On 02-August-12	7.50	Call	Bond Future	5487	5	5487	5	1,150.00
01/08/2012	R208 On 02-August-12	8.25	Call	Bond Future	9923	10	9923	10	0.00
01/08/2012	R208 On 02-August-12	7.80	Call	Bond Future	7293	7	7293	7	0.00
01/08/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	1,150.00
01/08/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
01/08/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	1,150.00
01/08/2012	R208 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R208 On 01-November-12			Bond Future	6.69	100.9156	6.6895	100.9156	9,360.00

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01/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	6354	6	6354	6	0.00
01/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	2125	2	2125	2	0.00
01/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	5287	5	5287	5	0.00
01/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	290	0	290	0	12,250.00
01/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1362	1	1362	1	0.00
01/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	172	0	172	0	0.00
01/08/2012	R208 On 07-February-13			Bond Future	6.75	102.3657	6.7461	102.3657	0.00
01/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	784	1	784	1	12,250.00
01/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	6746	7	6746	7	0.00
01/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	599	1	599	1	0.00
01/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	5530	6	5530	6	0.00
01/08/2012	R208 On 02-May-13			Bond Future	6.80	100.2211	6.7980	100.2211	0.00
01/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2731	3	2731	3	0.00
01/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2759	3	2759	3	0.00
01/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2787	3	2787	3	0.00
01/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3623	4	3623	4	0.00
01/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3656	4	3656	4	0.00
01/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3689	4	3689	4	0.00
01/08/2012	R209 On 02-August-12			Bond Future	7.96	84.0277	7.9607	84.0277	4,211.00
01/08/2012	R209 On 02-August-12	8.91	Call	Bond Future	7959	8	7959	8	0.00
01/08/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R209 On 01-November-12			Bond Future	8.02	81.9544	8.0246	81.9544	3,756.00
01/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	8496	8	8496	8	0.00
01/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	515	1	515	1	0.00
01/08/2012	R209 On 07-February-13			Bond Future	8.09	83.1321	8.0892	83.1321	0.00
01/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	9386	9	9386	9	0.00
01/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1469	1	1469	1	0.00
01/08/2012	R209 On 02-May-13			Bond Future	8.15	81.0043	8.1465	81.0043	0.00
01/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	4862	5	4862	5	0.00
01/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	4902	5	4902	5	0.00
01/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	4942	5	4942	5	0.00
01/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6147	6	6147	6	0.00
01/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6196	6	6196	6	0.00
01/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6245	6	6245	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
01/08/2012	R210 On 02-August-12			Bond Future	150.64	150.4682	150.6372	150.4682	237.00
01/08/2012	R210 On 02-August-12	142.66	Call	Bond Future	7977	8	7977	8	0.00
01/08/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R210 On 01-November-12			Bond Future	150.74	150.5694	150.7395	150.5694	3,362.00
01/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	5750	6	5750	6	0.00
01/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	5730	6	5730	6	0.00
01/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	5740	6	5740	6	0.00
01/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R211 On 02-August-12			Bond Future	121.15	121.1878	121.1540	121.1878	0.00
01/08/2012	R211 On 02-August-12	120.36	Call	Bond Future	794	1	794	1	0.00
01/08/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R211 On 01-November-12			Bond Future	122.69	122.7280	122.6928	122.7280	480.00
01/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	703	1	703	1	0.00
01/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	683	1	683	1	0.00
01/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	693	1	693	1	0.00
01/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R212 On 02-August-12			Bond Future	123.50	123.5244	123.4994	123.5244	98.00
01/08/2012	R212 On 02-August-12	117.39	Call	Bond Future	6109	6	6109	6	0.00
01/08/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R212 On 01-November-12			Bond Future	125.07	125.0942	125.0679	125.0942	3,064.00
01/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3078	3	3078	3	0.00
01/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3058	3	3058	3	0.00
01/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3068	3	3068	3	0.00
01/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R213 On 02-August-12			Bond Future	7.77	95.3700	7.7707	95.3700	290.00
01/08/2012	R213 On 02-August-12	8.74	Call	Bond Future	8332	8	8332	8	0.00
01/08/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R213 On 01-November-12			Bond Future	7.84	93.0492	7.8374	93.0492	4,830.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	2477	2	2477	2	140.00
01/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	8716	9	8716	9	0.00
01/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	476	1	476	1	0.00
01/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3275	3	3275	3	0.00
01/08/2012	R213 On 07-February-13			Bond Future	7.91	94.3860	7.9062	94.3860	0.00
01/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	9622	9	9622	9	0.00
01/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1342	1	1342	1	0.00
01/08/2012	R213 On 02-May-13			Bond Future	7.96	92.0027	7.9646	92.0027	0.00
01/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	5009	5	5009	5	0.00
01/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	4927	5	4927	5	0.00
01/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	4968	5	4968	5	0.00
01/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	5985	6	5985	6	0.00
01/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6034	6	6034	6	0.00
01/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	5937	6	5937	6	0.00
01/08/2012	R214 On 02-August-12			Bond Future	7.98	85.9430	7.9807	85.9430	0.00
01/08/2012	R214 On 02-August-12	8.95	Call	Bond Future	8561	8	8561	8	0.00
01/08/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
01/08/2012	R214 On 01-November-12			Bond Future	8.04	83.7548	8.0423	83.7548	1,700.00
01/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
01/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	309	1	309	1	0.00
01/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	405	1	405	1	0.00
01/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	501	1	501	1	0.00