



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 06/12/2012 To: 06/12/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	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
06/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	2025 On 07-February-13			Bond Future	111.45	111.4268	111.4465	111.4268	0.00
06/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	456	0	0	0	0.00
06/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	446	0	0	0	0.00
06/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	436	0	0	0	0.00
06/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
06/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
06/12/2012	2038 On 07-February-13			Bond Future	111.47	110.1494	111.4665	110.1494	0.00
06/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	5477	4	5	4	0.00
06/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	5457	4	5	4	0.00
06/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	5467	4	5	4	0.00
06/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
06/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
06/12/2012	2050 On 07-February-13			Bond Future	117.34	115.2474	117.3430	115.2474	0.00
06/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	4353	2	4	2	0.00
06/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	4343	2	4	2	0.00
06/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	4333	2	4	2	0.00
06/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
06/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
06/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	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
06/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	AL7T On 07-February-13			Index Future	483.95	482.3540	483.9470	482.3540	12.00
06/12/2012	AL7T On 02-May-13			Index Future	490.01	488.3990	490.0110	488.3990	0.00
06/12/2012	ALBI On 07-February-13			Index Future	431.58	429.9210	431.5810	429.9210	1,077.00
06/12/2012	ALBI On 02-May-13			Index Future	436.99	435.3090	436.9890	435.3090	0.00
06/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	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
06/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/12/2012	EL28 On 07-February-13			Bond Future	112.79	111.7598	112.7861	111.7598	0.00
06/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
06/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
06/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
06/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	204	1	0	1	0.00
06/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	214	1	0	1	0.00
06/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	224	1	0	1	0.00
06/12/2012	ES33 On 07-February-13			Bond Future	8.89	89.4245	90.0752	89.4245	303.00
06/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
06/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
06/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
06/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2844	3	3	3	0.00
06/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2932	4	3	4	0.00
06/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3021	4	3	4	0.00
06/12/2012	GOVI On 07-February-13			GOVI	431.78	430.1590	431.7840	430.1590	334.00
06/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
06/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
06/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
06/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	12160	3	1	3	0.00
06/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	12260	3	1	3	0.00
06/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	12060	3	1	3	0.00
06/12/2012	GOVI On 02-May-13			GOVI	437.19	435.5510	437.1940	435.5510	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
06/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	42040	3	4	3	0.00
06/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	41840	3	4	3	0.00
06/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	41940	3	4	3	0.00
06/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
06/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
06/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
06/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/12/2012	IGOV On 07-February-13			Index Future	197.49	195.5160	197.4860	195.5160	608.00
06/12/2012	IGOV On 02-May-13			Index Future	199.96	197.9670	199.9610	197.9670	0.00
06/12/2012	ILBI On 07-February-13			Index Future	526.49	522.4790	526.4880	522.4790	169.00
06/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
06/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
06/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	840.00
06/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.11	94.6300	94.8900	94.6300	0.00
06/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.06	94.9400	94.9400	94.9400	0.00
06/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.04	94.9600	94.9600	94.9600	1,000.00
06/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	0.00
06/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	5.01	94.9900	94.9900	94.9900	0.00
06/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.0100	95.0100	95.0100	500.00
06/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	2,200.00
06/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.9000	94.9000	94.9000	2,000.00
06/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.22	94.7800	94.7800	94.7800	1,000.00
06/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.35	94.6400	94.6500	94.6400	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
06/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.47	94.5000	94.5300	94.5000	0.00
06/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
06/12/2012	R023 On 07-February-13			Bond Future	6.98	108.5068	109.0032	108.5068	1,640.00
06/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	424	0	0	0	0.00
06/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	571	0	1	0	0.00
06/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	498	0	0	0	0.00
06/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R023 On 02-May-13			Bond Future	7.04	105.8954	106.3975	105.8954	2.00
06/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	154	0	0	0	0.00
06/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	10	0	0	0	0.00
06/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	82	0	0	0	0.00
06/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R023 On 01-August-13			Bond Future	7.10	107.3207	107.8295	107.3207	0.00
06/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	1360	1	1	1	0.00
06/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	1498	1	1	1	0.00
06/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	1429	1	1	1	0.00
06/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R157 On 07-February-13			Bond Future	5.49	124.5782	124.6513	124.5782	7,617.00
06/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2098	2	2	2	0.00
06/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2660	3	3	3	0.00
06/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3173	3	3	3	0.00
06/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3301	3	3	3	0.00
06/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3429	3	3	3	0.00
06/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	1	0	0	0	0.00
06/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	1	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
06/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	3	0	0	0	0.00
06/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	13	0	0	0	0.00
06/12/2012	R157 On 02-May-13			Bond Future	5.51	119.2709	119.3447	119.2709	141.00
06/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	429	0	0	0	0.00
06/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	419	0	0	0	0.00
06/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	439	0	0	0	0.00
06/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	814	1	1	1	0.00
06/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	843	1	1	1	0.00
06/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	828	1	1	1	0.00
06/12/2012	R157 On 07-November-13			Bond Future	5.57	115.7517	115.8268	115.7517	0.00
06/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	867	1	1	1	0.00
06/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	848	1	1	1	0.00
06/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	858	1	1	1	0.00
06/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	804	1	1	1	0.00
06/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	813	1	1	1	0.00
06/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	795	1	1	1	0.00
06/12/2012	R186 On 07-February-13			Bond Future	7.47	126.6528	127.4317	126.6528	39,363.00
06/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	964	1	1	1	10,300.00
06/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	1753	1	2	1	670.00
06/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	2880	3	3	3	575.00
06/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	8567	8	9	8	0.00
06/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	10046	9	10	9	0.00
06/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	4334	4	4	4	1,000.00
06/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	6072	5	6	5	0.00
06/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	10462	10	10	10	0.00
06/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	9632	9	10	9	0.00
06/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	9798	9	10	9	0.00
06/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	245	0	0	0	0.00
06/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	260	0	0	0	0.00
06/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	194	0	0	0	0.00
06/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	858	1	1	1	150.00
06/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	1520	2	2	2	0.00
06/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	225	0	0	0	0.00
06/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	374	0	0	0	2,000.00

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06/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	2534	3	3	3	0.00
06/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	3946	4	4	4	0.00
06/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	5768	6	6	6	0.00
06/12/2012	R186 On 02-May-13			Bond Future	7.53	128.1717	128.9599	128.1717	212.00
06/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	3658	3	4	3	0.00
06/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	3613	3	4	3	0.00
06/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	3569	3	4	3	0.00
06/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	4968	5	5	5	0.00
06/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	4912	5	5	5	0.00
06/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	4857	5	5	5	0.00
06/12/2012	R186 On 07-November-13			Bond Future	7.68	126.3451	127.1542	126.3451	0.00
06/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	8960	8	9	8	0.00
06/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	9014	9	9	9	0.00
06/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	12487	12	12	12	0.00
06/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	9069	9	9	9	0.00
06/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	4652	5	5	5	0.00
06/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2935	3	3	3	130.00
06/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	4687	5	5	5	0.00
06/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	4723	5	5	5	0.00
06/12/2012	R189 On 07-February-13			Bond Future	217.44	217.4143	217.4392	217.4143	154.00
06/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4449	4	4	4	0.00
06/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4439	4	4	4	0.00
06/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4429	4	4	4	0.00
06/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R197 On 07-February-13			Bond Future	284.42	283.1105	284.4161	283.1105	2,543.00
06/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	5426	4	5	4	0.00
06/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	5406	4	5	4	0.00
06/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	5416	4	5	4	0.00
06/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
06/12/2012	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
06/12/2012	R197 On	02-May-13			Bond Future	287.98	286.6590	287.9801	286.6590	40.00
06/12/2012	R197 On	02-May-13	282.39	Call	Bond Future	5590	4	6	4	0.00
06/12/2012	R197 On	02-May-13	282.40	Call	Bond Future	5580	4	6	4	0.00
06/12/2012	R197 On	02-May-13	282.41	Call	Bond Future	5570	4	6	4	0.00
06/12/2012	R197 On	02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R197 On	02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R197 On	02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R201 On	07-February-13			Bond Future	5.08	107.6256	107.6754	107.6256	1,540.00
06/12/2012	R201 On	07-February-13	4.98	Call	Bond Future	165	0	0	0	0.00
06/12/2012	R201 On	07-February-13	5.60	Call	Bond Future	959	1	1	1	0.00
06/12/2012	R201 On	07-February-13	6.20	Call	Bond Future	2012	2	2	2	0.00
06/12/2012	R201 On	07-February-13	6.30	Call	Bond Future	2190	2	2	2	0.00
06/12/2012	R201 On	07-February-13	6.25	Call	Bond Future	2101	2	2	2	0.00
06/12/2012	R201 On	07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R201 On	07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R201 On	07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R201 On	07-February-13	5.60	Put	Bond Future	21	0	0	0	0.00
06/12/2012	R201 On	07-February-13	4.98	Put	Bond Future	353	0	0	0	0.00
06/12/2012	R201 On	02-May-13			Bond Future	5.06	108.9164	108.9667	108.9164	4.00
06/12/2012	R201 On	02-May-13	4.05	Call	Bond Future	6	0	0	0	0.00
06/12/2012	R201 On	02-May-13	4.06	Call	Bond Future	6	0	0	0	0.00
06/12/2012	R201 On	02-May-13	4.04	Call	Bond Future	5	0	0	0	0.00
06/12/2012	R201 On	02-May-13	4.04	Put	Bond Future	1654	2	2	2	0.00
06/12/2012	R201 On	02-May-13	4.06	Put	Bond Future	1622	2	2	2	0.00
06/12/2012	R201 On	02-May-13	4.05	Put	Bond Future	1638	2	2	2	0.00
06/12/2012	R201 On	07-November-13			Bond Future	4.93	107.4523	107.5033	107.4523	0.00
06/12/2012	R201 On	07-November-13	4.80	Call	Bond Future	359	0	0	0	0.00
06/12/2012	R201 On	07-November-13	4.79	Call	Bond Future	354	0	0	0	0.00
06/12/2012	R201 On	07-November-13	4.81	Call	Bond Future	364	0	0	0	0.00
06/12/2012	R201 On	07-November-13	4.81	Put	Bond Future	492	1	0	1	0.00
06/12/2012	R201 On	07-November-13	4.79	Put	Bond Future	504	1	1	1	0.00
06/12/2012	R201 On	07-November-13	4.80	Put	Bond Future	498	1	0	1	0.00
06/12/2012	R202 On	07-February-13			Bond Future	212.39	212.3534	212.3938	212.3534	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
06/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	7404	7	7	7	0.00
06/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	7394	7	7	7	0.00
06/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	7384	7	7	7	0.00
06/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R202 On 02-May-13			Bond Future	215.06	215.0148	215.0551	215.0148	1.00
06/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	4015	4	4	4	0.00
06/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	3995	4	4	4	0.00
06/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	4005	4	4	4	0.00
06/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R203 On 07-February-13			Bond Future	5.96	112.3417	112.4753	112.3417	19,048.00
06/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	214	0	0	0	10,000.00
06/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1170	1	1	1	12,600.00
06/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2205	2	2	2	0.00
06/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2555	2	3	2	0.00
06/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	2919	3	3	3	0.00
06/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4021	4	4	4	0.00
06/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2378	2	2	2	0.00
06/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	4839	5	5	5	0.00
06/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	9	0	0	0	0.00
06/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	157	0	0	0	0.00
06/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	25	0	0	0	0.00
06/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	88	0	0	0	30,250.00
06/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	130	0	0	0	0.00
06/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	187	0	0	0	0.00
06/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	551	1	1	1	3,254.00
06/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1992	2	2	2	0.00
06/12/2012	R203 On 02-May-13			Bond Future	6.01	109.5327	109.6677	109.5327	22.00
06/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1015	1	1	1	0.00
06/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1034	1	1	1	0.00
06/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	997	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
06/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1458	2	1	2	0.00
06/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1414	1	1	1	0.00
06/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1436	2	1	2	0.00
06/12/2012	R203 On 07-November-13			Bond Future	6.11	108.3926	108.5306	108.3926	0.00
06/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1645	2	2	2	0.00
06/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1629	2	2	2	0.00
06/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1662	2	2	2	0.00
06/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	2020	2	2	2	0.00
06/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	2057	2	2	2	0.00
06/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	2039	2	2	2	0.00
06/12/2012	R204 On 07-February-13			Bond Future	6.18	109.7558	109.9714	109.7558	11,672.00
06/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5514	5	6	5	0.00
06/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6263	6	6	6	0.00
06/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8593	8	9	8	0.00
06/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	8823	9	9	9	0.00
06/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9053	9	9	9	0.00
06/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	1	0	0	0	0.00
06/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	1	0	0	0	0.00
06/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	13	0	0	0	0.00
06/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	28	0	0	0	0.00
06/12/2012	R204 On 02-May-13			Bond Future	6.23	111.0721	111.2902	111.0721	24.00
06/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	1895	2	2	2	0.00
06/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1869	2	2	2	0.00
06/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	1922	2	2	2	0.00
06/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1529	2	2	2	0.00
06/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1574	2	2	2	0.00
06/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1551	2	2	2	0.00
06/12/2012	R204 On 07-November-13			Bond Future	6.34	110.0504	110.2738	110.0504	0.00
06/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2494	2	2	2	0.00
06/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2516	2	3	2	0.00
06/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2472	2	2	2	0.00
06/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4332	4	4	4	0.00
06/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1427	2	1	2	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
06/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2706	3	3	3	0.00
06/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2660	3	3	3	0.00
06/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2683	3	3	3	0.00
06/12/2012	R206 On 07-February-13			Bond Future	5.06	102.7224	102.7439	102.7224	1,120.00
06/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	20	0	0	0	0.00
06/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	81	0	0	0	0.00
06/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	799	1	1	1	0.00
06/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	844	1	1	1	0.00
06/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	889	1	1	1	0.00
06/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	138	0	0	0	0.00
06/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	296	0	0	0	0.00
06/12/2012	R206 On 02-May-13			Bond Future	5.01	103.9543	103.9758	103.9543	23.00
06/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
06/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
06/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
06/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1105	1	1	1	0.00
06/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1119	1	1	1	0.00
06/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1112	1	1	1	0.00
06/12/2012	R206 On 07-November-13			Bond Future	4.01	103.0047	103.0261	103.0047	0.00
06/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	89	0	0	0	0.00
06/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	90	0	0	0	0.00
06/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	88	0	0	0	0.00
06/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	37	0	0	0	0.00
06/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	36	0	0	0	0.00
06/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	37	0	0	0	0.00
06/12/2012	R207 On 07-February-13			Bond Future	6.49	104.4906	104.7563	104.4906	6,643.00
06/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	6405	6	6	6	0.00
06/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	7119	7	7	7	0.00
06/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	9150	9	9	9	0.00
06/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	9652	9	10	9	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
06/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	9401	9	9	9	0.00
06/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	1	0	0	0	0.00
06/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	1	0	0	0	0.00
06/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	2	0	0	0	0.00
06/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	15	0	0	0	0.00
06/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	29	0	0	0	0.00
06/12/2012	R207 On 02-May-13			Bond Future	6.54	105.7436	106.0123	105.7436	0.00
06/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1757	2	2	2	0.00
06/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	1783	2	2	2	0.00
06/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1732	2	2	2	0.00
06/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	2296	2	2	2	0.00
06/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	2237	2	2	2	0.00
06/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	2266	2	2	2	0.00
06/12/2012	R207 On 07-November-13			Bond Future	6.67	104.9706	105.2460	104.9706	0.00
06/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3160	3	3	3	0.00
06/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3134	3	3	3	0.00
06/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3186	3	3	3	0.00
06/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2984	3	3	3	0.00
06/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	3034	3	3	3	0.00
06/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	3009	3	3	3	0.00
06/12/2012	R208 On 07-February-13			Bond Future	6.59	103.1259	103.5152	103.1259	18,998.00
06/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	8406	8	8	8	0.00
06/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	8684	8	9	8	0.00
06/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	12913	13	13	13	0.00
06/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	286	0	0	0	12,250.00
06/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	7184	7	7	7	0.00
06/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	7573	7	8	7	0.00
06/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	8129	8	8	8	0.00
06/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	19	0	0	0	0.00
06/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	30	0	0	0	0.00
06/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	40	0	0	0	0.00
06/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	4034	4	4	4	0.00
06/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	12	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
06/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	15	0	0	0	0.00
06/12/2012	R208 On 02-May-13			Bond Future	6.64	100.9698	101.3636	100.9698	47.00
06/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2377	2	2	2	0.00
06/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2347	2	2	2	0.00
06/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2316	2	2	2	0.00
06/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	2294	2	2	2	0.00
06/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	2263	2	2	2	0.00
06/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	2233	2	2	2	0.00
06/12/2012	R208 On 07-November-13			Bond Future	6.75	100.3574	100.7614	100.3574	0.00
06/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	3757	4	4	4	0.00
06/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6083	6	6	6	0.00
06/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	3728	4	4	4	0.00
06/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	3699	3	4	3	0.00
06/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	3496	4	3	4	0.00
06/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	3468	4	3	4	0.00
06/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1915	2	2	2	230.00
06/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	3439	4	3	4	0.00
06/12/2012	R209 On 07-February-13			Bond Future	8.28	80.9105	81.5673	80.9105	11,374.00
06/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	3901	3	4	3	0.00
06/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	5098	5	5	5	0.00
06/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	5863	5	6	5	0.00
06/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	6584	6	7	6	0.00
06/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	6849	6	7	6	0.00
06/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	6188	6	6	6	0.00
06/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	6517	6	7	6	0.00
06/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	310	0	0	0	0.00
06/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	359	0	0	0	0.00
06/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	267	0	0	0	0.00
06/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	301	0	0	0	0.00
06/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	414	1	0	1	0.00
06/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	578	1	1	1	14,000.00
06/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	968	1	1	1	11,000.00
06/12/2012	R209 On 02-May-13			Bond Future	8.34	78.7394	79.4039	78.7394	33.00
06/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2421	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
06/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2389	2	2	2	0.00
06/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2356	2	2	2	0.00
06/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	5419	6	5	6	0.00
06/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	5361	6	5	6	0.00
06/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	5305	6	5	6	0.00
06/12/2012	R209 On 07-November-13			Bond Future	8.49	77.7655	78.4478	77.7655	0.00
06/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	7680	7	8	7	0.00
06/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	10817	10	11	10	0.00
06/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	7637	7	8	7	0.00
06/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	7594	7	8	7	0.00
06/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	5190	5	5	5	0.00
06/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	5155	5	5	5	0.00
06/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	3169	3	3	3	180.00
06/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	5120	5	5	5	0.00
06/12/2012	R210 On 07-February-13			Bond Future	163.59	163.5562	163.5859	163.5562	1,212.00
06/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	6596	7	7	7	0.00
06/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	6586	7	7	7	0.00
06/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	6576	7	7	7	0.00
06/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R210 On 02-May-13			Bond Future	163.78	163.7539	163.7834	163.7539	7.00
06/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	2643	3	3	3	0.00
06/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	2623	3	3	3	0.00
06/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	2633	3	3	3	0.00
06/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R211 On 07-February-13			Bond Future	125.71	125.6880	125.7056	125.6880	522.00
06/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2716	3	3	3	0.00
06/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2706	3	3	3	0.00
06/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2696	3	3	3	0.00
06/12/2012	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
06/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R211 On 02-May-13			Bond Future	127.28	127.2633	127.2808	127.2633	7.00
06/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1591	2	2	2	0.00
06/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1571	2	2	2	0.00
06/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1581	2	2	2	0.00
06/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R212 On 07-February-13			Bond Future	131.54	131.5144	131.5365	131.5144	3,064.00
06/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	2547	3	3	3	0.00
06/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	2537	3	3	3	0.00
06/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	2527	3	3	3	0.00
06/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R212 On 02-May-13			Bond Future	133.18	133.1628	133.1848	133.1628	11.00
06/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	2095	2	2	2	0.00
06/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	2075	2	2	2	0.00
06/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	2085	2	2	2	0.00
06/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
06/12/2012	R213 On 07-February-13			Bond Future	8.00	92.8338	93.7335	92.8338	9,399.00
06/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	7769	7	8	7	0.00
06/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	8116	7	8	7	0.00
06/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	8816	8	9	8	0.00
06/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	8466	8	8	8	0.00
06/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	233	0	0	0	0.00
06/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	202	0	0	0	0.00
06/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	268	0	0	0	0.00
06/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	308	0	0	0	0.00
06/12/2012	R213 On 02-May-13			Bond Future	8.06	90.4129	91.3233	90.4129	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
06/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3094	3	3	3	0.00
06/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3020	3	3	3	0.00
06/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3057	3	3	3	0.00
06/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	4930	5	5	5	0.00
06/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	4982	6	5	6	0.00
06/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	4877	5	5	5	0.00
06/12/2012	R213 On 07-November-13			Bond Future	8.21	89.3683	90.3032	89.3683	0.00
06/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	7962	7	8	7	0.00
06/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	7916	7	8	7	0.00
06/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	7871	7	8	7	0.00
06/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	4772	5	5	5	0.00
06/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	4738	5	5	5	0.00
06/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	4704	5	5	5	0.00
06/12/2012	R214 On 07-February-13			Bond Future	8.31	82.6408	83.3801	82.6408	1,714.00
06/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	3799	3	4	3	0.00
06/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	3856	3	4	3	0.00
06/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	3912	3	4	3	0.00
06/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	1287	2	1	2	0.00
06/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	1316	2	1	2	0.00
06/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	1346	2	1	2	0.00