



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	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
11/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	AL7T On 02-August-12			Index Future	438.08	441.6520	438.0790	441.6520	13.00
11/06/2012	AL7T On 01-November-12			Index Future	444.39	448.0180	444.3910	448.0180	0.00
11/06/2012	ALBI On 02-August-12			Index Future	396.18	399.8730	396.1830	399.8730	1,005.00
11/06/2012	ALBI On 01-November-12			Index Future	401.89	405.6370	401.8910	405.6370	0.00
11/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2012	ES33 On 02-August-12			Bond Future	9.54	84.8180	84.5480	84.8180	4,220.00
11/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
11/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
11/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
11/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	309	0	0	0	0.00
11/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	386	0	0	0	0.00
11/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	231	0	0	0	0.00
11/06/2012	ES33 On 01-November-12			Bond Future	9.64	82.2639	81.9910	82.2639	0.00
11/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
11/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
11/06/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
11/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1131	1	1	1	0.00
11/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1054	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
11/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	977	1	1	1	0.00
11/06/2012	GOVI On 02-August-12			GOVI	397.33	401.7180	397.3340	401.7180	269.00
11/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	73440	12	7	12	0.00
11/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	73340	12	7	12	0.00
11/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	73240	12	7	12	0.00
11/06/2012	GOVI On 02-August-12	395.91	Call	GOVI	14240	6	1	6	0.00
11/06/2012	GOVI On 02-August-12	395.91	Put	GOVI	0	0	0	0	0.00
11/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
11/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
11/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
11/06/2012	GOVI On 01-November-12			GOVI	403.06	407.5090	403.0580	407.5090	0.00
11/06/2012	GOVI On 01-November-12	401.75	Call	GOVI	13080	6	1	6	0.00
11/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	10480	5	1	5	0.00
11/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	10680	6	1	6	0.00
11/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	10580	6	1	6	0.00
11/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
11/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
11/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
11/06/2012	GOVI On 01-November-12	401.75	Put	GOVI	0	0	0	0	0.00
11/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2012	IGOV On 02-August-12			Index Future	174.55	174.3650	174.5530	174.3650	592.00
11/06/2012	IGOV On 01-November-12			Index Future	177.07	176.8780	177.0680	176.8780	0.00
11/06/2012	ILBI On 02-August-12			Index Future	473.26	471.6390	473.2630	471.6390	169.00
11/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
11/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	2,890.00
11/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.58	94.4300	94.4200	94.4300	0.00
11/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.51	94.4900	94.4900	94.4900	0.00
11/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.46	94.5500	94.5400	94.5500	44,760.00
11/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	0.00
11/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.36	94.6300	94.6400	94.6300	0.00
11/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.35	94.6400	94.6500	94.6400	840.00
11/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.38	94.6200	94.6200	94.6200	1,000.00
11/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.44	94.5500	94.5600	94.5500	500.00
11/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	1,700.00
11/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.76	94.2300	94.2400	94.2300	1,500.00
11/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.96	94.0400	94.0400	94.0400	0.00
11/06/2012	R157 On 02-August-12			Bond Future	6.26	125.3600	125.4413	125.3600	15,070.00
11/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	318	0	0	0	3,750.00
11/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	627	1	1	1	1,250.00
11/06/2012	R157 On 02-August-12	6.40	Call	Bond Future	723	1	1	1	0.00
11/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2146	2	2	2	0.00
11/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	5131	5	5	5	0.00
11/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	5279	5	5	5	0.00
11/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1056	1	1	1	0.00
11/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5426	5	5	5	0.00
11/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	165	0	0	0	1,250.00
11/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	24	0	0	0	3,750.00
11/06/2012	R157 On 02-August-12	6.40	Put	Bond Future	299	0	0	0	0.00
11/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	358	0	0	0	0.00
11/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	675	1	1	1	0.00
11/06/2012	R157 On 01-November-12			Bond Future	6.31	120.3619	120.4452	120.3619	100.00
11/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	2077	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
11/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	2192	2	2	2	0.00
11/06/2012	R157 On 01-November-12	6.45	Call	Bond Future	1073	1	1	1	0.00
11/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	2309	2	2	2	0.00
11/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	206	0	0	0	0.00
11/06/2012	R157 On 01-November-12	6.45	Put	Bond Future	671	1	1	1	0.00
11/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	230	0	0	0	0.00
11/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	256	0	0	0	0.00
11/06/2012	R157 On 07-February-13			Bond Future	6.36	122.2802	122.3685	122.2802	0.00
11/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1793	2	2	2	0.00
11/06/2012	R157 On 07-February-13	6.50	Call	Bond Future	1306	1	1	1	0.00
11/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1707	2	2	2	0.00
11/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1623	2	2	2	0.00
11/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	733	1	1	1	0.00
11/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	689	1	1	1	0.00
11/06/2012	R157 On 07-February-13	6.50	Put	Bond Future	932	1	1	1	0.00
11/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	647	1	1	1	0.00
11/06/2012	R186 On 02-August-12			Bond Future	8.34	119.3259	119.1859	119.3259	34,845.00
11/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	219	0	0	0	276.00
11/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	260	0	0	0	2,700.00
11/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	332	0	0	0	43.00
11/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1827	2	2	2	0.00
11/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	4075	4	4	4	0.00
11/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	788	1	1	1	1,099.00
11/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1614	2	2	2	8,750.00
11/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4761	5	5	5	0.00
11/06/2012	R186 On 02-August-12	8.38	Call	Bond Future	2201	2	2	2	0.00
11/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3812	4	4	4	0.00
11/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	6230	6	6	6	0.00
11/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	4413	5	4	5	0.00
11/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	4482	5	4	5	0.00
11/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	693	1	1	1	43.00
11/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	713	1	1	1	2,700.00
11/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	334	0	0	0	199.00
11/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	917	1	1	1	276.00

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11/06/2012	R186 On 02-August-12	8.38	Put	Bond Future	1866	2	2	2	0.00
11/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	617	1	1	1	0.00
11/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	2496	2	2	2	0.00
11/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	4059	4	4	4	0.00
11/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	821	1	1	1	0.00
11/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2239	2	2	2	900.00
11/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	5962	6	6	6	0.00
11/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	6490	6	6	6	0.00
11/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	6851	7	7	7	0.00
11/06/2012	R186 On 01-November-12			Bond Future	8.42	121.0448	120.9075	121.0448	100.00
11/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	5325	5	5	5	0.00
11/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	5993	6	6	6	0.00
11/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1710	2	2	2	1,858.00
11/06/2012	R186 On 01-November-12	8.45	Call	Bond Future	4054	4	4	4	0.00
11/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5600	6	6	6	0.00
11/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	5880	6	6	6	0.00
11/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2504	2	3	2	0.00
11/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	2663	3	3	3	0.00
11/06/2012	R186 On 01-November-12	8.45	Put	Bond Future	3807	4	4	4	0.00
11/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	7415	7	7	7	0.00
11/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2442	2	2	2	1,858.00
11/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	2831	3	3	3	0.00
11/06/2012	R186 On 07-February-13			Bond Future	8.51	117.6817	117.5383	117.6817	0.00
11/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5449	6	5	6	0.00
11/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	5217	5	5	5	0.00
11/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	4998	5	5	5	0.00
11/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	5519	5	6	5	0.00
11/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5289	5	5	5	0.00
11/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5074	5	5	5	0.00
11/06/2012	R189 On 02-August-12			Bond Future	219.49	219.4463	219.4858	219.4463	44.00
11/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1536	1	2	1	0.00
11/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1486	1	1	1	0.00
11/06/2012	R189 On 02-August-12	218.85	Call	Bond Future	636	1	1	1	0.00
11/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1436	1	1	1	0.00

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11/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R189 On 02-August-12	218.85	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R197 On 02-August-12			Bond Future	256.24	256.1706	256.2358	256.1706	1,858.00
11/06/2012	R197 On 02-August-12	256.40	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	764	1	1	1	0.00
11/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	814	1	1	1	0.00
11/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	714	1	1	1	0.00
11/06/2012	R197 On 02-August-12	256.40	Put	Bond Future	164	0	0	0	0.00
11/06/2012	R201 On 02-August-12			Bond Future	5.35	108.5229	108.5966	108.5229	2,666.00
11/06/2012	R201 On 02-August-12	5.72	Call	Bond Future	907	1	1	1	0.00
11/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4709	5	5	5	0.00
11/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4927	5	5	5	0.00
11/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4818	5	5	5	0.00
11/06/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R201 On 02-August-12	5.72	Put	Bond Future	54	0	0	0	0.00
11/06/2012	R201 On 01-November-12			Bond Future	5.29	110.0869	110.1615	110.0869	0.00
11/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	2502	2	3	2	0.00
11/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2599	3	3	3	0.00
11/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	2405	2	2	2	0.00
11/06/2012	R201 On 01-November-12	5.70	Call	Bond Future	1064	1	1	1	0.00
11/06/2012	R201 On 01-November-12	5.70	Put	Bond Future	208	0	0	0	0.00
11/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	26	0	0	0	0.00
11/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	19	0	0	0	0.00
11/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	22	0	0	0	0.00
11/06/2012	R201 On 07-February-13			Bond Future	5.18	107.4308	107.5072	107.4308	0.00
11/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	1966	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
11/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	2044	2	2	2	0.00
11/06/2012	R201 On 07-February-13	5.60	Call	Bond Future	1114	1	1	1	0.00
11/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	2123	2	2	2	0.00
11/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	101	0	0	0	0.00
11/06/2012	R201 On 07-February-13	5.60	Put	Bond Future	344	0	0	0	0.00
11/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	111	0	0	0	0.00
11/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	122	0	0	0	0.00
11/06/2012	R202 On 02-August-12			Bond Future	188.24	188.1900	188.2397	188.1900	45,107.00
11/06/2012	R202 On 02-August-12	186.85	Call	Bond Future	1390	1	1	1	0.00
11/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	2760	3	3	3	0.00
11/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	2810	3	3	3	0.00
11/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	2710	3	3	3	0.00
11/06/2012	R202 On 02-August-12	186.85	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R203 On 02-August-12			Bond Future	6.89	108.8350	108.9974	108.8350	8,034.00
11/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	310	0	0	0	4,200.00
11/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	714	1	1	1	1,400.00
11/06/2012	R203 On 02-August-12	7.00	Call	Bond Future	1065	1	1	1	0.00
11/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	2925	3	3	3	0.00
11/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	6577	6	7	6	0.00
11/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6780	7	7	7	0.00
11/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1498	1	1	1	0.00
11/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	6982	7	7	7	0.00
11/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	376	0	0	0	1,400.00
11/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	1	0	0	0	0.00
11/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	86	0	0	0	4,200.00
11/06/2012	R203 On 02-August-12	7.00	Put	Bond Future	596	1	1	1	0.00
11/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	903	1	1	1	0.00
11/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1607	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
11/06/2012	R203 On 01-November-12			Bond Future	6.96	106.2469	106.4103	106.2469	0.00
11/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3535	3	4	3	0.00
11/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3697	4	4	4	0.00
11/06/2012	R203 On 01-November-12	7.05	Call	Bond Future	1713	2	2	2	0.00
11/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3862	4	4	4	0.00
11/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	411	0	0	0	0.00
11/06/2012	R203 On 01-November-12	7.05	Put	Bond Future	1337	1	1	1	0.00
11/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	448	0	0	0	0.00
11/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	488	1	0	1	0.00
11/06/2012	R203 On 07-February-13			Bond Future	7.03	107.9422	108.1089	107.9422	0.00
11/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	986	1	1	1	0.00
11/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	1055	1	1	1	0.00
11/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	919	1	1	1	0.00
11/06/2012	R203 On 07-February-13	7.15	Call	Bond Future	2144	2	2	2	0.00
11/06/2012	R203 On 07-February-13	7.15	Put	Bond Future	1681	2	2	2	0.00
11/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3268	3	3	3	0.00
11/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	2996	3	3	3	0.00
11/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3130	3	3	3	0.00
11/06/2012	R204 On 02-August-12			Bond Future	7.23	104.8284	104.9109	104.8284	4,101.00
11/06/2012	R204 On 02-August-12	7.30	Call	Bond Future	1197	1	1	1	0.00
11/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	6091	6	6	6	0.00
11/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	6564	6	7	6	0.00
11/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	6328	6	6	6	0.00
11/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	7	0	0	0	0.00
11/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	5	0	0	0	0.00
11/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	9	0	0	0	0.00
11/06/2012	R204 On 02-August-12	7.30	Put	Bond Future	816	1	1	1	0.00
11/06/2012	R204 On 01-November-12			Bond Future	7.30	106.3407	106.4252	106.3407	0.00
11/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	4099	4	4	4	0.00
11/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	4286	4	4	4	0.00
11/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	3915	4	4	4	0.00
11/06/2012	R204 On 01-November-12	7.35	Call	Bond Future	2006	2	2	2	0.00
11/06/2012	R204 On 01-November-12	7.35	Put	Bond Future	1743	2	2	2	0.00
11/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	731	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
11/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	624	1	1	1	0.00
11/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	676	1	1	1	0.00
11/06/2012	R204 On 07-February-13			Bond Future	7.37	104.0022	104.0880	104.0022	0.00
11/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	4075	4	4	4	0.00
11/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	4235	4	4	4	0.00
11/06/2012	R204 On 07-February-13	7.45	Call	Bond Future	2631	3	3	3	0.00
11/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	4397	4	4	4	0.00
11/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1227	1	1	1	0.00
11/06/2012	R204 On 07-February-13	7.45	Put	Bond Future	2265	2	2	2	0.00
11/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1295	1	1	1	0.00
11/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1366	1	1	1	0.00
11/06/2012	R206 On 02-August-12			Bond Future	5.24	103.5024	103.5485	103.5024	1,240.00
11/06/2012	R206 On 02-August-12	5.38	Call	Bond Future	276	0	0	0	0.00
11/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2684	3	3	3	0.00
11/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2819	3	3	3	0.00
11/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2751	3	3	3	0.00
11/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R206 On 02-August-12	5.38	Put	Bond Future	86	0	0	0	0.00
11/06/2012	R206 On 01-November-12			Bond Future	5.11	104.9953	105.0396	104.9953	0.00
11/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1049	1	1	1	0.00
11/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1103	1	1	1	0.00
11/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	995	1	1	1	0.00
11/06/2012	R206 On 01-November-12	5.25	Call	Bond Future	352	0	0	0	0.00
11/06/2012	R206 On 01-November-12	5.25	Put	Bond Future	188	0	0	0	0.00
11/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	22	0	0	0	0.00
11/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	15	0	0	0	0.00
11/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	18	0	0	0	0.00
11/06/2012	R206 On 07-February-13			Bond Future	4.84	102.9029	102.9493	102.9029	0.00
11/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1051	1	1	1	0.00
11/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1090	1	1	1	0.00
11/06/2012	R206 On 07-February-13	5.00	Call	Bond Future	413	0	0	0	0.00
11/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1131	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
11/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	37	0	0	0	0.00
11/06/2012	R206 On 07-February-13	5.00	Put	Bond Future	265	0	0	0	0.00
11/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	41	0	0	0	0.00
11/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	46	0	0	0	0.00
11/06/2012	R207 On 02-August-12			Bond Future	7.55	98.6455	98.7399	98.6455	27,509.00
11/06/2012	R207 On 02-August-12	7.63	Call	Bond Future	1328	1	1	1	0.00
11/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	6135	6	6	6	0.00
11/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	6638	7	7	7	0.00
11/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	6387	6	6	6	0.00
11/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	16	0	0	0	0.00
11/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	12	0	0	0	0.00
11/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	20	0	0	0	0.00
11/06/2012	R207 On 02-August-12	7.63	Put	Bond Future	907	1	1	1	0.00
11/06/2012	R207 On 01-November-12			Bond Future	7.63	100.0703	100.1619	100.0703	0.00
11/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	4188	4	4	4	0.00
11/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	4381	4	4	4	0.00
11/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	3998	4	4	4	0.00
11/06/2012	R207 On 01-November-12	7.70	Call	Bond Future	2313	2	2	2	0.00
11/06/2012	R207 On 01-November-12	7.70	Put	Bond Future	1932	2	2	2	0.00
11/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	980	1	1	1	0.00
11/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	847	1	1	1	0.00
11/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	911	1	1	1	0.00
11/06/2012	R207 On 07-February-13			Bond Future	7.71	98.0258	98.1195	98.0258	0.00
11/06/2012	R207 On 07-February-13	7.80	Call	Bond Future	3006	3	3	3	0.00
11/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	4240	4	4	4	0.00
11/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4577	5	5	5	0.00
11/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	4407	4	4	4	0.00
11/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1644	2	2	2	0.00
11/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1563	2	2	2	0.00
11/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	1728	2	2	2	0.00
11/06/2012	R207 On 07-February-13	7.80	Put	Bond Future	2538	3	3	3	0.00
11/06/2012	R208 On 02-August-12			Bond Future	7.67	96.4953	96.6515	96.4953	9,382.00
11/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	275	0	0	0	3,450.00

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11/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	773	1	1	1	1,150.00
11/06/2012	R208 On 02-August-12	7.72	Call	Bond Future	1386	1	1	1	0.00
11/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3650	4	4	4	0.00
11/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	6009	6	6	6	0.00
11/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	6278	6	6	6	0.00
11/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1664	2	2	2	0.00
11/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	6546	6	7	6	0.00
11/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	25	0	0	0	0.00
11/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	862	1	1	1	1,150.00
11/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	32	0	0	0	0.00
11/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	40	0	0	0	0.00
11/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	218	0	0	0	3,450.00
11/06/2012	R208 On 02-August-12	7.72	Put	Bond Future	1062	1	1	1	0.00
11/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1778	2	2	2	0.00
11/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	3130	3	3	3	0.00
11/06/2012	R208 On 01-November-12			Bond Future	7.74	94.4865	94.6505	94.4865	0.00
11/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	3941	4	4	4	0.00
11/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	4137	4	4	4	0.00
11/06/2012	R208 On 01-November-12	7.80	Call	Bond Future	2526	2	3	2	0.00
11/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	4337	4	4	4	0.00
11/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1119	1	1	1	0.00
11/06/2012	R208 On 01-November-12	7.80	Put	Bond Future	2170	2	2	2	0.00
11/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1200	1	1	1	0.00
11/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1286	1	1	1	0.00
11/06/2012	R208 On 07-February-13			Bond Future	7.82	95.9945	96.1595	95.9945	0.00
11/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3447	3	3	3	0.00
11/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3602	4	4	4	0.00
11/06/2012	R208 On 07-February-13	7.85	Call	Bond Future	3148	3	3	3	0.00
11/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3764	4	4	4	0.00
11/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2448	3	2	3	0.00
11/06/2012	R208 On 07-February-13	7.85	Put	Bond Future	2960	3	3	3	0.00
11/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2566	3	3	3	0.00
11/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	2693	3	3	3	0.00
11/06/2012	R209 On 02-August-12			Bond Future	8.93	76.2814	76.0107	76.2814	28,787.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	R209 On 02-August-12	8.94	Call	Bond Future	1846	2	2	2	0.00
11/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	3020	3	3	3	0.00
11/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3539	4	4	4	0.00
11/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3276	4	3	4	0.00
11/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	843	1	1	1	0.00
11/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	743	1	1	1	0.00
11/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	955	1	1	1	0.00
11/06/2012	R209 On 02-August-12	8.94	Put	Bond Future	1739	2	2	2	0.00
11/06/2012	R209 On 01-November-12			Bond Future	9.00	74.2383	73.9637	74.2383	0.00
11/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3678	4	4	4	0.00
11/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3297	3	3	3	0.00
11/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3483	4	3	4	0.00
11/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3483	3	3	3	0.00
11/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3679	4	4	4	0.00
11/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3299	3	3	3	0.00
11/06/2012	R209 On 07-February-13			Bond Future	9.08	75.4198	75.1417	75.4198	0.00
11/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4577	5	5	5	0.00
11/06/2012	R209 On 07-February-13	9.10	Call	Bond Future	4765	5	5	5	0.00
11/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4215	4	4	4	0.00
11/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4391	5	4	5	0.00
11/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	4987	5	5	5	0.00
11/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5192	5	5	5	0.00
11/06/2012	R209 On 07-February-13	9.10	Put	Bond Future	4608	5	5	5	0.00
11/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4794	5	5	5	0.00
11/06/2012	R210 On 02-August-12			Bond Future	142.14	142.0993	142.1369	142.0993	925.00
11/06/2012	R210 On 02-August-12	141.45	Call	Bond Future	687	1	1	1	0.00
11/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	913	1	1	1	0.00
11/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	863	1	1	1	0.00
11/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	813	1	1	1	0.00
11/06/2012	R210 On 02-August-12	141.45	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
11/06/2012	R211 On 02-August-12			Bond Future	120.15	120.1225	120.1490	120.1225	480.00
11/06/2012	R211 On 02-August-12	119.70	Call	Bond Future	449	0	0	0	0.00
11/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	199	0	0	0	0.00
11/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	149	0	0	0	0.00
11/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	99	0	0	0	0.00
11/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R211 On 02-August-12	119.70	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R212 On 02-August-12			Bond Future	117.67	117.6354	117.6658	117.6354	2,962.00
11/06/2012	R212 On 02-August-12	117.45	Call	Bond Future	216	0	0	0	0.00
11/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	384	0	0	0	0.00
11/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	334	0	0	0	0.00
11/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	284	0	0	0	0.00
11/06/2012	R212 On 02-August-12	117.45	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R213 On 02-August-12			Bond Future	8.80	86.9326	86.7414	86.9326	4,725.00
11/06/2012	R213 On 02-August-12	8.84	Call	Bond Future	1992	2	2	2	0.00
11/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	3794	4	4	4	0.00
11/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	4083	4	4	4	0.00
11/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4378	5	4	5	0.00
11/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	516	1	1	1	0.00
11/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	593	1	1	1	0.00
11/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	679	1	1	1	0.00
11/06/2012	R213 On 02-August-12	8.84	Put	Bond Future	1651	2	2	2	0.00
11/06/2012	R213 On 01-November-12			Bond Future	8.88	84.6538	84.4498	84.6538	0.00
11/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	4034	4	4	4	0.00
11/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4248	4	4	4	0.00
11/06/2012	R213 On 01-November-12	8.90	Call	Bond Future	3628	4	4	4	0.00
11/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	3828	4	4	4	0.00
11/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3252	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2012	R213 On 01-November-12	8.90	Put	Bond Future	3440	3	3	3	0.00
11/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	2902	3	3	3	0.00
11/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	3071	3	3	3	0.00
11/06/2012	R213 On 07-February-13			Bond Future	8.96	86.0009	85.8002	86.0009	0.00
11/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4702	5	5	5	0.00
11/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	5093	5	5	5	0.00
11/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	4893	5	5	5	0.00
11/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4593	5	5	5	0.00
11/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4412	4	4	4	0.00
11/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	4787	5	5	5	0.00
11/06/2012	R214 On 02-August-12			Bond Future	8.95	77.9009	77.6585	77.9009	1,530.00
11/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
11/06/2012	R214 On 02-August-12	8.96	Call	Bond Future	48	0	0	0	0.00
11/06/2012	R214 On 02-August-12	8.96	Put	Bond Future	0	0	0	0	0.00
11/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	1176	1	1	1	0.00
11/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1259	1	1	1	0.00
11/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1342	1	1	1	0.00