



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	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
12/06/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	AL7T On 02-August-12			Index Future	438.73	438.0790	438.7250	438.0790	13.00
12/06/2012	AL7T On 01-November-12			Index Future	445.04	444.3910	445.0390	444.3910	0.00
12/06/2012	ALBI On 02-August-12			Index Future	396.61	396.1830	396.6090	396.1830	1,005.00
12/06/2012	ALBI On 01-November-12			Index Future	402.32	401.8910	402.3170	401.8910	0.00
12/06/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	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
12/06/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/06/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2012	ES33 On 02-August-12			Bond Future	9.54	84.5480	84.5634	84.5480	4,220.00
12/06/2012	ES33 On 02-August-12	9.51	Call	Bond Future	0	0	0	0	0.00
12/06/2012	ES33 On 02-August-12	9.49	Call	Bond Future	0	0	0	0	0.00
12/06/2012	ES33 On 02-August-12	9.50	Call	Bond Future	0	0	0	0	0.00
12/06/2012	ES33 On 02-August-12	9.50	Put	Bond Future	293	0	0	0	0.00
12/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	371	0	0	0	0.00
12/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	216	0	0	0	0.00
12/06/2012	ES33 On 01-November-12			Bond Future	9.64	81.9910	81.9985	81.9910	0.00
12/06/2012	ES33 On 01-November-12	9.51	Call	Bond Future	0	0	0	0	0.00
12/06/2012	ES33 On 01-November-12	9.50	Call	Bond Future	0	0	0	0	0.00
12/06/2012	ES33 On 01-November-12	9.49	Call	Bond Future	0	0	0	0	0.00
12/06/2012	ES33 On 01-November-12	9.49	Put	Bond Future	1124	1	1	1	0.00
12/06/2012	ES33 On 01-November-12	9.50	Put	Bond Future	1047	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
12/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	970	1	1	1	0.00
12/06/2012	GOVI On 02-August-12			GOVI	397.78	397.3340	397.7760	397.3340	269.00
12/06/2012	GOVI On 02-August-12	389.99	Call	GOVI	77860	7	8	7	0.00
12/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	77760	7	8	7	0.00
12/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	77660	7	8	7	0.00
12/06/2012	GOVI On 02-August-12	395.91	Call	GOVI	18660	1	2	1	0.00
12/06/2012	GOVI On 02-August-12	395.91	Put	GOVI	0	0	0	0	0.00
12/06/2012	GOVI On 02-August-12	390.01	Put	GOVI	0	0	0	0	0.00
12/06/2012	GOVI On 02-August-12	390.00	Put	GOVI	0	0	0	0	0.00
12/06/2012	GOVI On 02-August-12	389.99	Put	GOVI	0	0	0	0	0.00
12/06/2012	GOVI On 01-November-12			GOVI	403.50	403.0580	403.5010	403.0580	0.00
12/06/2012	GOVI On 01-November-12	401.75	Call	GOVI	17510	1	2	1	0.00
12/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	15110	1	2	1	0.00
12/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	15010	1	2	1	0.00
12/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	14910	1	1	1	0.00
12/06/2012	GOVI On 01-November-12	402.01	Put	GOVI	0	0	0	0	0.00
12/06/2012	GOVI On 01-November-12	402.00	Put	GOVI	0	0	0	0	0.00
12/06/2012	GOVI On 01-November-12	401.99	Put	GOVI	0	0	0	0	0.00
12/06/2012	GOVI On 01-November-12	401.75	Put	GOVI	0	0	0	0	0.00
12/06/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/06/2012	IGOV On 02-August-12			Index Future	174.58	174.5530	174.5780	174.5530	594.00
12/06/2012	IGOV On 01-November-12			Index Future	177.09	177.0680	177.0910	177.0680	0.00
12/06/2012	ILBI On 02-August-12			Index Future	473.26	473.2630	473.2630	473.2630	169.00
12/06/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/06/2012	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
12/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4000	94.4100	94.4000	2,890.00
12/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.57	94.4200	94.4300	94.4200	0.00
12/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.50	94.4900	94.5000	94.4900	0.00
12/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.45	94.5400	94.5500	94.5400	44,760.00
12/06/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	0.00
12/06/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.36	94.6400	94.6400	94.6400	0.00
12/06/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.35	94.6500	94.6500	94.6500	840.00
12/06/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.37	94.6200	94.6300	94.6200	1,000.00
12/06/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.45	94.5600	94.5500	94.5600	500.00
12/06/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	1,700.00
12/06/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.78	94.2400	94.2200	94.2400	1,500.00
12/06/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.96	94.0400	94.0400	94.0400	0.00
12/06/2012	R157 On 02-August-12			Bond Future	6.25	125.4413	125.4757	125.4413	14,980.00
12/06/2012	R157 On 02-August-12	6.15	Call	Bond Future	327	0	0	0	3,750.00
12/06/2012	R157 On 02-August-12	6.35	Call	Bond Future	643	1	1	1	1,250.00
12/06/2012	R157 On 02-August-12	6.40	Call	Bond Future	741	1	1	1	0.00
12/06/2012	R157 On 02-August-12	6.95	Call	Bond Future	2178	2	2	2	0.00
12/06/2012	R157 On 02-August-12	7.95	Call	Bond Future	5165	5	5	5	0.00
12/06/2012	R157 On 02-August-12	8.00	Call	Bond Future	5313	5	5	5	0.00
12/06/2012	R157 On 02-August-12	6.55	Call	Bond Future	1079	1	1	1	0.00
12/06/2012	R157 On 02-August-12	8.05	Call	Bond Future	5461	5	5	5	0.00
12/06/2012	R157 On 02-August-12	8.05	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R157 On 02-August-12	6.55	Put	Bond Future	154	0	0	0	1,250.00
12/06/2012	R157 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R157 On 02-August-12	7.95	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R157 On 02-August-12	6.95	Put	Bond Future	21	0	0	0	3,750.00
12/06/2012	R157 On 02-August-12	6.40	Put	Bond Future	282	0	0	0	0.00
12/06/2012	R157 On 02-August-12	6.35	Put	Bond Future	340	0	0	0	0.00
12/06/2012	R157 On 02-August-12	6.15	Put	Bond Future	650	1	1	1	0.00
12/06/2012	R157 On 01-November-12			Bond Future	6.30	120.4452	120.4768	120.4452	200.00
12/06/2012	R157 On 01-November-12	6.95	Call	Bond Future	2100	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
12/06/2012	R157 On 01-November-12	7.00	Call	Bond Future	2216	2	2	2	0.00
12/06/2012	R157 On 01-November-12	6.45	Call	Bond Future	1088	1	1	1	0.00
12/06/2012	R157 On 01-November-12	7.05	Call	Bond Future	2334	2	2	2	0.00
12/06/2012	R157 On 01-November-12	7.05	Put	Bond Future	199	0	0	0	0.00
12/06/2012	R157 On 01-November-12	6.45	Put	Bond Future	655	1	1	1	0.00
12/06/2012	R157 On 01-November-12	7.00	Put	Bond Future	222	0	0	0	0.00
12/06/2012	R157 On 01-November-12	6.95	Put	Bond Future	247	0	0	0	0.00
12/06/2012	R157 On 07-February-13			Bond Future	6.34	122.3685	122.4023	122.3685	0.00
12/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1813	2	2	2	0.00
12/06/2012	R157 On 07-February-13	6.50	Call	Bond Future	1322	1	1	1	0.00
12/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1727	2	2	2	0.00
12/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1642	2	2	2	0.00
12/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	719	1	1	1	0.00
12/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	675	1	1	1	0.00
12/06/2012	R157 On 07-February-13	6.50	Put	Bond Future	915	1	1	1	0.00
12/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	633	1	1	1	0.00
12/06/2012	R186 On 02-August-12			Bond Future	8.33	119.1859	119.2886	119.1859	34,845.00
12/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	220	0	0	0	276.00
12/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	262	0	0	0	2,700.00
12/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	336	0	0	0	43.00
12/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1857	2	2	2	0.00
12/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	4135	4	4	4	0.00
12/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	800	1	1	1	1,099.00
12/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1641	2	2	2	8,750.00
12/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4829	5	5	5	0.00
12/06/2012	R186 On 02-August-12	8.38	Call	Bond Future	2237	2	2	2	0.00
12/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3869	4	4	4	0.00
12/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	6310	6	6	6	0.00
12/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	4478	4	4	4	0.00
12/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	4547	4	5	4	0.00
12/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	655	1	1	1	43.00
12/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	675	1	1	1	2,700.00
12/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	311	0	0	0	199.00
12/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	872	1	1	1	276.00

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12/06/2012	R186 On 02-August-12	8.38	Put	Bond Future	1799	2	2	2	0.00
12/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	582	1	1	1	0.00
12/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	2419	2	2	2	0.00
12/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	3968	4	4	4	0.00
12/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	779	1	1	1	0.00
12/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2166	2	2	2	900.00
12/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	5863	6	6	6	0.00
12/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	6390	6	6	6	0.00
12/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	6750	7	7	7	0.00
12/06/2012	R186 On 01-November-12			Bond Future	8.41	120.9075	121.0082	120.9075	200.00
12/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	5374	5	5	5	0.00
12/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	6047	6	6	6	0.00
12/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1728	2	2	2	1,858.00
12/06/2012	R186 On 01-November-12	8.45	Call	Bond Future	4093	4	4	4	0.00
12/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5650	6	6	6	0.00
12/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	5932	6	6	6	0.00
12/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2455	3	2	3	0.00
12/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	2613	3	3	3	0.00
12/06/2012	R186 On 01-November-12	8.45	Put	Bond Future	3746	4	4	4	0.00
12/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	7332	7	7	7	0.00
12/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2395	2	2	2	1,858.00
12/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	2779	3	3	3	0.00
12/06/2012	R186 On 07-February-13			Bond Future	8.50	117.5383	117.6458	117.5383	0.00
12/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5496	5	5	5	0.00
12/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	5263	5	5	5	0.00
12/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	5041	5	5	5	0.00
12/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	5455	6	5	6	0.00
12/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5227	5	5	5	0.00
12/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5013	5	5	5	0.00
12/06/2012	R189 On 02-August-12			Bond Future	219.53	219.4858	219.5252	219.4858	44.00
12/06/2012	R189 On 02-August-12	217.95	Call	Bond Future	1575	2	2	2	0.00
12/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1525	1	2	1	0.00
12/06/2012	R189 On 02-August-12	218.85	Call	Bond Future	675	1	1	1	0.00
12/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1475	1	1	1	0.00

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12/06/2012	R189 On 02-August-12	218.05	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R189 On 02-August-12	218.85	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R189 On 02-August-12	218.00	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R189 On 02-August-12	217.95	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R197 On 02-August-12			Bond Future	256.30	256.2358	256.3005	256.2358	1,858.00
12/06/2012	R197 On 02-August-12	256.40	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R197 On 02-August-12	256.95	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R197 On 02-August-12	257.05	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R197 On 02-August-12	257.00	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R197 On 02-August-12	257.00	Put	Bond Future	700	1	1	1	0.00
12/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	750	1	1	1	0.00
12/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	650	1	1	1	0.00
12/06/2012	R197 On 02-August-12	256.40	Put	Bond Future	100	0	0	0	0.00
12/06/2012	R201 On 02-August-12			Bond Future	5.32	108.5966	108.6566	108.5966	2,669.00
12/06/2012	R201 On 02-August-12	5.72	Call	Bond Future	958	1	1	1	0.00
12/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4769	5	5	5	0.00
12/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4987	5	5	5	0.00
12/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4878	5	5	5	0.00
12/06/2012	R201 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R201 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R201 On 02-August-12	7.45	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R201 On 02-August-12	5.72	Put	Bond Future	45	0	0	0	0.00
12/06/2012	R201 On 01-November-12			Bond Future	5.26	110.1615	110.2195	110.1615	0.00
12/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	2557	3	3	3	0.00
12/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2655	3	3	3	0.00
12/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	2460	2	2	2	0.00
12/06/2012	R201 On 01-November-12	5.70	Call	Bond Future	1106	1	1	1	0.00
12/06/2012	R201 On 01-November-12	5.70	Put	Bond Future	192	0	0	0	0.00
12/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	23	0	0	0	0.00
12/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	16	0	0	0	0.00
12/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	19	0	0	0	0.00
12/06/2012	R201 On 07-February-13			Bond Future	5.14	107.5072	107.5691	107.5072	0.00
12/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	2019	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
12/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	2098	2	2	2	0.00
12/06/2012	R201 On 07-February-13	5.60	Call	Bond Future	1156	1	1	1	0.00
12/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	2177	2	2	2	0.00
12/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	93	0	0	0	0.00
12/06/2012	R201 On 07-February-13	5.60	Put	Bond Future	324	0	0	0	0.00
12/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	103	0	0	0	0.00
12/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	113	0	0	0	0.00
12/06/2012	R202 On 02-August-12			Bond Future	188.29	188.2397	188.2894	188.2397	45,107.00
12/06/2012	R202 On 02-August-12	186.85	Call	Bond Future	1439	1	1	1	0.00
12/06/2012	R202 On 02-August-12	190.95	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R202 On 02-August-12	191.05	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R202 On 02-August-12	191.00	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R202 On 02-August-12	191.00	Put	Bond Future	2711	3	3	3	0.00
12/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	2761	3	3	3	0.00
12/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	2661	3	3	3	0.00
12/06/2012	R202 On 02-August-12	186.85	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R203 On 02-August-12			Bond Future	6.86	108.9974	109.1381	108.9974	8,054.00
12/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	342	0	0	0	4,200.00
12/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	773	1	1	1	1,400.00
12/06/2012	R203 On 02-August-12	7.00	Call	Bond Future	1143	1	1	1	0.00
12/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	3051	3	3	3	0.00
12/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	6718	7	7	7	0.00
12/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6921	7	7	7	0.00
12/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1593	1	2	1	0.00
12/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	7123	7	7	7	0.00
12/06/2012	R203 On 02-August-12	8.55	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R203 On 02-August-12	7.15	Put	Bond Future	331	0	0	0	1,400.00
12/06/2012	R203 On 02-August-12	8.50	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R203 On 02-August-12	8.45	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R203 On 02-August-12	7.55	Put	Bond Future	72	0	0	0	4,200.00
12/06/2012	R203 On 02-August-12	7.00	Put	Bond Future	534	1	1	1	0.00
12/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	822	1	1	1	0.00
12/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1498	2	1	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
12/06/2012	R203 On 01-November-12			Bond Future	6.93	106.4103	106.5487	106.4103	0.00
12/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3641	4	4	4	0.00
12/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3805	4	4	4	0.00
12/06/2012	R203 On 01-November-12	7.05	Call	Bond Future	1785	2	2	2	0.00
12/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3972	4	4	4	0.00
12/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	382	0	0	0	0.00
12/06/2012	R203 On 01-November-12	7.05	Put	Bond Future	1270	1	1	1	0.00
12/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	418	0	0	0	0.00
12/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	455	0	0	0	0.00
12/06/2012	R203 On 07-February-13			Bond Future	7.00	108.1089	108.2521	108.1089	0.00
12/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	1030	1	1	1	0.00
12/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	1102	1	1	1	0.00
12/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	962	1	1	1	0.00
12/06/2012	R203 On 07-February-13	7.15	Call	Bond Future	2220	2	2	2	0.00
12/06/2012	R203 On 07-February-13	7.15	Put	Bond Future	1613	2	2	2	0.00
12/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3167	3	3	3	0.00
12/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	2900	3	3	3	0.00
12/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3032	3	3	3	0.00
12/06/2012	R204 On 02-August-12			Bond Future	7.19	104.9109	105.1019	104.9109	4,101.00
12/06/2012	R204 On 02-August-12	7.30	Call	Bond Future	1298	1	1	1	0.00
12/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	6280	6	6	6	0.00
12/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	6754	7	7	7	0.00
12/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	6517	6	7	6	0.00
12/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	5	0	0	0	0.00
12/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	4	0	0	0	0.00
12/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	7	0	0	0	0.00
12/06/2012	R204 On 02-August-12	7.30	Put	Bond Future	726	1	1	1	0.00
12/06/2012	R204 On 01-November-12			Bond Future	7.26	106.4252	106.6143	106.4252	0.00
12/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	4241	4	4	4	0.00
12/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	4430	4	4	4	0.00
12/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	4054	4	4	4	0.00
12/06/2012	R204 On 01-November-12	7.35	Call	Bond Future	2102	2	2	2	0.00
12/06/2012	R204 On 01-November-12	7.35	Put	Bond Future	1649	2	2	2	0.00
12/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	680	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
12/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	579	1	1	1	0.00
12/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	628	1	1	1	0.00
12/06/2012	R204 On 07-February-13			Bond Future	7.33	104.0880	104.2839	104.0880	0.00
12/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	4204	4	4	4	0.00
12/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	4367	4	4	4	0.00
12/06/2012	R204 On 07-February-13	7.45	Call	Bond Future	2732	3	3	3	0.00
12/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	4531	4	5	4	0.00
12/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1166	1	1	1	0.00
12/06/2012	R204 On 07-February-13	7.45	Put	Bond Future	2170	2	2	2	0.00
12/06/2012	R204 On 07-February-13	8.00	Put	Bond Future	1231	1	1	1	0.00
12/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1299	1	1	1	0.00
12/06/2012	R206 On 02-August-12			Bond Future	5.23	103.5485	103.5694	103.5485	1,240.00
12/06/2012	R206 On 02-August-12	5.38	Call	Bond Future	289	0	0	0	0.00
12/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2705	3	3	3	0.00
12/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2840	3	3	3	0.00
12/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2772	3	3	3	0.00
12/06/2012	R206 On 02-August-12	7.25	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R206 On 02-August-12	7.30	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R206 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R206 On 02-August-12	5.38	Put	Bond Future	78	0	0	0	0.00
12/06/2012	R206 On 01-November-12			Bond Future	5.09	105.0396	105.0606	105.0396	0.00
12/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1069	1	1	1	0.00
12/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1123	1	1	1	0.00
12/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	1014	1	1	1	0.00
12/06/2012	R206 On 01-November-12	5.25	Call	Bond Future	364	0	0	0	0.00
12/06/2012	R206 On 01-November-12	5.25	Put	Bond Future	179	0	0	0	0.00
12/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	20	0	0	0	0.00
12/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	14	0	0	0	0.00
12/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	17	0	0	0	0.00
12/06/2012	R206 On 07-February-13			Bond Future	4.81	102.9493	102.9720	102.9493	0.00
12/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1071	1	1	1	0.00
12/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1111	1	1	1	0.00
12/06/2012	R206 On 07-February-13	5.00	Call	Bond Future	425	0	0	0	0.00
12/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1151	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
12/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	34	0	0	0	0.00
12/06/2012	R206 On 07-February-13	5.00	Put	Bond Future	254	0	0	0	0.00
12/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	39	0	0	0	0.00
12/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	43	0	0	0	0.00
12/06/2012	R207 On 02-August-12			Bond Future	7.53	98.7399	98.8844	98.7399	27,509.00
12/06/2012	R207 On 02-August-12	7.63	Call	Bond Future	1401	1	1	1	0.00
12/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	6276	6	6	6	0.00
12/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	6780	7	7	7	0.00
12/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	6528	6	7	6	0.00
12/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	13	0	0	0	0.00
12/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	10	0	0	0	0.00
12/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	16	0	0	0	0.00
12/06/2012	R207 On 02-August-12	7.63	Put	Bond Future	835	1	1	1	0.00
12/06/2012	R207 On 01-November-12			Bond Future	7.60	100.1619	100.3075	100.1619	0.00
12/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	4289	4	4	4	0.00
12/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	4485	4	4	4	0.00
12/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	4097	4	4	4	0.00
12/06/2012	R207 On 01-November-12	7.70	Call	Bond Future	2385	2	2	2	0.00
12/06/2012	R207 On 01-November-12	7.70	Put	Bond Future	1858	2	2	2	0.00
12/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	933	1	1	1	0.00
12/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	805	1	1	1	0.00
12/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	867	1	1	1	0.00
12/06/2012	R207 On 07-February-13			Bond Future	7.68	98.1195	98.2707	98.1195	0.00
12/06/2012	R207 On 07-February-13	7.80	Call	Bond Future	3082	3	3	3	0.00
12/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	4334	4	4	4	0.00
12/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4675	5	5	5	0.00
12/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	4503	4	5	4	0.00
12/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1589	2	2	2	0.00
12/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1510	2	2	2	0.00
12/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	1671	2	2	2	0.00
12/06/2012	R207 On 07-February-13	7.80	Put	Bond Future	2464	3	2	3	0.00
12/06/2012	R208 On 02-August-12			Bond Future	7.64	96.6515	96.8081	96.6515	9,382.00
12/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	295	0	0	0	3,450.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	822	1	1	1	1,150.00
12/06/2012	R208 On 02-August-12	7.72	Call	Bond Future	1462	1	1	1	0.00
12/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3780	4	4	4	0.00
12/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	6159	6	6	6	0.00
12/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	6429	6	6	6	0.00
12/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1750	2	2	2	0.00
12/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	6698	7	7	7	0.00
12/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	21	0	0	0	0.00
12/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	791	1	1	1	1,150.00
12/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	27	0	0	0	0.00
12/06/2012	R208 On 02-August-12	8.70	Put	Bond Future	33	0	0	0	0.00
12/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	192	0	0	0	3,450.00
12/06/2012	R208 On 02-August-12	7.72	Put	Bond Future	981	1	1	1	0.00
12/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1671	2	2	2	0.00
12/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	2994	3	3	3	0.00
12/06/2012	R208 On 01-November-12			Bond Future	7.71	94.6505	94.8089	94.6505	0.00
12/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	4042	4	4	4	0.00
12/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	4241	4	4	4	0.00
12/06/2012	R208 On 01-November-12	7.80	Call	Bond Future	2604	3	3	3	0.00
12/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	4443	4	4	4	0.00
12/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1068	1	1	1	0.00
12/06/2012	R208 On 01-November-12	7.80	Put	Bond Future	2089	2	2	2	0.00
12/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1146	1	1	1	0.00
12/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1230	1	1	1	0.00
12/06/2012	R208 On 07-February-13			Bond Future	7.79	96.1595	96.3249	96.1595	0.00
12/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3533	3	4	3	0.00
12/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3690	4	4	4	0.00
12/06/2012	R208 On 07-February-13	7.85	Call	Bond Future	3229	3	3	3	0.00
12/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3855	4	4	4	0.00
12/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2373	2	2	2	0.00
12/06/2012	R208 On 07-February-13	7.85	Put	Bond Future	2876	3	3	3	0.00
12/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2489	3	2	3	0.00
12/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	2614	3	3	3	0.00
12/06/2012	R209 On 02-August-12			Bond Future	8.93	76.0107	76.0184	76.0107	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
12/06/2012	R209 On 02-August-12	8.94	Call	Bond Future	1833	2	2	2	0.00
12/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	3010	3	3	3	0.00
12/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3531	4	4	4	0.00
12/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3267	3	3	3	0.00
12/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	826	1	1	1	0.00
12/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	726	1	1	1	0.00
12/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	937	1	1	1	0.00
12/06/2012	R209 On 02-August-12	8.94	Put	Bond Future	1718	2	2	2	0.00
12/06/2012	R209 On 01-November-12			Bond Future	9.00	73.9637	73.9713	73.9637	0.00
12/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3670	4	4	4	0.00
12/06/2012	R209 On 01-November-12	8.95	Call	Bond Future	3289	3	3	3	0.00
12/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3475	3	3	3	0.00
12/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3467	3	3	3	0.00
12/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3663	4	4	4	0.00
12/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3283	3	3	3	0.00
12/06/2012	R209 On 07-February-13			Bond Future	9.08	75.1417	75.1492	75.1417	0.00
12/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4571	5	5	5	0.00
12/06/2012	R209 On 07-February-13	9.10	Call	Bond Future	4759	5	5	5	0.00
12/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4209	4	4	4	0.00
12/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4385	4	4	4	0.00
12/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	4974	5	5	5	0.00
12/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5179	5	5	5	0.00
12/06/2012	R209 On 07-February-13	9.10	Put	Bond Future	4595	5	5	5	0.00
12/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4781	5	5	5	0.00
12/06/2012	R210 On 02-August-12			Bond Future	142.17	142.1369	142.1743	142.1369	925.00
12/06/2012	R210 On 02-August-12	141.45	Call	Bond Future	724	1	1	1	0.00
12/06/2012	R210 On 02-August-12	142.95	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R210 On 02-August-12	143.00	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R210 On 02-August-12	143.05	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R210 On 02-August-12	143.05	Put	Bond Future	876	1	1	1	0.00
12/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	826	1	1	1	0.00
12/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	776	1	1	1	0.00
12/06/2012	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
12/06/2012	R211 On 02-August-12			Bond Future	120.28	120.1490	120.2813	120.1490	480.00
12/06/2012	R211 On 02-August-12	119.70	Call	Bond Future	581	0	1	0	0.00
12/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	331	0	0	0	0.00
12/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	281	0	0	0	0.00
12/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	231	0	0	0	0.00
12/06/2012	R211 On 02-August-12	120.05	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R211 On 02-August-12	120.00	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R211 On 02-August-12	119.95	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R211 On 02-August-12	119.70	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R212 On 02-August-12			Bond Future	117.50	117.6658	117.4959	117.6658	2,962.00
12/06/2012	R212 On 02-August-12	117.45	Call	Bond Future	46	0	0	0	0.00
12/06/2012	R212 On 02-August-12	117.95	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R212 On 02-August-12	118.00	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R212 On 02-August-12	118.05	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R212 On 02-August-12	118.05	Put	Bond Future	554	0	1	0	0.00
12/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	504	0	1	0	0.00
12/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	454	0	0	0	0.00
12/06/2012	R212 On 02-August-12	117.45	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R213 On 02-August-12			Bond Future	8.76	86.7414	87.0284	86.7414	4,725.00
12/06/2012	R213 On 02-August-12	8.84	Call	Bond Future	2133	2	2	2	0.00
12/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	4002	4	4	4	0.00
12/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	4298	4	4	4	0.00
12/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4600	4	5	4	0.00
12/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	452	1	0	1	0.00
12/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	521	1	1	1	0.00
12/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	600	1	1	1	0.00
12/06/2012	R213 On 02-August-12	8.84	Put	Bond Future	1505	2	2	2	0.00
12/06/2012	R213 On 01-November-12			Bond Future	8.84	84.4498	84.7482	84.4498	0.00
12/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	4192	4	4	4	0.00
12/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4412	4	4	4	0.00
12/06/2012	R213 On 01-November-12	8.90	Call	Bond Future	3776	4	4	4	0.00
12/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	3981	4	4	4	0.00
12/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3106	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
12/06/2012	R213 On 01-November-12	8.90	Put	Bond Future	3290	3	3	3	0.00
12/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	2767	3	3	3	0.00
12/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	2930	3	3	3	0.00
12/06/2012	R213 On 07-February-13			Bond Future	8.92	85.8002	86.1014	85.8002	0.00
12/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4852	5	5	5	0.00
12/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	5250	5	5	5	0.00
12/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	5046	5	5	5	0.00
12/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4445	5	4	5	0.00
12/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4268	4	4	4	0.00
12/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	4635	5	5	5	0.00
12/06/2012	R214 On 02-August-12			Bond Future	8.95	77.6585	77.6666	77.6585	1,530.00
12/06/2012	R214 On 02-August-12	8.79	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R214 On 02-August-12	8.80	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R214 On 02-August-12	8.81	Call	Bond Future	0	0	0	0	0.00
12/06/2012	R214 On 02-August-12	8.96	Call	Bond Future	56	0	0	0	0.00
12/06/2012	R214 On 02-August-12	8.96	Put	Bond Future	0	0	0	0	0.00
12/06/2012	R214 On 02-August-12	8.81	Put	Bond Future	1168	1	1	1	0.00
12/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1251	1	1	1	0.00
12/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1333	1	1	1	0.00