



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For June 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
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

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	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
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	9.5380	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	293	0	0.00
12/06/2012	ES33 On 02-August-12	9.49	Put	Bond Future	371	0	371	0	0.00
12/06/2012	ES33 On 02-August-12	9.51	Put	Bond Future	216	0	216	0	0.00
12/06/2012	ES33 On 01-November-12			Bond Future	9.64	81.9910	9.6370	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	1124	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	9.50	Put	Bond Future	1047	1	1047	1	0.00
12/06/2012	ES33 On 01-November-12	9.51	Put	Bond Future	970	1	970	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	77860	7	0.00
12/06/2012	GOVI On 02-August-12	390.00	Call	GOVI	77760	7	77760	7	0.00
12/06/2012	GOVI On 02-August-12	390.01	Call	GOVI	77660	7	77660	7	0.00
12/06/2012	GOVI On 02-August-12	395.91	Call	GOVI	18660	1	18660	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	17510	1	0.00
12/06/2012	GOVI On 01-November-12	401.99	Call	GOVI	15110	1	15110	1	0.00
12/06/2012	GOVI On 01-November-12	402.00	Call	GOVI	15010	1	15010	1	0.00
12/06/2012	GOVI On 01-November-12	402.01	Call	GOVI	14910	1	14910	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	8.8220	0.0200	0.00
12/06/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/06/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/06/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/06/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/06/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/06/2012	JBAF On 20-June-12			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	2,890.00
12/06/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.57	94.4200	5.5700	94.4200	0.00
12/06/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.50	94.4900	5.5000	94.4900	0.00
12/06/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.45	94.5400	5.4500	94.5400	44,760.00

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	JBAF On	17-October-12			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	0.00
12/06/2012	JBAF On	21-November-12			Jibar Tradeable Future	5.36	94.6400	5.3600	94.6400	0.00
12/06/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	840.00
12/06/2012	JBAF On	20-March-13			Jibar Tradeable Future	5.37	94.6200	5.3700	94.6200	1,000.00
12/06/2012	JBAF On	19-June-13			Jibar Tradeable Future	5.45	94.5600	5.4500	94.5600	500.00
12/06/2012	JBAF On	18-September-13			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	1,700.00
12/06/2012	JBAF On	18-December-13			Jibar Tradeable Future	5.78	94.2400	5.7800	94.2400	1,500.00
12/06/2012	JBAF On	19-March-14			Jibar Tradeable Future	5.96	94.0400	5.9600	94.0400	0.00
12/06/2012	R157 On	02-August-12			Bond Future	6.25	125.4413	6.2530	125.4413	14,980.00
12/06/2012	R157 On	02-August-12	6.15	Call	Bond Future	327	0	327	0	3,750.00
12/06/2012	R157 On	02-August-12	6.35	Call	Bond Future	643	1	643	1	1,250.00
12/06/2012	R157 On	02-August-12	6.40	Call	Bond Future	741	1	741	1	0.00
12/06/2012	R157 On	02-August-12	6.95	Call	Bond Future	2178	2	2178	2	0.00
12/06/2012	R157 On	02-August-12	7.95	Call	Bond Future	5165	5	5165	5	0.00
12/06/2012	R157 On	02-August-12	8.00	Call	Bond Future	5313	5	5313	5	0.00
12/06/2012	R157 On	02-August-12	6.55	Call	Bond Future	1079	1	1079	1	0.00
12/06/2012	R157 On	02-August-12	8.05	Call	Bond Future	5461	5	5461	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	154	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	21	0	3,750.00
12/06/2012	R157 On	02-August-12	6.40	Put	Bond Future	282	0	282	0	0.00
12/06/2012	R157 On	02-August-12	6.35	Put	Bond Future	340	0	340	0	0.00
12/06/2012	R157 On	02-August-12	6.15	Put	Bond Future	650	1	650	1	0.00
12/06/2012	R157 On	01-November-12			Bond Future	6.30	120.4452	6.2990	120.4452	200.00
12/06/2012	R157 On	01-November-12	6.95	Call	Bond Future	2100	2	2100	2	0.00
12/06/2012	R157 On	01-November-12	7.00	Call	Bond Future	2216	2	2216	2	0.00
12/06/2012	R157 On	01-November-12	6.45	Call	Bond Future	1088	1	1088	1	0.00
12/06/2012	R157 On	01-November-12	7.05	Call	Bond Future	2334	2	2334	2	0.00
12/06/2012	R157 On	01-November-12	7.05	Put	Bond Future	199	0	199	0	0.00
12/06/2012	R157 On	01-November-12	6.45	Put	Bond Future	655	1	655	1	0.00
12/06/2012	R157 On	01-November-12	7.00	Put	Bond Future	222	0	222	0	0.00
12/06/2012	R157 On	01-November-12	6.95	Put	Bond Future	247	0	247	0	0.00

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12/06/2012	R157 On 07-February-13			Bond Future	6.34	122.3685	6.3430	122.3685	0.00
12/06/2012	R157 On 07-February-13	6.80	Call	Bond Future	1813	2	1813	2	0.00
12/06/2012	R157 On 07-February-13	6.50	Call	Bond Future	1322	1	1322	1	0.00
12/06/2012	R157 On 07-February-13	6.75	Call	Bond Future	1727	2	1727	2	0.00
12/06/2012	R157 On 07-February-13	6.70	Call	Bond Future	1642	2	1642	2	0.00
12/06/2012	R157 On 07-February-13	6.70	Put	Bond Future	719	1	719	1	0.00
12/06/2012	R157 On 07-February-13	6.75	Put	Bond Future	675	1	675	1	0.00
12/06/2012	R157 On 07-February-13	6.50	Put	Bond Future	915	1	915	1	0.00
12/06/2012	R157 On 07-February-13	6.80	Put	Bond Future	633	1	633	1	0.00
12/06/2012	R186 On 02-August-12			Bond Future	8.33	119.1859	8.3330	119.1859	34,845.00
12/06/2012	R186 On 02-August-12	7.66	Call	Bond Future	220	0	220	0	276.00
12/06/2012	R186 On 02-August-12	7.70	Call	Bond Future	262	0	262	0	2,700.00
12/06/2012	R186 On 02-August-12	7.76	Call	Bond Future	336	0	336	0	43.00
12/06/2012	R186 On 02-August-12	8.30	Call	Bond Future	1857	2	1857	2	0.00
12/06/2012	R186 On 02-August-12	8.70	Call	Bond Future	4135	4	4135	4	0.00
12/06/2012	R186 On 02-August-12	8.00	Call	Bond Future	800	1	800	1	1,099.00
12/06/2012	R186 On 02-August-12	8.25	Call	Bond Future	1641	2	1641	2	8,750.00
12/06/2012	R186 On 02-August-12	8.80	Call	Bond Future	4829	5	4829	5	0.00
12/06/2012	R186 On 02-August-12	8.38	Call	Bond Future	2237	2	2237	2	0.00
12/06/2012	R186 On 02-August-12	8.66	Call	Bond Future	3869	4	3869	4	0.00
12/06/2012	R186 On 02-August-12	9.00	Call	Bond Future	6310	6	6310	6	0.00
12/06/2012	R186 On 02-August-12	8.75	Call	Bond Future	4478	4	4478	4	0.00
12/06/2012	R186 On 02-August-12	8.76	Call	Bond Future	4547	4	4547	4	0.00
12/06/2012	R186 On 02-August-12	8.76	Put	Bond Future	655	1	655	1	43.00
12/06/2012	R186 On 02-August-12	8.75	Put	Bond Future	675	1	675	1	2,700.00
12/06/2012	R186 On 02-August-12	9.00	Put	Bond Future	311	0	311	0	199.00
12/06/2012	R186 On 02-August-12	8.66	Put	Bond Future	872	1	872	1	276.00
12/06/2012	R186 On 02-August-12	8.38	Put	Bond Future	1799	2	1799	2	0.00
12/06/2012	R186 On 02-August-12	8.80	Put	Bond Future	582	1	582	1	0.00
12/06/2012	R186 On 02-August-12	8.25	Put	Bond Future	2419	2	2419	2	0.00
12/06/2012	R186 On 02-August-12	8.00	Put	Bond Future	3968	4	3968	4	0.00
12/06/2012	R186 On 02-August-12	8.70	Put	Bond Future	779	1	779	1	0.00
12/06/2012	R186 On 02-August-12	8.30	Put	Bond Future	2166	2	2166	2	900.00
12/06/2012	R186 On 02-August-12	7.76	Put	Bond Future	5863	6	5863	6	0.00

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12/06/2012	R186 On 02-August-12	7.70	Put	Bond Future	6390	6	6390	6	0.00
12/06/2012	R186 On 02-August-12	7.66	Put	Bond Future	6750	7	6750	7	0.00
12/06/2012	R186 On 01-November-12			Bond Future	8.41	120.9075	8.4120	120.9075	200.00
12/06/2012	R186 On 01-November-12	8.70	Call	Bond Future	5374	5	5374	5	0.00
12/06/2012	R186 On 01-November-12	8.82	Call	Bond Future	6047	6	6047	6	0.00
12/06/2012	R186 On 01-November-12	7.82	Call	Bond Future	1728	2	1728	2	1,858.00
12/06/2012	R186 On 01-November-12	8.45	Call	Bond Future	4093	4	4093	4	0.00
12/06/2012	R186 On 01-November-12	8.75	Call	Bond Future	5650	6	5650	6	0.00
12/06/2012	R186 On 01-November-12	8.80	Call	Bond Future	5932	6	5932	6	0.00
12/06/2012	R186 On 01-November-12	8.80	Put	Bond Future	2455	3	2455	3	0.00
12/06/2012	R186 On 01-November-12	8.75	Put	Bond Future	2613	3	2613	3	0.00
12/06/2012	R186 On 01-November-12	8.45	Put	Bond Future	3746	4	3746	4	0.00
12/06/2012	R186 On 01-November-12	7.82	Put	Bond Future	7332	7	7332	7	0.00
12/06/2012	R186 On 01-November-12	8.82	Put	Bond Future	2395	2	2395	2	1,858.00
12/06/2012	R186 On 01-November-12	8.70	Put	Bond Future	2779	3	2779	3	0.00
12/06/2012	R186 On 07-February-13			Bond Future	8.50	117.5383	8.4960	117.5383	0.00
12/06/2012	R186 On 07-February-13	8.55	Call	Bond Future	5496	5	5496	5	0.00
12/06/2012	R186 On 07-February-13	8.50	Call	Bond Future	5263	5	5263	5	0.00
12/06/2012	R186 On 07-February-13	8.45	Call	Bond Future	5041	5	5041	5	0.00
12/06/2012	R186 On 07-February-13	8.45	Put	Bond Future	5455	6	5455	6	0.00
12/06/2012	R186 On 07-February-13	8.50	Put	Bond Future	5227	5	5227	5	0.00
12/06/2012	R186 On 07-February-13	8.55	Put	Bond Future	5013	5	5013	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	1575	2	0.00
12/06/2012	R189 On 02-August-12	218.00	Call	Bond Future	1525	1	1525	1	0.00
12/06/2012	R189 On 02-August-12	218.85	Call	Bond Future	675	1	675	1	0.00
12/06/2012	R189 On 02-August-12	218.05	Call	Bond Future	1475	1	1475	1	0.00
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

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	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	700	1	0.00
12/06/2012	R197 On 02-August-12	257.05	Put	Bond Future	750	1	750	1	0.00
12/06/2012	R197 On 02-August-12	256.95	Put	Bond Future	650	1	650	1	0.00
12/06/2012	R197 On 02-August-12	256.40	Put	Bond Future	100	0	100	0	0.00
12/06/2012	R201 On 02-August-12			Bond Future	5.32	108.5966	5.3220	108.5966	2,669.00
12/06/2012	R201 On 02-August-12	5.72	Call	Bond Future	958	1	958	1	0.00
12/06/2012	R201 On 02-August-12	7.45	Call	Bond Future	4769	5	4769	5	0.00
12/06/2012	R201 On 02-August-12	7.55	Call	Bond Future	4987	5	4987	5	0.00
12/06/2012	R201 On 02-August-12	7.50	Call	Bond Future	4878	5	4878	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	45	0	0.00
12/06/2012	R201 On 01-November-12			Bond Future	5.26	110.1615	5.2570	110.1615	0.00
12/06/2012	R201 On 01-November-12	6.50	Call	Bond Future	2557	3	2557	3	0.00
12/06/2012	R201 On 01-November-12	6.55	Call	Bond Future	2655	3	2655	3	0.00
12/06/2012	R201 On 01-November-12	6.45	Call	Bond Future	2460	2	2460	2	0.00
12/06/2012	R201 On 01-November-12	5.70	Call	Bond Future	1106	1	1106	1	0.00
12/06/2012	R201 On 01-November-12	5.70	Put	Bond Future	192	0	192	0	0.00
12/06/2012	R201 On 01-November-12	6.45	Put	Bond Future	23	0	23	0	0.00
12/06/2012	R201 On 01-November-12	6.55	Put	Bond Future	16	0	16	0	0.00
12/06/2012	R201 On 01-November-12	6.50	Put	Bond Future	19	0	19	0	0.00
12/06/2012	R201 On 07-February-13			Bond Future	5.14	107.5072	5.1410	107.5072	0.00
12/06/2012	R201 On 07-February-13	6.20	Call	Bond Future	2019	2	2019	2	0.00
12/06/2012	R201 On 07-February-13	6.25	Call	Bond Future	2098	2	2098	2	0.00
12/06/2012	R201 On 07-February-13	5.60	Call	Bond Future	1156	1	1156	1	0.00
12/06/2012	R201 On 07-February-13	6.30	Call	Bond Future	2177	2	2177	2	0.00
12/06/2012	R201 On 07-February-13	6.30	Put	Bond Future	93	0	93	0	0.00
12/06/2012	R201 On 07-February-13	5.60	Put	Bond Future	324	0	324	0	0.00
12/06/2012	R201 On 07-February-13	6.25	Put	Bond Future	103	0	103	0	0.00
12/06/2012	R201 On 07-February-13	6.20	Put	Bond Future	113	0	113	0	0.00
12/06/2012	R202 On 02-August-12			Bond Future	188.29	188.2397	188.2894	188.2397	45,107.00

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	R202 On 02-August-12	186.85	Call	Bond Future	1439	1	1439	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	2711	3	0.00
12/06/2012	R202 On 02-August-12	191.05	Put	Bond Future	2761	3	2761	3	0.00
12/06/2012	R202 On 02-August-12	190.95	Put	Bond Future	2661	3	2661	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	6.8610	108.9974	8,054.00
12/06/2012	R203 On 02-August-12	6.60	Call	Bond Future	342	0	342	0	4,200.00
12/06/2012	R203 On 02-August-12	6.85	Call	Bond Future	773	1	773	1	1,400.00
12/06/2012	R203 On 02-August-12	7.00	Call	Bond Future	1143	1	1143	1	0.00
12/06/2012	R203 On 02-August-12	7.55	Call	Bond Future	3051	3	3051	3	0.00
12/06/2012	R203 On 02-August-12	8.45	Call	Bond Future	6718	7	6718	7	0.00
12/06/2012	R203 On 02-August-12	8.50	Call	Bond Future	6921	7	6921	7	0.00
12/06/2012	R203 On 02-August-12	7.15	Call	Bond Future	1593	1	1593	1	0.00
12/06/2012	R203 On 02-August-12	8.55	Call	Bond Future	7123	7	7123	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	331	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	72	0	4,200.00
12/06/2012	R203 On 02-August-12	7.00	Put	Bond Future	534	1	534	1	0.00
12/06/2012	R203 On 02-August-12	6.85	Put	Bond Future	822	1	822	1	0.00
12/06/2012	R203 On 02-August-12	6.60	Put	Bond Future	1498	2	1498	2	0.00
12/06/2012	R203 On 01-November-12			Bond Future	6.93	106.4103	6.9270	106.4103	0.00
12/06/2012	R203 On 01-November-12	7.70	Call	Bond Future	3641	4	3641	4	0.00
12/06/2012	R203 On 01-November-12	7.75	Call	Bond Future	3805	4	3805	4	0.00
12/06/2012	R203 On 01-November-12	7.05	Call	Bond Future	1785	2	1785	2	0.00
12/06/2012	R203 On 01-November-12	7.80	Call	Bond Future	3972	4	3972	4	0.00
12/06/2012	R203 On 01-November-12	7.80	Put	Bond Future	382	0	382	0	0.00
12/06/2012	R203 On 01-November-12	7.05	Put	Bond Future	1270	1	1270	1	0.00
12/06/2012	R203 On 01-November-12	7.75	Put	Bond Future	418	0	418	0	0.00
12/06/2012	R203 On 01-November-12	7.70	Put	Bond Future	455	0	455	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	R203 On 07-February-13			Bond Future	7.00	108.1089	6.9970	108.1089	0.00
12/06/2012	R203 On 07-February-13	6.50	Call	Bond Future	1030	1	1030	1	0.00
12/06/2012	R203 On 07-February-13	6.55	Call	Bond Future	1102	1	1102	1	0.00
12/06/2012	R203 On 07-February-13	6.45	Call	Bond Future	962	1	962	1	0.00
12/06/2012	R203 On 07-February-13	7.15	Call	Bond Future	2220	2	2220	2	0.00
12/06/2012	R203 On 07-February-13	7.15	Put	Bond Future	1613	2	1613	2	0.00
12/06/2012	R203 On 07-February-13	6.45	Put	Bond Future	3167	3	3167	3	0.00
12/06/2012	R203 On 07-February-13	6.55	Put	Bond Future	2900	3	2900	3	0.00
12/06/2012	R203 On 07-February-13	6.50	Put	Bond Future	3032	3	3032	3	0.00
12/06/2012	R204 On 02-August-12			Bond Future	7.19	104.9109	7.1890	104.9109	4,101.00
12/06/2012	R204 On 02-August-12	7.30	Call	Bond Future	1298	1	1298	1	0.00
12/06/2012	R204 On 02-August-12	8.45	Call	Bond Future	6280	6	6280	6	0.00
12/06/2012	R204 On 02-August-12	8.55	Call	Bond Future	6754	7	6754	7	0.00
12/06/2012	R204 On 02-August-12	8.50	Call	Bond Future	6517	6	6517	6	0.00
12/06/2012	R204 On 02-August-12	8.50	Put	Bond Future	5	0	5	0	0.00
12/06/2012	R204 On 02-August-12	8.55	Put	Bond Future	4	0	4	0	0.00
12/06/2012	R204 On 02-August-12	8.45	Put	Bond Future	7	0	7	0	0.00
12/06/2012	R204 On 02-August-12	7.30	Put	Bond Future	726	1	726	1	0.00
12/06/2012	R204 On 01-November-12			Bond Future	7.26	106.4252	7.2590	106.4252	0.00
12/06/2012	R204 On 01-November-12	8.00	Call	Bond Future	4241	4	4241	4	0.00
12/06/2012	R204 On 01-November-12	8.05	Call	Bond Future	4430	4	4430	4	0.00
12/06/2012	R204 On 01-November-12	7.95	Call	Bond Future	4054	4	4054	4	0.00
12/06/2012	R204 On 01-November-12	7.35	Call	Bond Future	2102	2	2102	2	0.00
12/06/2012	R204 On 01-November-12	7.35	Put	Bond Future	1649	2	1649	2	0.00
12/06/2012	R204 On 01-November-12	7.95	Put	Bond Future	680	1	680	1	0.00
12/06/2012	R204 On 01-November-12	8.05	Put	Bond Future	579	1	579	1	0.00
12/06/2012	R204 On 01-November-12	8.00	Put	Bond Future	628	1	628	1	0.00
12/06/2012	R204 On 07-February-13			Bond Future	7.33	104.0880	7.3320	104.0880	0.00
12/06/2012	R204 On 07-February-13	7.95	Call	Bond Future	4204	4	4204	4	0.00
12/06/2012	R204 On 07-February-13	8.00	Call	Bond Future	4367	4	4367	4	0.00
12/06/2012	R204 On 07-February-13	7.45	Call	Bond Future	2732	3	2732	3	0.00
12/06/2012	R204 On 07-February-13	8.05	Call	Bond Future	4531	4	4531	4	0.00
12/06/2012	R204 On 07-February-13	8.05	Put	Bond Future	1166	1	1166	1	0.00
12/06/2012	R204 On 07-February-13	7.45	Put	Bond Future	2170	2	2170	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	R204 On 07-February-13	8.00	Put	Bond Future	1231	1	1231	1	0.00
12/06/2012	R204 On 07-February-13	7.95	Put	Bond Future	1299	1	1299	1	0.00
12/06/2012	R206 On 02-August-12			Bond Future	5.23	103.5485	5.2290	103.5485	1,240.00
12/06/2012	R206 On 02-August-12	5.38	Call	Bond Future	289	0	289	0	0.00
12/06/2012	R206 On 02-August-12	7.20	Call	Bond Future	2705	3	2705	3	0.00
12/06/2012	R206 On 02-August-12	7.30	Call	Bond Future	2840	3	2840	3	0.00
12/06/2012	R206 On 02-August-12	7.25	Call	Bond Future	2772	3	2772	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	78	0	0.00
12/06/2012	R206 On 01-November-12			Bond Future	5.09	105.0396	5.0910	105.0396	0.00
12/06/2012	R206 On 01-November-12	6.00	Call	Bond Future	1069	1	1069	1	0.00
12/06/2012	R206 On 01-November-12	6.05	Call	Bond Future	1123	1	1123	1	0.00
12/06/2012	R206 On 01-November-12	5.95	Call	Bond Future	1014	1	1014	1	0.00
12/06/2012	R206 On 01-November-12	5.25	Call	Bond Future	364	0	364	0	0.00
12/06/2012	R206 On 01-November-12	5.25	Put	Bond Future	179	0	179	0	0.00
12/06/2012	R206 On 01-November-12	5.95	Put	Bond Future	20	0	20	0	0.00
12/06/2012	R206 On 01-November-12	6.05	Put	Bond Future	14	0	14	0	0.00
12/06/2012	R206 On 01-November-12	6.00	Put	Bond Future	17	0	17	0	0.00
12/06/2012	R206 On 07-February-13			Bond Future	4.81	102.9493	4.8120	102.9493	0.00
12/06/2012	R206 On 07-February-13	5.95	Call	Bond Future	1071	1	1071	1	0.00
12/06/2012	R206 On 07-February-13	6.00	Call	Bond Future	1111	1	1111	1	0.00
12/06/2012	R206 On 07-February-13	5.00	Call	Bond Future	425	0	425	0	0.00
12/06/2012	R206 On 07-February-13	6.05	Call	Bond Future	1151	1	1151	1	0.00
12/06/2012	R206 On 07-February-13	6.05	Put	Bond Future	34	0	34	0	0.00
12/06/2012	R206 On 07-February-13	5.00	Put	Bond Future	254	0	254	0	0.00
12/06/2012	R206 On 07-February-13	6.00	Put	Bond Future	39	0	39	0	0.00
12/06/2012	R206 On 07-February-13	5.95	Put	Bond Future	43	0	43	0	0.00
12/06/2012	R207 On 02-August-12			Bond Future	7.53	98.7399	7.5280	98.7399	27,509.00
12/06/2012	R207 On 02-August-12	7.63	Call	Bond Future	1401	1	1401	1	0.00
12/06/2012	R207 On 02-August-12	8.70	Call	Bond Future	6276	6	6276	6	0.00
12/06/2012	R207 On 02-August-12	8.80	Call	Bond Future	6780	7	6780	7	0.00
12/06/2012	R207 On 02-August-12	8.75	Call	Bond Future	6528	6	6528	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2012	R207 On 02-August-12	8.75	Put	Bond Future	13	0	13	0	0.00
12/06/2012	R207 On 02-August-12	8.80	Put	Bond Future	10	0	10	0	0.00
12/06/2012	R207 On 02-August-12	8.70	Put	Bond Future	16	0	16	0	0.00
12/06/2012	R207 On 02-August-12	7.63	Put	Bond Future	835	1	835	1	0.00
12/06/2012	R207 On 01-November-12			Bond Future	7.60	100.1619	7.6020	100.1619	0.00
12/06/2012	R207 On 01-November-12	8.25	Call	Bond Future	4289	4	4289	4	0.00
12/06/2012	R207 On 01-November-12	8.30	Call	Bond Future	4485	4	4485	4	0.00
12/06/2012	R207 On 01-November-12	8.20	Call	Bond Future	4097	4	4097	4	0.00
12/06/2012	R207 On 01-November-12	7.70	Call	Bond Future	2385	2	2385	2	0.00
12/06/2012	R207 On 01-November-12	7.70	Put	Bond Future	1858	2	1858	2	0.00
12/06/2012	R207 On 01-November-12	8.20	Put	Bond Future	933	1	933	1	0.00
12/06/2012	R207 On 01-November-12	8.30	Put	Bond Future	805	1	805	1	0.00
12/06/2012	R207 On 01-November-12	8.25	Put	Bond Future	867	1	867	1	0.00
12/06/2012	R207 On 07-February-13			Bond Future	7.68	98.1195	7.6810	98.1195	0.00
12/06/2012	R207 On 07-February-13	7.80	Call	Bond Future	3082	3	3082	3	0.00
12/06/2012	R207 On 07-February-13	8.20	Call	Bond Future	4334	4	4334	4	0.00
12/06/2012	R207 On 07-February-13	8.30	Call	Bond Future	4675	5	4675	5	0.00
12/06/2012	R207 On 07-February-13	8.25	Call	Bond Future	4503	4	4503	4	0.00
12/06/2012	R207 On 07-February-13	8.25	Put	Bond Future	1589	2	1589	2	0.00
12/06/2012	R207 On 07-February-13	8.30	Put	Bond Future	1510	2	1510	2	0.00
12/06/2012	R207 On 07-February-13	8.20	Put	Bond Future	1671	2	1671	2	0.00
12/06/2012	R207 On 07-February-13	7.80	Put	Bond Future	2464	3	2464	3	0.00
12/06/2012	R208 On 02-August-12			Bond Future	7.64	96.6515	7.6400	96.6515	9,382.00
12/06/2012	R208 On 02-August-12	7.20	Call	Bond Future	295	0	295	0	3,450.00
12/06/2012	R208 On 02-August-12	7.50	Call	Bond Future	822	1	822	1	1,150.00
12/06/2012	R208 On 02-August-12	7.72	Call	Bond Future	1462	1	1462	1	0.00
12/06/2012	R208 On 02-August-12	8.25	Call	Bond Future	3780	4	3780	4	0.00
12/06/2012	R208 On 02-August-12	8.70	Call	Bond Future	6159	6	6159	6	0.00
12/06/2012	R208 On 02-August-12	8.75	Call	Bond Future	6429	6	6429	6	0.00
12/06/2012	R208 On 02-August-12	7.80	Call	Bond Future	1750	2	1750	2	0.00
12/06/2012	R208 On 02-August-12	8.80	Call	Bond Future	6698	7	6698	7	0.00
12/06/2012	R208 On 02-August-12	8.80	Put	Bond Future	21	0	21	0	0.00
12/06/2012	R208 On 02-August-12	7.80	Put	Bond Future	791	1	791	1	1,150.00
12/06/2012	R208 On 02-August-12	8.75	Put	Bond Future	27	0	27	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	R208 On 02-August-12	8.70	Put	Bond Future	33	0	33	0	0.00
12/06/2012	R208 On 02-August-12	8.25	Put	Bond Future	192	0	192	0	3,450.00
12/06/2012	R208 On 02-August-12	7.72	Put	Bond Future	981	1	981	1	0.00
12/06/2012	R208 On 02-August-12	7.50	Put	Bond Future	1671	2	1671	2	0.00
12/06/2012	R208 On 02-August-12	7.20	Put	Bond Future	2994	3	2994	3	0.00
12/06/2012	R208 On 01-November-12			Bond Future	7.71	94.6505	7.7120	94.6505	0.00
12/06/2012	R208 On 01-November-12	8.20	Call	Bond Future	4042	4	4042	4	0.00
12/06/2012	R208 On 01-November-12	8.25	Call	Bond Future	4241	4	4241	4	0.00
12/06/2012	R208 On 01-November-12	7.80	Call	Bond Future	2604	3	2604	3	0.00
12/06/2012	R208 On 01-November-12	8.30	Call	Bond Future	4443	4	4443	4	0.00
12/06/2012	R208 On 01-November-12	8.30	Put	Bond Future	1068	1	1068	1	0.00
12/06/2012	R208 On 01-November-12	7.80	Put	Bond Future	2089	2	2089	2	0.00
12/06/2012	R208 On 01-November-12	8.25	Put	Bond Future	1146	1	1146	1	0.00
12/06/2012	R208 On 01-November-12	8.20	Put	Bond Future	1230	1	1230	1	0.00
12/06/2012	R208 On 07-February-13			Bond Future	7.79	96.1595	7.7880	96.1595	0.00
12/06/2012	R208 On 07-February-13	7.95	Call	Bond Future	3533	3	3533	3	0.00
12/06/2012	R208 On 07-February-13	8.00	Call	Bond Future	3690	4	3690	4	0.00
12/06/2012	R208 On 07-February-13	7.85	Call	Bond Future	3229	3	3229	3	0.00
12/06/2012	R208 On 07-February-13	8.05	Call	Bond Future	3855	4	3855	4	0.00
12/06/2012	R208 On 07-February-13	8.05	Put	Bond Future	2373	2	2373	2	0.00
12/06/2012	R208 On 07-February-13	7.85	Put	Bond Future	2876	3	2876	3	0.00
12/06/2012	R208 On 07-February-13	8.00	Put	Bond Future	2489	3	2489	3	0.00
12/06/2012	R208 On 07-February-13	7.95	Put	Bond Future	2614	3	2614	3	0.00
12/06/2012	R209 On 02-August-12			Bond Future	8.93	76.0107	8.9250	76.0107	28,787.00
12/06/2012	R209 On 02-August-12	8.94	Call	Bond Future	1833	2	1833	2	0.00
12/06/2012	R209 On 02-August-12	9.20	Call	Bond Future	3010	3	3010	3	0.00
12/06/2012	R209 On 02-August-12	9.30	Call	Bond Future	3531	4	3531	4	0.00
12/06/2012	R209 On 02-August-12	9.25	Call	Bond Future	3267	3	3267	3	0.00
12/06/2012	R209 On 02-August-12	9.25	Put	Bond Future	826	1	826	1	0.00
12/06/2012	R209 On 02-August-12	9.30	Put	Bond Future	726	1	726	1	0.00
12/06/2012	R209 On 02-August-12	9.20	Put	Bond Future	937	1	937	1	0.00
12/06/2012	R209 On 02-August-12	8.94	Put	Bond Future	1718	2	1718	2	0.00
12/06/2012	R209 On 01-November-12			Bond Future	9.00	73.9637	8.9990	73.9637	0.00
12/06/2012	R209 On 01-November-12	9.05	Call	Bond Future	3670	4	3670	4	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	R209 On 01-November-12	8.95	Call	Bond Future	3289	3	3289	3	0.00
12/06/2012	R209 On 01-November-12	9.00	Call	Bond Future	3475	3	3475	3	0.00
12/06/2012	R209 On 01-November-12	9.00	Put	Bond Future	3467	3	3467	3	0.00
12/06/2012	R209 On 01-November-12	8.95	Put	Bond Future	3663	4	3663	4	0.00
12/06/2012	R209 On 01-November-12	9.05	Put	Bond Future	3283	3	3283	3	0.00
12/06/2012	R209 On 07-February-13			Bond Future	9.08	75.1417	9.0780	75.1417	0.00
12/06/2012	R209 On 07-February-13	9.05	Call	Bond Future	4571	5	4571	5	0.00
12/06/2012	R209 On 07-February-13	9.10	Call	Bond Future	4759	5	4759	5	0.00
12/06/2012	R209 On 07-February-13	8.95	Call	Bond Future	4209	4	4209	4	0.00
12/06/2012	R209 On 07-February-13	9.00	Call	Bond Future	4385	4	4385	4	0.00
12/06/2012	R209 On 07-February-13	9.00	Put	Bond Future	4974	5	4974	5	0.00
12/06/2012	R209 On 07-February-13	8.95	Put	Bond Future	5179	5	5179	5	0.00
12/06/2012	R209 On 07-February-13	9.10	Put	Bond Future	4595	5	4595	5	0.00
12/06/2012	R209 On 07-February-13	9.05	Put	Bond Future	4781	5	4781	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	724	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	876	1	0.00
12/06/2012	R210 On 02-August-12	143.00	Put	Bond Future	826	1	826	1	0.00
12/06/2012	R210 On 02-August-12	142.95	Put	Bond Future	776	1	776	1	0.00
12/06/2012	R210 On 02-August-12	141.45	Put	Bond Future	0	0	0	0	0.00
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	581	0	0.00
12/06/2012	R211 On 02-August-12	119.95	Call	Bond Future	331	0	331	0	0.00
12/06/2012	R211 On 02-August-12	120.00	Call	Bond Future	281	0	281	0	0.00
12/06/2012	R211 On 02-August-12	120.05	Call	Bond Future	231	0	231	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	46	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	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	554	0	0.00
12/06/2012	R212 On 02-August-12	118.00	Put	Bond Future	504	0	504	0	0.00
12/06/2012	R212 On 02-August-12	117.95	Put	Bond Future	454	0	454	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	8.7610	86.7414	4,725.00
12/06/2012	R213 On 02-August-12	8.84	Call	Bond Future	2133	2	2133	2	0.00
12/06/2012	R213 On 02-August-12	9.20	Call	Bond Future	4002	4	4002	4	0.00
12/06/2012	R213 On 02-August-12	9.25	Call	Bond Future	4298	4	4298	4	0.00
12/06/2012	R213 On 02-August-12	9.30	Call	Bond Future	4600	4	4600	4	0.00
12/06/2012	R213 On 02-August-12	9.30	Put	Bond Future	452	1	452	1	0.00
12/06/2012	R213 On 02-August-12	9.25	Put	Bond Future	521	1	521	1	0.00
12/06/2012	R213 On 02-August-12	9.20	Put	Bond Future	600	1	600	1	0.00
12/06/2012	R213 On 02-August-12	8.84	Put	Bond Future	1505	2	1505	2	0.00
12/06/2012	R213 On 01-November-12			Bond Future	8.84	84.4498	8.8380	84.4498	0.00
12/06/2012	R213 On 01-November-12	9.00	Call	Bond Future	4192	4	4192	4	0.00
12/06/2012	R213 On 01-November-12	9.05	Call	Bond Future	4412	4	4412	4	0.00
12/06/2012	R213 On 01-November-12	8.90	Call	Bond Future	3776	4	3776	4	0.00
12/06/2012	R213 On 01-November-12	8.95	Call	Bond Future	3981	4	3981	4	0.00
12/06/2012	R213 On 01-November-12	8.95	Put	Bond Future	3106	3	3106	3	0.00
12/06/2012	R213 On 01-November-12	8.90	Put	Bond Future	3290	3	3290	3	0.00
12/06/2012	R213 On 01-November-12	9.05	Put	Bond Future	2767	3	2767	3	0.00
12/06/2012	R213 On 01-November-12	9.00	Put	Bond Future	2930	3	2930	3	0.00
12/06/2012	R213 On 07-February-13			Bond Future	8.92	85.8002	8.9220	85.8002	0.00
12/06/2012	R213 On 07-February-13	8.95	Call	Bond Future	4852	5	4852	5	0.00
12/06/2012	R213 On 07-February-13	9.05	Call	Bond Future	5250	5	5250	5	0.00
12/06/2012	R213 On 07-February-13	9.00	Call	Bond Future	5046	5	5046	5	0.00
12/06/2012	R213 On 07-February-13	9.00	Put	Bond Future	4445	5	4445	5	0.00
12/06/2012	R213 On 07-February-13	9.05	Put	Bond Future	4268	4	4268	4	0.00
12/06/2012	R213 On 07-February-13	8.95	Put	Bond Future	4635	5	4635	5	0.00
12/06/2012	R214 On 02-August-12			Bond Future	8.95	77.6585	8.9530	77.6585	1,530.00
12/06/2012	R214 On 02-August-12	8.79	Call	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	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	56	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	1168	1	0.00
12/06/2012	R214 On 02-August-12	8.80	Put	Bond Future	1251	1	1251	1	0.00
12/06/2012	R214 On 02-August-12	8.79	Put	Bond Future	1333	1	1333	1	0.00