



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For November 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	2025 On 01-November-12			Bond Future	111.38	111.3796	111.3759	111.3796	0.00
01/11/2012	2025 On 01-November-12	99.99	Call	Bond Future	11386	11	11386	11	0.00
01/11/2012	2025 On 01-November-12	100.00	Call	Bond Future	11376	11	11376	11	0.00
01/11/2012	2025 On 01-November-12	100.01	Call	Bond Future	11366	11	11366	11	0.00
01/11/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2025 On 07-February-13			Bond Future	111.95	111.9550	111.9513	111.9550	0.00

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01/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	961	1	961	1	0.00
01/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	941	1	941	1	0.00
01/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	951	1	951	1	0.00
01/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2038 On 01-November-12			Bond Future	108.31	108.3120	108.3105	108.3120	0.00
01/11/2012	2038 On 01-November-12	98.99	Call	Bond Future	9321	9	9321	9	0.00
01/11/2012	2038 On 01-November-12	99.00	Call	Bond Future	9311	9	9311	9	0.00
01/11/2012	2038 On 01-November-12	99.01	Call	Bond Future	9301	9	9301	9	0.00
01/11/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2038 On 07-February-13			Bond Future	108.71	108.7150	108.7137	108.7150	0.00
01/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	2724	3	2724	3	0.00
01/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	2704	3	2704	3	0.00
01/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	2714	3	2714	3	0.00
01/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2050 On 01-November-12			Bond Future	113.55	113.5514	113.5502	113.5514	0.00
01/11/2012	2050 On 01-November-12	103.99	Call	Bond Future	9560	10	9560	10	0.00
01/11/2012	2050 On 01-November-12	104.00	Call	Bond Future	9550	10	9550	10	0.00
01/11/2012	2050 On 01-November-12	104.01	Call	Bond Future	9540	10	9540	10	0.00
01/11/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2050 On 07-February-13			Bond Future	113.90	113.9021	113.9012	113.9021	0.00
01/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	911	1	911	1	0.00
01/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	891	1	891	1	0.00
01/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	901	1	901	1	0.00
01/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	AL7T On 01-November-12			Index Future	473.83	473.2930	473.8270	473.2930	0.00
01/11/2012	AL7T On 07-February-13			Index Future	480.80	480.0890	480.8030	480.0890	12.00
01/11/2012	AL7T On 02-May-13			Index Future	486.88	486.1550	486.8770	486.1550	0.00
01/11/2012	ALBI On 01-November-12			Index Future	421.20	420.4760	421.2010	420.4760	0.00
01/11/2012	ALBI On 07-February-13			Index Future	427.24	426.5140	427.2370	426.5140	1,065.00
01/11/2012	ALBI On 02-May-13			Index Future	432.63	431.9030	432.6340	431.9030	0.00
01/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/11/2012	EL28 On 01-November-12			Bond Future	113.60	109.4363	113.6041	109.4363	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2012	EL28 On 01-November-12	105.99	Call	Bond Future	7614	3	7614	3	0.00
01/11/2012	EL28 On 01-November-12	106.00	Call	Bond Future	7604	3	7604	3	0.00
01/11/2012	EL28 On 01-November-12	106.01	Call	Bond Future	7594	3	7594	3	0.00
01/11/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	EL28 On 07-February-13			Bond Future	111.01	113.0300	111.0075	113.0300	0.00
01/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
01/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
01/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
01/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1993	0	1993	0	0.00
01/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1983	0	1983	0	0.00
01/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2003	0	2003	0	0.00
01/11/2012	ES33 On 01-November-12			Bond Future	9.06	86.1352	9.0550	86.1352	0.00
01/11/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1183	1	1183	1	0.00
01/11/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/11/2012	ES33 On 07-February-13			Bond Future	9.17	87.3376	9.1696	87.3376	303.00
01/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
01/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
01/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
01/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5156	6	5156	6	0.00
01/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5244	6	5244	6	0.00
01/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5333	6	5333	6	0.00
01/11/2012	GOVI On 01-November-12			GOVI	421.73	421.1040	421.7340	421.1040	0.00
01/11/2012	GOVI On 01-November-12	403.96	Call	GOVI	177740	17	177740	17	0.00
01/11/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
01/11/2012	GOVI On 07-February-13			GOVI	427.78	427.1510	427.7760	427.1510	333.00
01/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
01/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
01/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
01/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	52340	6	52340	6	0.00
01/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	52240	6	52240	6	0.00
01/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	52140	6	52140	6	0.00
01/11/2012	GOVI On 02-May-13			GOVI	433.18	432.5480	433.1810	432.5480	0.00

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01/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	1710	0	1710	0	0.00
01/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	1910	0	1910	0	0.00
01/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	1810	0	1810	0	0.00
01/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
01/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
01/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
01/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/11/2012	IGOV On 01-November-12			Index Future	191.48	191.4800	191.4790	191.4800	0.00
01/11/2012	IGOV On 07-February-13			Index Future	194.25	194.2300	194.2480	194.2300	608.00
01/11/2012	IGOV On 02-May-13			Index Future	196.70	196.6840	196.7020	196.6840	0.00
01/11/2012	ILBI On 01-November-12			Index Future	517.87	517.8650	517.8650	517.8650	0.00
01/11/2012	ILBI On 07-February-13			Index Future	525.15	525.1520	525.1520	525.1520	169.00
01/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.05	94.9700	5.0500	94.9700	0.00
01/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.03	95.0000	5.0300	95.0000	840.00
01/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.99	95.0400	4.9900	95.0400	0.00
01/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.94	95.0800	4.9400	95.0800	0.00
01/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.94	95.0900	4.9400	95.0900	1,000.00
01/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.93	95.1000	4.9300	95.1000	0.00
01/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.95	95.0800	4.9500	95.0800	500.00
01/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.03	95.0100	5.0300	95.0100	2,200.00
01/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.18	94.8600	5.1800	94.8600	1,500.00
01/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.36	94.7000	5.3600	94.7000	800.00
01/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.53	94.5400	5.5300	94.5400	800.00
01/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.73	94.3700	5.7300	94.3700	0.00
01/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
01/11/2012	R023 On 01-November-12			Bond Future	7.16	105.4430	7.1550	105.4430	0.00
01/11/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00

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01/11/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 01-November-12	7.05	Put	Bond Future	782	1	782	1	0.00
01/11/2012	R023 On 01-November-12	7.06	Put	Bond Future	707	1	707	1	0.00
01/11/2012	R023 On 01-November-12	7.04	Put	Bond Future	857	1	857	1	0.00
01/11/2012	R023 On 07-February-13			Bond Future	7.23	106.9149	7.2316	106.9149	1,775.00
01/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1249	2	1249	2	0.00
01/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1322	2	1322	2	0.00
01/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1396	2	1396	2	0.00
01/11/2012	R023 On 02-May-13			Bond Future	7.30	104.2901	7.2956	104.2901	2.00
01/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1826	2	1826	2	0.00
01/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1754	2	1754	2	0.00
01/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1682	2	1682	2	0.00
01/11/2012	R023 On 01-August-13			Bond Future	7.36	106.4005	7.3648	106.4005	0.00
01/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	378	0	378	0	0.00
01/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	448	0	448	0	0.00
01/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	517	0	517	0	0.00
01/11/2012	R157 On 01-November-12			Bond Future	5.46	122.9053	5.4600	122.9053	0.00
01/11/2012	R157 On 01-November-12	5.78	Call	Bond Future	940	1	940	1	0.00
01/11/2012	R157 On 01-November-12	6.24	Call	Bond Future	2274	2	2274	2	0.00
01/11/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R157 On 01-November-12	5.78	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R157 On 07-February-13			Bond Future	5.49	124.6210	5.4880	124.6210	12,671.00
01/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2139	2	2139	2	0.00
01/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	54	0	54	0	0.00
01/11/2012	R157 On 02-May-13			Bond Future	5.51	119.3209	5.5112	119.3209	141.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	524	1	524	1	0.00
01/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	545	1	545	1	0.00
01/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	535	1	535	1	0.00
01/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	926	1	926	1	0.00
01/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	912	1	912	1	0.00
01/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	940	1	940	1	0.00
01/11/2012	R157 On 07-November-13			Bond Future	5.64	115.6719	5.6364	115.6719	0.00
01/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	927	1	927	1	0.00
01/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	936	1	936	1	0.00
01/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	945	1	945	1	0.00
01/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	995	1	995	1	0.00
01/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	1005	1	1005	1	0.00
01/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	1014	1	1014	1	0.00
01/11/2012	R186 On 01-November-12			Bond Future	7.68	127.5880	7.6800	127.5880	0.00
01/11/2012	R186 On 01-November-12	7.82	Call	Bond Future	1381	1	1381	1	0.00
01/11/2012	R186 On 01-November-12	8.00	Call	Bond Future	3124	3	3124	3	0.00
01/11/2012	R186 On 01-November-12	8.50	Call	Bond Future	7787	7	7787	7	0.00
01/11/2012	R186 On 01-November-12	8.82	Call	Bond Future	10637	10	10637	10	0.00
01/11/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R186 On 01-November-12	8.50	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R186 On 01-November-12	8.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R186 On 01-November-12	7.82	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R186 On 07-February-13			Bond Future	7.77	124.0794	7.7683	124.0794	37,805.00
01/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4659	4	4659	4	0.00
01/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6648	6	6648	6	0.00
01/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2274	2	2274	2	575.00
01/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	7673	7	7673	7	0.00
01/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3340	3	3340	3	1,000.00
01/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1455	1	1455	1	670.00
01/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	868	1	868	1	10,300.00
01/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	8663	9	8663	9	0.00
01/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	6640	7	6640	7	0.00
01/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	3518	4	3518	4	0.00
01/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	1112	1	1112	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4920	5	4920	5	0.00
01/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1447	2	1447	2	2,000.00
01/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	2436	3	2436	3	150.00
01/11/2012	R186 On 02-May-13			Bond Future	7.84	125.5742	7.8423	125.5742	12.00
01/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2879	3	2879	3	0.00
01/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2914	3	2914	3	0.00
01/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2844	3	2844	3	0.00
01/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	7264	8	7264	8	0.00
01/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	7134	7	7134	7	0.00
01/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	7199	7	7199	7	0.00
01/11/2012	R186 On 07-November-13			Bond Future	8.03	123.5408	8.0297	123.5408	0.00
01/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	7837	8	7837	8	0.00
01/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	7884	8	7884	8	0.00
01/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	7932	8	7932	8	0.00
01/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	10924	11	10924	11	0.00
01/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4611	5	4611	5	130.00
01/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6753	7	6753	7	0.00
01/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6796	7	6796	7	0.00
01/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6838	7	6838	7	0.00
01/11/2012	R189 On 01-November-12			Bond Future	213.49	213.5005	213.4885	213.5005	0.00
01/11/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R189 On 01-November-12	219.00	Put	Bond Future	5512	5	5512	5	0.00
01/11/2012	R189 On 01-November-12	219.01	Put	Bond Future	5522	6	5522	6	0.00
01/11/2012	R189 On 01-November-12	218.99	Put	Bond Future	5502	5	5502	5	0.00
01/11/2012	R189 On 07-February-13			Bond Future	216.56	216.5672	216.5551	216.5672	154.00
01/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3565	4	3565	4	0.00
01/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3555	4	3555	4	0.00
01/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3545	4	3545	4	0.00
01/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R197 On 01-November-12			Bond Future	280.19	280.1970	280.1879	280.1970	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2012	R197 On 01-November-12	266.99	Call	Bond Future	13198	13	13198	13	0.00
01/11/2012	R197 On 01-November-12	267.01	Call	Bond Future	13178	13	13178	13	0.00
01/11/2012	R197 On 01-November-12	267.00	Call	Bond Future	13188	13	13188	13	0.00
01/11/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R197 On 07-February-13			Bond Future	278.90	278.9135	278.9043	278.9135	2,043.00
01/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	106	0	106	0	0.00
01/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	96	0	96	0	0.00
01/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	86	0	86	0	0.00
01/11/2012	R197 On 02-May-13			Bond Future	282.43	282.4363	282.4271	282.4363	40.00
01/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	37	0	37	0	0.00
01/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	27	0	27	0	0.00
01/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	17	0	17	0	0.00
01/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R201 On 01-November-12			Bond Future	5.05	110.6714	5.0500	110.6714	0.00
01/11/2012	R201 On 01-November-12	5.11	Call	Bond Future	125	0	125	0	0.00
01/11/2012	R201 On 01-November-12	5.11	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R201 On 07-February-13			Bond Future	5.02	107.8083	5.0217	107.8083	1,560.00
01/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	308	0	308	0	0.00
01/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	384	0	384	0	0.00
01/11/2012	R201 On 02-May-13			Bond Future	4.99	109.1071	4.9856	109.1071	4.00
01/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	22	0	22	0	0.00
01/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	23	0	23	0	0.00
01/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	24	0	24	0	0.00
01/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1522	2	1522	2	0.00
01/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1537	2	1537	2	0.00
01/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1553	2	1553	2	0.00
01/11/2012	R201 On 07-November-13			Bond Future	4.92	107.5308	4.9211	107.5308	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	401	0	401	0	0.00
01/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	396	0	396	0	0.00
01/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	407	0	407	0	0.00
01/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	529	1	529	1	0.00
01/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	540	1	540	1	0.00
01/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	534	1	534	1	0.00
01/11/2012	R202 On 01-November-12			Bond Future	208.23	208.2343	208.2314	208.2343	0.00
01/11/2012	R202 On 01-November-12	191.99	Call	Bond Future	16241	16	16241	16	0.00
01/11/2012	R202 On 01-November-12	192.00	Call	Bond Future	16231	16	16231	16	0.00
01/11/2012	R202 On 01-November-12	192.01	Call	Bond Future	16221	16	16221	16	0.00
01/11/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R202 On 07-February-13			Bond Future	208.40	208.4057	208.4031	208.4057	49,901.00
01/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	3413	3	3413	3	0.00
01/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	3393	3	3393	3	0.00
01/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	3403	3	3403	3	0.00
01/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R202 On 02-May-13			Bond Future	211.04	211.0382	211.0353	211.0382	1.00
01/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	25	0	25	0	0.00
01/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	15	0	15	0	0.00
01/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	5	0	5	0	0.00
01/11/2012	R203 On 01-November-12			Bond Future	5.83	111.2795	5.8300	111.2795	0.00
01/11/2012	R203 On 01-November-12	6.87	Call	Bond Future	4493	4	4493	4	0.00
01/11/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R203 On 07-February-13			Bond Future	5.88	112.8329	5.8755	112.8329	15,079.00
01/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	466	0	466	0	10,000.00
01/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1600	2	1600	2	12,600.00
01/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3339	3	3339	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
01/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4415	4	4415	4	0.00
01/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	60	0	60	0	0.00
01/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	149	0	149	0	30,250.00
01/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	622	1	622	1	3,254.00
01/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1885	2	1885	2	0.00
01/11/2012	R203 On 02-May-13			Bond Future	5.91	110.0359	5.9125	110.0359	22.00
01/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1344	1	1344	1	0.00
01/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1324	1	1324	1	0.00
01/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1364	1	1364	1	0.00
01/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1374	1	1374	1	0.00
01/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1414	1	1414	1	0.00
01/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1394	1	1394	1	0.00
01/11/2012	R203 On 07-November-13			Bond Future	6.04	108.7890	6.0374	108.7890	0.00
01/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1966	2	1966	2	0.00
01/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1984	2	1984	2	0.00
01/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1948	2	1948	2	0.00
01/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2116	2	2116	2	0.00
01/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2081	2	2081	2	0.00
01/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2098	2	2098	2	0.00
01/11/2012	R204 On 01-November-12			Bond Future	6.12	112.4840	6.1150	112.4840	0.00
01/11/2012	R204 On 01-November-12	7.22	Call	Bond Future	5704	6	5704	6	0.00
01/11/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R204 On 07-February-13			Bond Future	6.17	110.0240	6.1656	110.0240	11,695.00
01/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5652	6	5652	6	0.00
01/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	83	0	83	0	0.00
01/11/2012	R204 On 02-May-13			Bond Future	6.21	111.3496	6.2116	111.3496	24.00
01/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	2095	2	2095	2	0.00
01/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	2148	2	2148	2	0.00
01/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	2121	2	2121	2	0.00
01/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1687	2	1687	2	0.00
01/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1665	2	1665	2	0.00
01/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1710	2	1710	2	0.00
01/11/2012	R204 On 07-November-13			Bond Future	6.35	110.2154	6.3481	110.2154	0.00
01/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2657	3	2657	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
01/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2680	3	2680	3	0.00
01/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2635	3	2635	3	0.00
01/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4476	4	4476	4	0.00
01/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1597	2	1597	2	180.00
01/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2896	3	2896	3	0.00
01/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2851	3	2851	3	0.00
01/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2873	3	2873	3	0.00
01/11/2012	R206 On 01-November-12			Bond Future	5.07	105.0799	5.0700	105.0799	0.00
01/11/2012	R206 On 01-November-12	5.05	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R206 On 01-November-12	5.05	Put	Bond Future	23	0	23	0	0.00
01/11/2012	R206 On 07-February-13			Bond Future	5.00	102.7818	5.0024	102.7818	1,120.00
01/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	120	0	120	0	0.00
01/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	341	0	341	0	0.00
01/11/2012	R206 On 02-May-13			Bond Future	4.92	104.0200	4.9246	104.0200	23.00
01/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	25	0	25	0	0.00
01/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	26	0	26	0	0.00
01/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	26	0	26	0	0.00
01/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1070	1	1070	1	0.00
01/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1076	1	1076	1	0.00
01/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1083	1	1083	1	0.00
01/11/2012	R206 On 07-November-13			Bond Future	4.28	102.9595	4.2761	102.9595	0.00
01/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	416	0	416	0	0.00
01/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	415	0	415	0	0.00
01/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	417	0	417	0	0.00
01/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	411	0	411	0	0.00
01/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	413	0	413	0	0.00
01/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	412	0	412	0	0.00
01/11/2012	R207 On 01-November-12			Bond Future	6.45	106.6869	6.4500	106.6869	0.00
01/11/2012	R207 On 01-November-12	7.58	Call	Bond Future	6351	6	6351	6	0.00
01/11/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R207 On 07-February-13			Bond Future	6.50	104.5367	6.4988	104.5367	6,741.00
01/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6416	6	6416	6	0.00
01/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	108	0	108	0	0.00
01/11/2012	R207 On 02-May-13			Bond Future	6.55	105.7961	6.5542	105.7961	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1933	2	1933	2	0.00
01/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1958	2	1958	2	0.00
01/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1983	2	1983	2	0.00
01/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2500	3	2500	3	0.00
01/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2530	3	2530	3	0.00
01/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2560	3	2560	3	0.00
01/11/2012	R207 On 07-November-13			Bond Future	6.71	104.9098	6.7053	104.9098	0.00
01/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3321	3	3321	3	0.00
01/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3296	3	3296	3	0.00
01/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3347	3	3347	3	0.00
01/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3323	3	3323	3	0.00
01/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3374	3	3374	3	0.00
01/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3348	3	3348	3	0.00
01/11/2012	R208 On 01-November-12			Bond Future	6.66	101.1178	6.6600	101.1178	0.00
01/11/2012	R208 On 01-November-12	6.81	Call	Bond Future	951	1	951	1	0.00
01/11/2012	R208 On 01-November-12	7.50	Call	Bond Future	5185	5	5185	5	0.00
01/11/2012	R208 On 01-November-12	7.70	Call	Bond Future	6370	6	6370	6	0.00
01/11/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R208 On 01-November-12	6.81	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R208 On 07-February-13			Bond Future	6.72	102.5293	6.7173	102.5293	18,386.00
01/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	390	0	390	0	12,250.00
01/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12098	12	12098	12	0.00
01/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6522	6	6522	6	0.00
01/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	198	0	198	0	0.00
01/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	6	0	6	0	0.00
01/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4958	5	4958	5	0.00
01/11/2012	R208 On 02-May-13			Bond Future	6.77	100.3717	6.7722	100.3717	47.00
01/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2187	2	2187	2	0.00
01/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2215	2	2215	2	0.00
01/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2242	2	2242	2	0.00
01/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2922	3	2922	3	0.00
01/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2956	3	2956	3	0.00
01/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2989	3	2989	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
01/11/2012	R208 On 07-November-13			Bond Future	6.92	99.6325	6.9221	99.6325	0.00
01/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5801	6	5801	6	0.00
01/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3651	4	3651	4	0.00
01/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3597	4	3597	4	0.00
01/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3624	4	3624	4	0.00
01/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4320	4	4320	4	0.00
01/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4350	4	4350	4	0.00
01/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4289	4	4289	4	0.00
01/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2589	3	2589	3	230.00
01/11/2012	R209 On 01-November-12			Bond Future	8.45	77.8808	8.4500	77.8808	0.00
01/11/2012	R209 On 01-November-12	8.99	Call	Bond Future	4304	4	4304	4	0.00
01/11/2012	R209 On 01-November-12	8.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R209 On 07-February-13			Bond Future	8.54	78.9679	8.5364	78.9679	11,677.00
01/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3023	3	3023	3	0.00
01/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5159	5	5159	5	0.00
01/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	3955	4	3955	4	0.00
01/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1607	2	1607	2	14,000.00
01/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	1048	1	1048	1	0.00
01/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	2262	2	2262	2	11,000.00
01/11/2012	R209 On 02-May-13			Bond Future	8.61	76.7777	8.6073	76.7777	33.00
01/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2379	2	2379	2	0.00
01/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2325	2	2325	2	0.00
01/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2352	2	2352	2	0.00
01/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	7518	8	7518	8	0.00
01/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	7580	8	7580	8	0.00
01/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	7456	8	7456	8	0.00
01/11/2012	R209 On 07-November-13			Bond Future	8.78	75.6653	8.7815	75.6653	0.00
01/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7011	7	7011	7	0.00
01/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	9816	10	9816	10	0.00
01/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	6935	7	6935	7	0.00
01/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	6973	7	6973	7	0.00
01/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6829	7	6829	7	0.00
01/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6869	7	6869	7	0.00
01/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4507	5	4507	5	180.00

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01/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6789	7	6789	7	0.00
01/11/2012	R210 On 01-November-12			Bond Future	158.70	158.7033	158.6998	158.7033	0.00
01/11/2012	R210 On 01-November-12	144.99	Call	Bond Future	13710	14	13710	14	0.00
01/11/2012	R210 On 01-November-12	145.01	Call	Bond Future	13690	14	13690	14	0.00
01/11/2012	R210 On 01-November-12	145.00	Call	Bond Future	13700	14	13700	14	0.00
01/11/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R210 On 07-February-13			Bond Future	160.98	160.9828	160.9794	160.9828	1,264.00
01/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3989	4	3989	4	0.00
01/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3979	4	3979	4	0.00
01/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3969	4	3969	4	0.00
01/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R210 On 02-May-13			Bond Future	161.16	161.1682	161.1645	161.1682	7.00
01/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	25	0	25	0	0.00
01/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	5	0	5	0	0.00
01/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	15	0	15	0	0.00
01/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R211 On 01-November-12			Bond Future	123.76	123.7646	123.7573	123.7646	0.00
01/11/2012	R211 On 01-November-12	121.99	Call	Bond Future	1767	2	1767	2	0.00
01/11/2012	R211 On 01-November-12	122.00	Call	Bond Future	1757	2	1757	2	0.00
01/11/2012	R211 On 01-November-12	122.01	Call	Bond Future	1747	2	1747	2	0.00
01/11/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R211 On 07-February-13			Bond Future	124.11	124.1201	124.1129	124.1201	703.00
01/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1123	1	1123	1	0.00
01/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1103	1	1103	1	0.00
01/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1113	1	1113	1	0.00
01/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R211 On 02-May-13			Bond Future	125.68	125.6879	125.6805	125.6879	7.00
01/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	30	0	30	0	0.00
01/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	20	0	20	0	0.00
01/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	10	0	10	0	0.00
01/11/2012	R212 On 01-November-12			Bond Future	129.20	129.2071	129.2025	129.2071	0.00
01/11/2012	R212 On 01-November-12	121.99	Call	Bond Future	7213	7	7213	7	0.00
01/11/2012	R212 On 01-November-12	122.01	Call	Bond Future	7193	7	7193	7	0.00
01/11/2012	R212 On 01-November-12	122.00	Call	Bond Future	7203	7	7203	7	0.00
01/11/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R212 On 07-February-13			Bond Future	129.60	129.5019	129.6050	129.5019	3,165.00
01/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	615	1	615	1	0.00
01/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	605	1	605	1	0.00
01/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	595	0	595	0	0.00
01/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R212 On 02-May-13			Bond Future	131.24	131.1378	131.2419	131.1378	11.00
01/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	152	0	152	0	0.00
01/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	132	0	132	0	0.00
01/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	142	0	142	0	0.00
01/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R213 On 01-November-12			Bond Future	8.25	89.1834	8.2500	89.1834	0.00
01/11/2012	R213 On 01-November-12	7.75	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R213 On 01-November-12	8.81	Call	Bond Future	4605	4	4605	4	0.00
01/11/2012	R213 On 01-November-12	8.81	Put	Bond Future	0	0	0	0	0.00



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01/11/2012	R213 On 01-November-12	7.75	Put	Bond Future	4432	5	4432	5	0.00
01/11/2012	R213 On 07-February-13			Bond Future	8.35	90.4284	8.3468	90.4284	7,169.00
01/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	5668	5	5668	5	0.00
01/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	1202	1	1202	1	0.00
01/11/2012	R213 On 02-May-13			Bond Future	8.42	87.9837	8.4194	87.9837	5.00
01/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2239	2	2239	2	0.00
01/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2267	2	2267	2	0.00
01/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2295	2	2295	2	0.00
01/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	7105	7	7105	7	0.00
01/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	7166	7	7166	7	0.00
01/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	7228	7	7228	7	0.00
01/11/2012	R213 On 07-November-13			Bond Future	8.60	86.7758	8.6033	86.7758	0.00
01/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6245	6	6245	6	0.00
01/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6322	6	6322	6	0.00
01/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6283	6	6283	6	0.00
01/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6310	6	6310	6	0.00
01/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	6269	6	6269	6	0.00
01/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6351	7	6351	7	0.00
01/11/2012	R214 On 01-November-12			Bond Future	8.48	79.5738	8.4800	79.5738	0.00
01/11/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
01/11/2012	R214 On 01-November-12	8.01	Put	Bond Future	4315	5	4315	5	0.00
01/11/2012	R214 On 01-November-12	8.00	Put	Bond Future	4411	5	4411	5	0.00
01/11/2012	R214 On 01-November-12	7.99	Put	Bond Future	4507	5	4507	5	0.00
01/11/2012	R214 On 07-February-13			Bond Future	8.56	80.6847	8.5607	80.6847	1,714.00
01/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	252	0	252	0	0.00
01/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	338	0	338	0	0.00
01/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	424	0	424	0	0.00
01/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
01/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00