



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
07/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	2025 On 07-February-13			Bond Future	111.56	111.5727	111.5618	111.5727	0.00
07/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	572	1	572	1	0.00
07/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	562	1	562	1	0.00
07/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	552	1	552	1	0.00
07/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
07/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
07/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
07/11/2012	2038 On 07-February-13			Bond Future	109.77	109.7765	109.7720	109.7765	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
07/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3782	4	3782	4	0.00
07/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3762	4	3762	4	0.00
07/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3772	4	3772	4	0.00
07/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
07/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
07/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
07/11/2012	2050 On 07-February-13			Bond Future	113.90	113.8984	113.8955	113.8984	0.00
07/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	906	1	906	1	0.00
07/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	896	1	896	1	0.00
07/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	886	1	886	1	0.00
07/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
07/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
07/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
07/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	AL7T On 07-February-13			Index Future	480.94	481.1800	480.9400	481.1800	12.00
07/11/2012	AL7T On 02-May-13			Index Future	487.01	487.2570	487.0130	487.2570	0.00
07/11/2012	ALBI On 07-February-13			Index Future	428.04	428.2600	428.0380	428.2600	1,077.00
07/11/2012	ALBI On 02-May-13			Index Future	433.44	433.6680	433.4430	433.6680	0.00
07/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C208 On 31-March-21			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
07/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2012	EL28 On 07-February-13			Bond Future	111.00	111.0051	111.0026	111.0051	0.00
07/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
07/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
07/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
07/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1987	2	1987	2	0.00
07/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1997	2	1997	2	0.00
07/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2007	2	2007	2	0.00
07/11/2012	ES33 On 07-February-13			Bond Future	9.08	88.4796	9.0834	88.4796	303.00
07/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
07/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
07/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
07/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4455	4	4455	4	0.00
07/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4543	5	4543	5	0.00
07/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4632	5	4632	5	0.00
07/11/2012	GOVI On 07-February-13			GOVI	428.56	428.7750	428.5620	428.7750	333.00
07/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
07/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
07/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
07/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	44380	4	44380	4	0.00
07/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	44480	4	44480	4	0.00
07/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	44280	4	44280	4	0.00
07/11/2012	GOVI On 02-May-13			GOVI	433.97	434.1900	433.9740	434.1900	0.00
07/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	9840	1	9840	1	0.00
07/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	9740	1	9740	1	0.00
07/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	9640	1	9640	1	0.00

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07/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
07/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
07/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
07/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2012	IGOV On 07-February-13			Index Future	194.10	194.1850	194.1000	194.1850	608.00
07/11/2012	IGOV On 02-May-13			Index Future	196.55	196.6380	196.5520	196.6380	0.00
07/11/2012	ILBI On 07-February-13			Index Future	518.16	518.3120	518.1610	518.3120	169.00
07/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	0.00
07/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	840.00
07/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	0.00
07/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
07/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.95	95.0500	4.9500	95.0500	1,000.00
07/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	0.00
07/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.95	95.0600	4.9500	95.0600	500.00
07/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	2,200.00
07/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.12	94.9000	5.1200	94.9000	1,500.00
07/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.26	94.7500	5.2600	94.7500	800.00
07/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.43	94.5900	5.4300	94.5900	800.00
07/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.59	94.4300	5.5900	94.4300	0.00
07/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
07/11/2012	R023 On 07-February-13			Bond Future	7.22	107.3338	7.2189	107.3338	1,777.00
07/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1230	1	1230	1	0.00
07/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1157	1	1157	1	0.00
07/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1304	1	1304	1	0.00
07/11/2012	R023 On 02-May-13			Bond Future	7.28	104.7317	7.2799	104.7317	2.00

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07/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1643	2	1643	2	0.00
07/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1715	2	1715	2	0.00
07/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1571	2	1571	2	0.00
07/11/2012	R023 On 01-August-13			Bond Future	7.35	106.1050	7.3513	106.1050	0.00
07/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	355	0	355	0	0.00
07/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	286	0	286	0	0.00
07/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	424	0	424	0	0.00
07/11/2012	R157 On 07-February-13			Bond Future	5.49	124.6492	5.4937	124.6492	12,671.00
07/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2115	2	2115	2	0.00
07/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2660	3	2660	3	0.00
07/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3164	3	3164	3	0.00
07/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3291	3	3291	3	0.00
07/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3418	3	3418	3	0.00
07/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	4	0	4	0	0.00
07/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	5	0	5	0	0.00
07/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	7	0	7	0	0.00
07/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	18	0	18	0	0.00
07/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	45	0	45	0	0.00
07/11/2012	R157 On 02-May-13			Bond Future	5.51	119.3699	5.5091	119.3699	141.00
07/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	515	1	515	1	0.00
07/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	505	1	505	1	0.00
07/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	526	1	526	1	0.00
07/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	888	1	888	1	0.00
07/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	916	1	916	1	0.00
07/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	902	1	902	1	0.00
07/11/2012	R157 On 07-November-13			Bond Future	5.66	115.6783	5.6560	115.6783	0.00
07/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	882	1	882	1	0.00
07/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	864	1	864	1	0.00

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07/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	873	1	873	1	0.00
07/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	979	1	979	1	0.00
07/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	989	1	989	1	0.00
07/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	969	1	969	1	0.00
07/11/2012	R186 On 07-February-13			Bond Future	7.70	125.0453	7.7037	125.0453	38,005.00
07/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	885	1	885	1	10,300.00
07/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1506	2	1506	2	670.00
07/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2374	2	2374	2	575.00
07/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6992	7	6992	7	0.00
07/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8280	8	8280	8	0.00
07/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3508	4	3508	4	1,000.00
07/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4902	5	4902	5	0.00
07/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8649	9	8649	9	0.00
07/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7916	8	7916	8	0.00
07/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8061	8	8061	8	0.00
07/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	871	1	871	1	0.00
07/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	906	1	906	1	0.00
07/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	743	1	743	1	0.00
07/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	2050	2	2050	2	150.00
07/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	3057	3	3057	3	0.00
07/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	821	1	821	1	0.00
07/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1162	1	1162	1	2,000.00
07/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4391	4	4391	4	0.00
07/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	6061	6	6061	6	0.00
07/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	8051	8	8051	8	0.00
07/11/2012	R186 On 02-May-13			Bond Future	7.77	126.5729	7.7735	126.5729	12.00
07/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3041	3	3041	3	0.00
07/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	3004	3	3004	3	0.00
07/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2967	3	2967	3	0.00
07/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6729	7	6729	7	0.00
07/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6665	7	6665	7	0.00
07/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6602	7	6602	7	0.00
07/11/2012	R186 On 07-November-13			Bond Future	7.96	124.5208	7.9604	124.5208	0.00
07/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8052	8	8052	8	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
07/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8101	8	8101	8	0.00
07/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8003	8	8003	8	0.00
07/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11176	11	11176	11	0.00
07/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4230	4	4230	4	130.00
07/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6372	7	6372	7	0.00
07/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6290	6	6290	6	0.00
07/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6331	6	6331	6	0.00
07/11/2012	R189 On 07-February-13			Bond Future	216.48	216.5190	216.4828	216.5190	154.00
07/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3493	4	3493	4	0.00
07/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3483	4	3483	4	0.00
07/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3473	4	3473	4	0.00
07/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R197 On 07-February-13			Bond Future	278.35	278.3801	278.3536	278.3801	2,043.00
07/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	646	1	646	1	0.00
07/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	656	1	656	1	0.00
07/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	636	1	636	1	0.00
07/11/2012	R197 On 02-May-13			Bond Future	281.87	281.8954	281.8676	281.8954	40.00
07/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	542	1	542	1	0.00
07/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	532	1	532	1	0.00
07/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	522	0	522	0	0.00
07/11/2012	R201 On 07-February-13			Bond Future	5.03	107.7854	5.0293	107.7854	1,560.00
07/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	274	0	274	0	0.00
07/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1078	1	1078	1	0.00
07/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2111	2	2111	2	0.00
07/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2288	2	2288	2	0.00
07/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2200	2	2200	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
07/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	1	0	0.00
07/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	1	0	1	0	0.00
07/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	2	0	2	0	0.00
07/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	42	0	42	0	0.00
07/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	364	0	364	0	0.00
07/11/2012	R201 On 02-May-13			Bond Future	4.98	109.1021	4.9829	109.1021	4.00
07/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	18	0	18	0	0.00
07/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	19	0	19	0	0.00
07/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	18	0	18	0	0.00
07/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1544	2	1544	2	0.00
07/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1513	2	1513	2	0.00
07/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1528	2	1528	2	0.00
07/11/2012	R201 On 07-November-13			Bond Future	4.95	107.4868	4.9511	107.4868	0.00
07/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	395	0	395	0	0.00
07/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	390	0	390	0	0.00
07/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	399	0	399	0	0.00
07/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	554	1	554	1	0.00
07/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	567	1	567	1	0.00
07/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	560	1	560	1	0.00
07/11/2012	R202 On 07-February-13			Bond Future	208.39	208.3947	208.3863	208.3947	50,241.00
07/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	3396	3	3396	3	0.00
07/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	3386	3	3386	3	0.00
07/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	3376	3	3376	3	0.00
07/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R202 On 02-May-13			Bond Future	211.02	211.0262	211.0169	211.0262	1.00
07/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	33	0	33	0	0.00
07/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	43	0	43	0	0.00
07/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	23	0	23	0	0.00
07/11/2012	R203 On 07-February-13			Bond Future	5.90	112.7732	5.8996	112.7732	15,079.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	396	0	396	0	10,000.00
07/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1488	2	1488	2	12,600.00
07/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2525	3	2525	3	0.00
07/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2869	3	2869	3	0.00
07/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3225	3	3225	3	0.00
07/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4306	4	4306	4	0.00
07/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2695	3	2695	3	0.00
07/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	5111	5	5111	5	0.00
07/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	23	0	23	0	0.00
07/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	215	0	215	0	0.00
07/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	51	0	51	0	0.00
07/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	136	0	136	0	30,250.00
07/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	185	0	185	0	0.00
07/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	249	0	249	0	0.00
07/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	610	1	610	1	3,254.00
07/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1915	2	1915	2	0.00
07/11/2012	R203 On 02-May-13			Bond Future	5.93	109.9941	5.9334	109.9941	22.00
07/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1238	1	1238	1	0.00
07/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1258	1	1258	1	0.00
07/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1219	1	1219	1	0.00
07/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1392	1	1392	1	0.00
07/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1351	1	1351	1	0.00
07/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1372	1	1372	1	0.00
07/11/2012	R203 On 07-November-13			Bond Future	6.07	108.7063	6.0724	108.7063	0.00
07/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1862	2	1862	2	0.00
07/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1845	2	1845	2	0.00
07/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1880	2	1880	2	0.00
07/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2101	2	2101	2	0.00
07/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2137	2	2137	2	0.00
07/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2118	2	2118	2	0.00
07/11/2012	R204 On 07-February-13			Bond Future	6.18	110.0027	6.1846	110.0027	11,672.00
07/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5544	6	5544	6	0.00
07/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6275	6	6275	6	0.00
07/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8582	9	8582	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8812	9	8812	9	0.00
07/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	9041	9	9041	9	0.00
07/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	3	0	3	0	0.00
07/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	4	0	4	0	0.00
07/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	5	0	5	0	0.00
07/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	40	0	40	0	0.00
07/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	72	0	72	0	0.00
07/11/2012	R204 On 02-May-13			Bond Future	6.23	111.3465	6.2279	111.3465	24.00
07/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	2034	2	2034	2	0.00
07/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	2008	2	2008	2	0.00
07/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	2061	2	2061	2	0.00
07/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1658	2	1658	2	0.00
07/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1703	2	1703	2	0.00
07/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1680	2	1680	2	0.00
07/11/2012	R204 On 07-November-13			Bond Future	6.37	110.1726	6.3748	110.1726	0.00
07/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2649	3	2649	3	0.00
07/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2671	3	2671	3	0.00
07/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2627	3	2627	3	0.00
07/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4463	4	4463	4	0.00
07/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1704	2	1704	2	180.00
07/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	3008	3	3008	3	0.00
07/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2963	3	2963	3	0.00
07/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2985	3	2985	3	0.00
07/11/2012	R206 On 07-February-13			Bond Future	4.99	102.8178	4.9905	102.8178	1,120.00
07/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	118	0	118	0	0.00
07/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	210	0	210	0	0.00
07/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	875	1	875	1	0.00
07/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	918	1	918	1	0.00
07/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	961	1	961	1	0.00
07/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	6	0	6	0	0.00
07/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	8	0	8	0	0.00
07/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	10	0	10	0	0.00
07/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	202	0	202	0	0.00
07/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	328	0	328	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
07/11/2012	R206 On 02-May-13			Bond Future	4.88	104.0739	4.8831	104.0739	23.00
07/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	26	0	26	0	0.00
07/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	26	0	26	0	0.00
07/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	27	0	27	0	0.00
07/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1042	1	1042	1	0.00
07/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1055	1	1055	1	0.00
07/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1048	1	1048	1	0.00
07/11/2012	R206 On 07-November-13			Bond Future	4.31	102.9776	4.3129	102.9776	0.00
07/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	410	0	410	0	0.00
07/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	411	0	411	0	0.00
07/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	409	0	409	0	0.00
07/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	413	0	413	0	0.00
07/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	411	0	411	0	0.00
07/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	412	0	412	0	0.00
07/11/2012	R207 On 07-February-13			Bond Future	6.51	104.6600	6.5073	104.6600	6,841.00
07/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6348	6	6348	6	0.00
07/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7043	7	7043	7	0.00
07/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9044	9	9044	9	0.00
07/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9543	10	9543	10	0.00
07/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9294	9	9294	9	0.00
07/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	10	0	10	0	0.00
07/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	8	0	8	0	0.00
07/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	12	0	12	0	0.00
07/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	55	0	55	0	0.00
07/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	88	0	88	0	0.00
07/11/2012	R207 On 02-May-13			Bond Future	6.56	105.9386	6.5599	105.9386	0.00
07/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1874	2	1874	2	0.00
07/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1900	2	1900	2	0.00
07/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1849	2	1849	2	0.00
07/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2507	3	2507	3	0.00
07/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2448	2	2448	2	0.00
07/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2477	3	2477	3	0.00
07/11/2012	R207 On 07-November-13			Bond Future	6.72	105.0183	6.7187	105.0183	0.00
07/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3217	3	3217	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
07/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3192	3	3192	3	0.00
07/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3243	3	3243	3	0.00
07/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3287	3	3287	3	0.00
07/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3338	3	3338	3	0.00
07/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3312	3	3312	3	0.00
07/11/2012	R208 On 07-February-13			Bond Future	6.69	102.8239	6.6947	102.8239	20,445.00
07/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7787	8	7787	8	0.00
07/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8056	8	8056	8	0.00
07/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12236	12	12236	12	0.00
07/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	355	0	355	0	12,250.00
07/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6615	7	6615	7	0.00
07/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6985	7	6985	7	0.00
07/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7519	8	7519	8	0.00
07/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	89	0	89	0	0.00
07/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	122	0	122	0	0.00
07/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	151	0	151	0	0.00
07/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4783	5	4783	5	0.00
07/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	3	0	3	0	0.00
07/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	64	0	64	0	0.00
07/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	76	0	76	0	0.00
07/11/2012	R208 On 02-May-13			Bond Future	6.75	100.6869	6.7458	100.6869	47.00
07/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2228	2	2228	2	0.00
07/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2200	2	2200	2	0.00
07/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2172	2	2172	2	0.00
07/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2815	3	2815	3	0.00
07/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2782	3	2782	3	0.00
07/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2749	3	2749	3	0.00
07/11/2012	R208 On 07-November-13			Bond Future	6.90	99.9197	6.8995	99.9197	0.00
07/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3615	4	3615	4	0.00
07/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5790	6	5790	6	0.00
07/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3588	4	3588	4	0.00
07/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3561	4	3561	4	0.00
07/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4185	4	4185	4	0.00
07/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4155	4	4155	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
07/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2450	3	2450	3	230.00
07/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4125	4	4125	4	0.00
07/11/2012	R209 On 07-February-13			Bond Future	8.45	80.1112	8.4525	80.1112	11,551.00
07/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3329	3	3329	3	0.00
07/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4333	4	4333	4	0.00
07/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4986	5	4986	5	0.00
07/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5613	6	5613	6	0.00
07/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5847	6	5847	6	0.00
07/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5268	5	5268	5	0.00
07/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5555	6	5555	6	0.00
07/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	827	1	827	1	0.00
07/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	918	1	918	1	0.00
07/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	743	1	743	1	0.00
07/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	809	1	809	1	0.00
07/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	1017	1	1017	1	0.00
07/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1291	1	1291	1	14,000.00
07/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1875	2	1875	2	11,000.00
07/11/2012	R209 On 02-May-13			Bond Future	8.52	77.9481	8.5195	77.9481	33.00
07/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2517	3	2517	3	0.00
07/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2488	3	2488	3	0.00
07/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2459	3	2459	3	0.00
07/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	7000	7	7000	7	0.00
07/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6939	7	6939	7	0.00
07/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6879	7	6879	7	0.00
07/11/2012	R209 On 07-November-13			Bond Future	8.69	76.8383	8.6919	76.8383	0.00
07/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7226	7	7226	7	0.00
07/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10123	10	10123	10	0.00
07/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7186	7	7186	7	0.00
07/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7147	7	7147	7	0.00
07/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6374	6	6374	6	0.00
07/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6335	6	6335	6	0.00
07/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4107	4	4107	4	180.00
07/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6297	6	6297	6	0.00
07/11/2012	R210 On 07-February-13			Bond Future	160.96	160.9694	160.9593	160.9694	1,264.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3969	4	3969	4	0.00
07/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3959	4	3959	4	0.00
07/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3949	4	3949	4	0.00
07/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R210 On 02-May-13			Bond Future	161.14	161.1539	161.1432	161.1539	7.00
07/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	3	0	3	0	0.00
07/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	7	0	7	0	0.00
07/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	17	0	17	0	0.00
07/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R211 On 07-February-13			Bond Future	124.17	124.0910	124.1699	124.0910	703.00
07/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1180	1	1180	1	0.00
07/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1170	1	1170	1	0.00
07/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1160	1	1160	1	0.00
07/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R211 On 02-May-13			Bond Future	125.74	125.6580	125.7375	125.6580	7.00
07/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	48	0	48	0	0.00
07/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	28	0	28	0	0.00
07/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	38	0	38	0	0.00
07/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R212 On 07-February-13			Bond Future	129.36	129.5912	129.3630	129.5912	3,165.00
07/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	373	1	373	1	0.00
07/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	363	1	363	1	0.00
07/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	353	1	353	1	0.00
07/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R212 On 07-February-13	128.99	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
07/11/2012	R212 On 02-May-13			Bond Future	131.00	131.2277	130.9962	131.2277	11.00
07/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	0	0	0	0	0.00
07/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	104	0	104	0	0.00
07/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	114	0	114	0	0.00
07/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	94	0	94	0	0.00
07/11/2012	R213 On 07-February-13			Bond Future	8.28	91.3001	8.2828	91.3001	7,169.00
07/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6049	6	6049	6	0.00
07/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6343	6	6343	6	0.00
07/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	6943	7	6943	7	0.00
07/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6641	7	6641	7	0.00
07/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	864	1	864	1	0.00
07/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	784	1	784	1	0.00
07/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	950	1	950	1	0.00
07/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	1042	1	1042	1	0.00
07/11/2012	R213 On 02-May-13			Bond Future	8.35	88.8808	8.3518	88.8808	5.00
07/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2512	2	2512	2	0.00
07/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2452	2	2452	2	0.00
07/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2482	2	2482	2	0.00
07/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6820	7	6820	7	0.00
07/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6879	7	6879	7	0.00
07/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6760	7	6760	7	0.00
07/11/2012	R213 On 07-November-13			Bond Future	8.54	87.6646	8.5353	87.6646	0.00
07/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6824	7	6824	7	0.00
07/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6784	7	6784	7	0.00
07/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6744	7	6744	7	0.00
07/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6305	6	6305	6	0.00
07/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6265	6	6265	6	0.00
07/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	6226	6	6226	6	0.00
07/11/2012	R214 On 07-February-13			Bond Future	8.48	81.9343	8.4768	81.9343	1,714.00
07/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	983	1	983	1	0.00
07/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	1069	1	1069	1	0.00
07/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1155	1	1155	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
07/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
07/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00