



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 11/12/2012 To: 11/12/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	2025 On 07-February-13			Bond Future	114.21	113.3392	114.2058	113.3392	0.00
11/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3216	2	3	2	0.00
11/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3206	2	3	2	0.00
11/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3196	2	3	2	0.00
11/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
11/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
11/12/2012	2038 On 07-February-13			Bond Future	113.73	113.7300	113.7317	113.7300	0.00
11/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	7742	8	8	8	0.00
11/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	7722	8	8	8	0.00
11/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	7732	8	8	8	0.00
11/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
11/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
11/12/2012	2050 On 07-February-13			Bond Future	118.47	118.4649	118.4676	118.4649	0.00
11/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	5478	5	5	5	0.00
11/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	5468	5	5	5	0.00
11/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	5458	5	5	5	0.00
11/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
11/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
11/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	AL7T On 07-February-13			Index Future	486.98	485.8990	486.9790	485.8990	12.00
11/12/2012	AL7T On 02-May-13			Index Future	493.08	492.4780	493.0800	492.4780	0.00
11/12/2012	ALBI On 07-February-13			Index Future	434.53	433.5540	434.5270	433.5540	1,077.00
11/12/2012	ALBI On 02-May-13			Index Future	439.97	439.4250	439.9710	439.4250	0.00
11/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2012	EL28 On 07-February-13			Bond Future	113.36	113.3563	113.3588	113.3563	0.00
11/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	349	0	0	0	0.00
11/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	359	0	0	0	0.00
11/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	369	0	0	0	0.00
11/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
11/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
11/12/2012	ES33 On 07-February-13			Bond Future	8.74	90.8224	91.3191	90.8224	303.00
11/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
11/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
11/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
11/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1600	2	2	2	0.00
11/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1688	2	2	2	0.00
11/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1777	2	2	2	0.00
11/12/2012	GOVI On 07-February-13			GOVI	434.65	433.7090	434.6540	433.7090	334.00
11/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	16640	1	2	1	0.00
11/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	16540	1	2	1	0.00
11/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	16440	1	2	1	0.00
11/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
11/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
11/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
11/12/2012	GOVI On 02-May-13			GOVI	440.10	439.5820	440.0990	439.5820	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	71090	7	7	7	0.00
11/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	70990	7	7	7	0.00
11/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	70890	7	7	7	0.00
11/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
11/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
11/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
11/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2012	IGOV On 07-February-13			Index Future	200.31	200.0450	200.3110	200.0450	608.00
11/12/2012	IGOV On 02-May-13			Index Future	202.82	202.7530	202.8200	202.7530	0.00
11/12/2012	ILBI On 07-February-13			Index Future	534.01	532.7910	534.0060	532.7910	169.00
11/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	840.00
11/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.09	94.9100	94.9100	94.9100	0.00
11/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.02	94.9600	94.9800	94.9600	0.00
11/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.98	95.0000	95.0200	95.0000	1,000.00
11/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.96	95.0300	95.0400	95.0300	0.00
11/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.94	95.0400	95.0600	95.0400	0.00
11/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.93	95.0600	95.0700	95.0600	500.00
11/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.94	95.0300	95.0600	95.0300	2,200.00
11/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.00	94.9700	95.0000	94.9700	2,000.00
11/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.11	94.8500	94.8900	94.8500	1,000.00
11/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.23	94.7200	94.7700	94.7200	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.38	94.5900	94.6200	94.5900	0.00
11/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
11/12/2012	R023 On 07-February-13			Bond Future	6.87	109.4996	109.8181	109.4996	1,633.00
11/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	1239	1	1	1	0.00
11/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	1386	1	1	1	0.00
11/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	1313	1	1	1	0.00
11/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R023 On 02-May-13			Bond Future	6.93	106.9498	107.2224	106.9498	2.00
11/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	979	1	1	1	0.00
11/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	835	1	1	1	0.00
11/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	907	1	1	1	0.00
11/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R023 On 01-August-13			Bond Future	6.98	108.4488	108.6611	108.4488	0.00
11/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	2191	2	2	2	0.00
11/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	2330	2	2	2	0.00
11/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2261	2	2	2	0.00
11/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R157 On 07-February-13			Bond Future	5.44	124.6736	124.7847	124.6736	7,617.00
11/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2226	2	2	2	0.00
11/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2791	3	3	3	0.00
11/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3306	3	3	3	0.00
11/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3434	3	3	3	0.00
11/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3563	3	4	3	0.00
11/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00

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11/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	2	0	0	0	0.00
11/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	7	0	0	0	0.00
11/12/2012	R157 On 02-May-13			Bond Future	5.46	119.4240	119.4800	119.4240	182.00
11/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	475	0	0	0	0.00
11/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	464	0	0	0	0.00
11/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	486	0	0	0	0.00
11/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	725	1	1	1	0.00
11/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	753	1	1	1	0.00
11/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	739	1	1	1	0.00
11/12/2012	R157 On 07-November-13			Bond Future	5.50	116.0150	115.9601	116.0150	0.00
11/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	932	1	1	1	0.00
11/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	912	1	1	1	0.00
11/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	922	1	1	1	0.00
11/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	735	1	1	1	0.00
11/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	744	1	1	1	0.00
11/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	726	1	1	1	0.00
11/12/2012	R186 On 07-February-13			Bond Future	7.35	128.2633	128.6440	128.2633	49,121.00
11/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1206	1	1	1	10,300.00
11/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2151	2	2	2	670.00
11/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3459	3	3	3	575.00
11/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	9625	9	10	9	0.00
11/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	11158	11	11	11	0.00
11/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5094	5	5	5	1,000.00
11/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	6987	7	7	7	0.00
11/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	11586	11	12	11	0.00
11/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	10731	10	11	10	0.00
11/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	10902	11	11	11	0.00
11/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	137	0	0	0	0.00
11/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	146	0	0	0	0.00
11/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	105	0	0	0	0.00
11/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	560	1	1	1	150.00
11/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	1067	1	1	1	0.00
11/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	124	0	0	0	0.00
11/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	220	0	0	0	2,000.00

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11/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1901	2	2	2	0.00
11/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	3131	3	3	3	0.00
11/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	4798	5	5	5	0.00
11/12/2012	R186 On 02-May-13			Bond Future	7.41	129.8608	130.1871	129.8608	12.00
11/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4192	4	4	4	0.00
11/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4142	4	4	4	0.00
11/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	4093	4	4	4	0.00
11/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	4266	4	4	4	0.00
11/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	4214	4	4	4	0.00
11/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	4164	4	4	4	0.00
11/12/2012	R186 On 07-November-13			Bond Future	7.55	128.1941	128.4092	128.1941	0.00
11/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	9716	10	10	10	0.00
11/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	9773	10	10	10	0.00
11/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13389	13	13	13	0.00
11/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	9830	10	10	10	0.00
11/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	4158	4	4	4	0.00
11/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2582	3	3	3	130.00
11/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	4191	4	4	4	0.00
11/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	4224	4	4	4	0.00
11/12/2012	R189 On 07-February-13			Bond Future	217.51	217.5273	217.5147	217.5273	154.00
11/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4525	5	5	5	0.00
11/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4515	5	5	5	0.00
11/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4505	5	5	5	0.00
11/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R197 On 07-February-13			Bond Future	287.35	287.0969	287.3496	287.0969	2,543.00
11/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	8360	8	8	8	0.00
11/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	8340	8	8	8	0.00
11/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	8350	8	8	8	0.00
11/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R197 On 07-February-13	278.99	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
11/12/2012	R197 On 02-May-13			Bond Future	290.95	290.9801	290.9501	290.9801	40.00
11/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8560	9	9	9	0.00
11/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8550	9	9	9	0.00
11/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8540	9	9	9	0.00
11/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R201 On 07-February-13			Bond Future	5.05	107.6874	107.7354	107.6874	1,540.00
11/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	180	0	0	0	0.00
11/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1012	1	1	1	0.00
11/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2072	2	2	2	0.00
11/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2250	2	2	2	0.00
11/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2161	2	2	2	0.00
11/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	14	0	0	0	0.00
11/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	307	0	0	0	0.00
11/12/2012	R201 On 02-May-13			Bond Future	5.02	109.0286	109.0276	109.0286	4.00
11/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	6	0	0	0	0.00
11/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	6	0	0	0	0.00
11/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	6	0	0	0	0.00
11/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1594	2	2	2	0.00
11/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1562	2	2	2	0.00
11/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1578	2	2	2	0.00
11/12/2012	R201 On 07-November-13			Bond Future	4.87	107.6627	107.5609	107.6627	0.00
11/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	383	0	0	0	0.00
11/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	378	0	0	0	0.00
11/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	388	0	0	0	0.00
11/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	458	0	0	0	0.00
11/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	469	0	0	0	0.00
11/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	464	0	0	0	0.00
11/12/2012	R202 On 07-February-13			Bond Future	216.58	216.5816	216.5848	216.5816	51,506.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	11595	12	12	12	0.00
11/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	11585	12	12	12	0.00
11/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	11575	12	12	12	0.00
11/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R202 On 02-May-13			Bond Future	219.30	219.5113	219.2984	219.5113	1.00
11/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	8258	8	8	8	0.00
11/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	8238	8	8	8	0.00
11/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	8248	8	8	8	0.00
11/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R203 On 07-February-13			Bond Future	5.91	112.5814	112.6798	112.5814	19,048.00
11/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	232	0	0	0	10,000.00
11/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1270	1	1	1	12,600.00
11/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2359	2	2	2	0.00
11/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2721	3	3	3	0.00
11/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3095	3	3	3	0.00
11/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4216	4	4	4	0.00
11/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2539	2	3	2	0.00
11/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5039	5	5	5	0.00
11/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	5	0	0	0	0.00
11/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	113	0	0	0	0.00
11/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	15	0	0	0	0.00
11/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	60	0	0	0	30,250.00
11/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	92	0	0	0	0.00
11/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	137	0	0	0	0.00
11/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	447	0	0	0	3,254.00
11/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1806	2	2	2	0.00
11/12/2012	R203 On 02-May-13			Bond Future	5.95	109.8266	109.8749	109.8266	22.00
11/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1091	1	1	1	0.00
11/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1110	1	1	1	0.00
11/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1072	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1325	1	1	1	0.00
11/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1283	1	1	1	0.00
11/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1304	1	1	1	0.00
11/12/2012	R203 On 07-November-13			Bond Future	6.05	108.7923	108.7383	108.7923	0.00
11/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1732	2	2	2	0.00
11/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1715	2	2	2	0.00
11/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1749	2	2	2	0.00
11/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1899	2	2	2	0.00
11/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1936	2	2	2	0.00
11/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1918	2	2	2	0.00
11/12/2012	R204 On 07-February-13			Bond Future	6.13	110.1282	110.2455	110.1282	16,672.00
11/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5777	6	6	6	0.00
11/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6531	6	7	6	0.00
11/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8867	9	9	9	0.00
11/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9097	9	9	9	0.00
11/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9327	9	9	9	0.00
11/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	7	0	0	0	0.00
11/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	16	0	0	0	0.00
11/12/2012	R204 On 02-May-13			Bond Future	6.17	111.4998	111.5678	111.4998	24.00
11/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2020	2	2	2	0.00
11/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1992	2	2	2	0.00
11/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2047	2	2	2	0.00
11/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1376	1	1	1	0.00
11/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1419	1	1	1	0.00
11/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1397	1	1	1	0.00
11/12/2012	R204 On 07-November-13			Bond Future	6.28	110.5874	110.5539	110.5874	0.00
11/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2617	3	3	3	0.00
11/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2640	3	3	3	0.00
11/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2595	3	3	3	0.00
11/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4508	5	5	5	0.00
11/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1322	1	1	1	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2549	3	3	3	0.00
11/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2504	2	3	2	0.00
11/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2526	3	3	3	0.00
11/12/2012	R206 On 07-February-13			Bond Future	5.04	102.7467	102.7652	102.7467	1,120.00
11/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	21	0	0	0	0.00
11/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	86	0	0	0	0.00
11/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	821	1	1	1	0.00
11/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	865	1	1	1	0.00
11/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	910	1	1	1	0.00
11/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	122	0	0	0	0.00
11/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	275	0	0	0	0.00
11/12/2012	R206 On 02-May-13			Bond Future	4.98	104.0267	103.9976	104.0267	23.00
11/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
11/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
11/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
11/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1084	1	1	1	0.00
11/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1098	1	1	1	0.00
11/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1091	1	1	1	0.00
11/12/2012	R206 On 07-November-13			Bond Future	3.91	103.1705	103.0437	103.1705	0.00
11/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	100	0	0	0	0.00
11/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	101	0	0	0	0.00
11/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	99	0	0	0	0.00
11/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	31	0	0	0	0.00
11/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	30	0	0	0	0.00
11/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	30	0	0	0	0.00
11/12/2012	R207 On 07-February-13			Bond Future	6.39	105.0768	105.2932	105.0768	11,310.00
11/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	6927	7	7	7	0.00
11/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	7648	7	8	7	0.00
11/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	9686	9	10	9	0.00
11/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10188	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	9938	10	10	10	0.00
11/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	1	0	0	0	0.00
11/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	7	0	0	0	0.00
11/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	14	0	0	0	0.00
11/12/2012	R207 On 02-May-13			Bond Future	6.44	106.3858	106.5560	106.3858	0.00
11/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1989	2	2	2	0.00
11/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	2017	2	2	2	0.00
11/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1962	2	2	2	0.00
11/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1983	2	2	2	0.00
11/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1928	2	2	2	0.00
11/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1955	2	2	2	0.00
11/12/2012	R207 On 07-November-13			Bond Future	6.56	105.7240	105.7996	105.7240	0.00
11/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3434	3	3	3	0.00
11/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3407	3	3	3	0.00
11/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3461	3	3	3	0.00
11/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2706	3	3	3	0.00
11/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2753	3	3	3	0.00
11/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2729	3	3	3	0.00
11/12/2012	R208 On 07-February-13			Bond Future	6.48	103.8700	104.1728	103.8700	18,966.00
11/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9055	9	9	9	0.00
11/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	9334	9	9	9	0.00
11/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	13570	13	14	13	0.00
11/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	363	0	0	0	12,250.00
11/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	7821	8	8	8	0.00
11/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	8215	8	8	8	0.00
11/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	8776	8	9	8	0.00
11/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	8	0	0	0	0.00
11/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	14	0	0	0	0.00
11/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	19	0	0	0	0.00
11/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	3454	4	3	4	0.00
11/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	5	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	6	0	0	0	0.00
11/12/2012	R208 On 02-May-13			Bond Future	6.53	101.7704	102.0294	101.7704	47.00
11/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2700	3	3	3	0.00
11/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2667	3	3	3	0.00
11/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2633	2	3	2	0.00
11/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1945	2	2	2	0.00
11/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1918	2	2	2	0.00
11/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1890	2	2	2	0.00
11/12/2012	R208 On 07-November-13			Bond Future	6.64	101.2709	101.4406	101.2709	0.00
11/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4102	4	4	4	0.00
11/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6539	6	7	6	0.00
11/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4071	4	4	4	0.00
11/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	4040	4	4	4	0.00
11/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	3158	3	3	3	0.00
11/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	3131	3	3	3	0.00
11/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1692	2	2	2	230.00
11/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	3105	3	3	3	0.00
11/12/2012	R209 On 07-February-13			Bond Future	8.13	82.3212	82.8227	82.3212	11,354.00
11/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	4790	4	5	4	0.00
11/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6108	6	6	6	0.00
11/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	6930	6	7	6	0.00
11/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	7695	7	8	7	0.00
11/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	7975	8	8	8	0.00
11/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	7277	7	7	7	0.00
11/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	7625	7	8	7	0.00
11/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	162	0	0	0	0.00
11/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	192	0	0	0	0.00
11/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	136	0	0	0	0.00
11/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	157	0	0	0	0.00
11/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	226	0	0	0	0.00
11/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	332	0	0	0	14,000.00
11/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	601	1	1	1	11,000.00
11/12/2012	R209 On 02-May-13			Bond Future	8.19	80.2045	80.6745	80.2045	33.00
11/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2901	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2863	3	3	3	0.00
11/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2826	3	3	3	0.00
11/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	4618	5	5	5	0.00
11/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4565	5	5	5	0.00
11/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	4513	5	5	5	0.00
11/12/2012	R209 On 07-November-13			Bond Future	8.33	79.3427	79.7497	79.3427	0.00
11/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8441	8	8	8	0.00
11/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	11734	11	12	11	0.00
11/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8395	8	8	8	0.00
11/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8349	8	8	8	0.00
11/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4643	5	5	5	0.00
11/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4611	5	5	5	0.00
11/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2785	3	3	3	180.00
11/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4578	5	5	5	0.00
11/12/2012	R210 On 07-February-13			Bond Future	165.89	165.8886	165.8897	165.8886	1,212.00
11/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	8900	9	9	9	0.00
11/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	8890	9	9	9	0.00
11/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	8880	9	9	9	0.00
11/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R210 On 02-May-13			Bond Future	166.11	166.2796	166.1109	166.2796	7.00
11/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	4971	5	5	5	0.00
11/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	4951	5	5	5	0.00
11/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	4961	5	5	5	0.00
11/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R211 On 07-February-13			Bond Future	125.76	125.7634	125.7592	125.7634	522.00
11/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2769	3	3	3	0.00
11/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2759	3	3	3	0.00
11/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2749	3	3	3	0.00
11/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R211 On 02-May-13			Bond Future	127.33	127.4649	127.3349	127.4649	7.00
11/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1645	2	2	2	0.00
11/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1625	2	2	2	0.00
11/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1635	2	2	2	0.00
11/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R212 On 07-February-13			Bond Future	133.79	132.6906	133.7855	132.6906	3,064.00
11/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	4796	4	5	4	0.00
11/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	4786	4	5	4	0.00
11/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	4776	4	5	4	0.00
11/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R212 On 02-May-13			Bond Future	135.46	134.4858	135.4617	134.4858	11.00
11/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	4372	3	4	3	0.00
11/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	4352	3	4	3	0.00
11/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	4362	3	4	3	0.00
11/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
11/12/2012	R213 On 07-February-13			Bond Future	7.86	94.5548	94.9797	94.5548	9,399.00
11/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	8877	8	9	8	0.00
11/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	9239	9	9	9	0.00
11/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	9965	10	10	10	0.00
11/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	9602	9	10	9	0.00
11/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	123	0	0	0	0.00
11/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	105	0	0	0	0.00
11/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	144	0	0	0	0.00
11/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	169	0	0	0	0.00
11/12/2012	R213 On 02-May-13			Bond Future	7.92	92.1976	92.5848	92.1976	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3625	3	4	3	0.00
11/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3542	3	4	3	0.00
11/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3583	3	4	3	0.00
11/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	4195	4	4	4	0.00
11/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	4243	4	4	4	0.00
11/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	4147	4	4	4	0.00
11/12/2012	R213 On 07-November-13			Bond Future	8.06	91.2840	91.5950	91.2840	0.00
11/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	8735	9	9	9	0.00
11/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	8686	8	9	8	0.00
11/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	8638	8	9	8	0.00
11/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	4247	4	4	4	0.00
11/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	4216	4	4	4	0.00
11/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	4185	4	4	4	0.00
11/12/2012	R214 On 07-February-13			Bond Future	8.17	84.1780	84.7091	84.1780	1,714.00
11/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4666	4	5	4	0.00
11/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	4729	4	5	4	0.00
11/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	4793	4	5	4	0.00
11/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	839	1	1	1	0.00
11/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	861	1	1	1	0.00
11/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	883	1	1	1	0.00