



# 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
08/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	2025 On 07-February-13			Bond Future	111.56	111.5618	111.5583	111.5618	0.00
08/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	568	1	568	1	0.00
08/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	558	1	558	1	0.00
08/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	548	1	548	1	0.00
08/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
08/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
08/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
08/11/2012	2038 On 07-February-13			Bond Future	108.92	109.7720	108.9168	109.7720	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
08/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	2927	4	2927	4	0.00
08/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	2907	4	2907	4	0.00
08/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	2917	4	2917	4	0.00
08/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
08/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
08/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
08/11/2012	2050 On 07-February-13			Bond Future	113.89	113.8955	113.8947	113.8955	0.00
08/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	905	1	905	1	0.00
08/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	895	1	895	1	0.00
08/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	885	1	885	1	0.00
08/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
08/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
08/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
08/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	AL7T On 07-February-13			Index Future	481.27	480.9400	481.2720	480.9400	12.00
08/11/2012	AL7T On 02-May-13			Index Future	487.35	487.0130	487.3500	487.0130	0.00
08/11/2012	ALBI On 07-February-13			Index Future	428.24	428.0380	428.2370	428.0380	1,077.00
08/11/2012	ALBI On 02-May-13			Index Future	433.65	433.4430	433.6450	433.4430	0.00
08/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	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
08/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2012	EL28 On 07-February-13			Bond Future	111.00	111.0026	111.0017	111.0026	0.00
08/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
08/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
08/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
08/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1988	2	1988	2	0.00
08/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1998	2	1998	2	0.00
08/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2008	2	2008	2	0.00
08/11/2012	ES33 On 07-February-13			Bond Future	9.08	88.4640	9.0792	88.4640	303.00
08/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
08/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
08/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
08/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4420	4	4420	4	0.00
08/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4509	5	4509	5	0.00
08/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4597	5	4597	5	0.00
08/11/2012	GOVI On 07-February-13			GOVI	428.76	428.5620	428.7580	428.5620	333.00
08/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
08/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
08/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
08/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	42420	4	42420	4	0.00
08/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	42520	4	42520	4	0.00
08/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	42320	4	42320	4	0.00
08/11/2012	GOVI On 02-May-13			GOVI	434.17	433.9740	434.1730	433.9740	0.00
08/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	11830	1	11830	1	0.00
08/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	11730	1	11730	1	0.00
08/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	11630	1	11630	1	0.00

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08/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
08/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
08/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
08/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2012	IGOV On 07-February-13			Index Future	193.40	194.1000	193.4000	194.1000	608.00
08/11/2012	IGOV On 02-May-13			Index Future	195.84	196.5520	195.8420	196.5520	0.00
08/11/2012	ILBI On 07-February-13			Index Future	518.09	518.1610	518.0860	518.1610	169.00
08/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	0.00
08/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.02	94.9700	5.0200	94.9700	840.00
08/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.99	95.0000	4.9900	95.0000	0.00
08/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.93	95.0400	4.9300	95.0400	0.00
08/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0500	4.9200	95.0500	1,000.00
08/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.91	95.0600	4.9100	95.0600	0.00
08/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.92	95.0500	4.9200	95.0500	500.00
08/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.98	94.9800	4.9800	94.9800	2,200.00
08/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.07	94.8800	5.0700	94.8800	1,500.00
08/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.21	94.7400	5.2100	94.7400	800.00
08/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.37	94.5700	5.3700	94.5700	800.00
08/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.54	94.4100	5.5400	94.4100	0.00
08/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
08/11/2012	R023 On 07-February-13			Bond Future	7.22	107.2752	7.2157	107.2752	1,713.00
08/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1207	1	1207	1	0.00
08/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1134	1	1134	1	0.00
08/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1280	1	1280	1	0.00
08/11/2012	R023 On 02-May-13			Bond Future	7.29	104.6725	7.2861	104.6725	2.00

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08/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1687	2	1687	2	0.00
08/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1759	2	1759	2	0.00
08/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1615	2	1615	2	0.00
08/11/2012	R023 On 01-August-13			Bond Future	7.36	106.0455	7.3613	106.0455	0.00
08/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	424	0	424	0	0.00
08/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	355	0	355	0	0.00
08/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	493	0	493	0	0.00
08/11/2012	R157 On 07-February-13			Bond Future	5.49	124.6367	5.4909	124.6367	12,671.00
08/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2121	2	2121	2	0.00
08/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2666	3	2666	3	0.00
08/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3171	3	3171	3	0.00
08/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3299	3	3299	3	0.00
08/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3426	3	3426	3	0.00
08/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	4	0	4	0	0.00
08/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	5	0	5	0	0.00
08/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	6	0	6	0	0.00
08/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	17	0	17	0	0.00
08/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	43	0	43	0	0.00
08/11/2012	R157 On 02-May-13			Bond Future	5.54	119.3574	5.5383	119.3574	141.00
08/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	485	1	485	1	0.00
08/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	475	1	475	1	0.00
08/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	495	1	495	1	0.00
08/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	927	1	927	1	0.00
08/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	956	1	956	1	0.00
08/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	942	1	942	1	0.00
08/11/2012	R157 On 07-November-13			Bond Future	5.64	115.6676	5.6388	115.6676	0.00
08/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	897	1	897	1	0.00
08/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	879	1	879	1	0.00

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08/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	888	1	888	1	0.00
08/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	961	1	961	1	0.00
08/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	971	1	971	1	0.00
08/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	951	1	951	1	0.00
08/11/2012	R186 On 07-February-13			Bond Future	7.70	125.0695	7.7001	125.0695	38,005.00
08/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	879	1	879	1	10,300.00
08/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1501	2	1501	2	670.00
08/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2372	2	2372	2	575.00
08/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7006	7	7006	7	0.00
08/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8298	8	8298	8	0.00
08/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3510	4	3510	4	1,000.00
08/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4908	5	4908	5	0.00
08/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8668	9	8668	9	0.00
08/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7932	8	7932	8	0.00
08/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8078	8	8078	8	0.00
08/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	852	1	852	1	0.00
08/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	887	1	887	1	0.00
08/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	726	1	726	1	0.00
08/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	2020	2	2020	2	150.00
08/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	3022	3	3022	3	0.00
08/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	803	1	803	1	0.00
08/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1140	1	1140	1	2,000.00
08/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4353	4	4353	4	0.00
08/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	6021	6	6021	6	0.00
08/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	8010	8	8010	8	0.00
08/11/2012	R186 On 02-May-13			Bond Future	7.78	126.5976	7.7782	126.5976	12.00
08/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3011	3	3011	3	0.00
08/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2974	3	2974	3	0.00
08/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2937	3	2937	3	0.00
08/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6744	7	6744	7	0.00
08/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6680	7	6680	7	0.00
08/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6617	7	6617	7	0.00
08/11/2012	R186 On 07-November-13			Bond Future	7.95	124.5485	7.9537	124.5485	0.00
08/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8077	8	8077	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
08/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8126	8	8126	8	0.00
08/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8028	8	8028	8	0.00
08/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11208	11	11208	11	0.00
08/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4201	4	4201	4	130.00
08/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6335	6	6335	6	0.00
08/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6253	6	6253	6	0.00
08/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6294	6	6294	6	0.00
08/11/2012	R189 On 07-February-13			Bond Future	216.47	216.4828	216.4707	216.4828	154.00
08/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3481	3	3481	3	0.00
08/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3471	3	3471	3	0.00
08/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3461	3	3461	3	0.00
08/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R197 On 07-February-13			Bond Future	278.34	278.3536	278.3447	278.3536	2,043.00
08/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	655	1	655	1	0.00
08/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	665	1	665	1	0.00
08/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	645	1	645	1	0.00
08/11/2012	R197 On 02-May-13			Bond Future	281.86	281.8676	281.8584	281.8676	40.00
08/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	552	1	552	1	0.00
08/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	542	1	542	1	0.00
08/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	532	1	532	1	0.00
08/11/2012	R201 On 07-February-13			Bond Future	5.03	107.7728	5.0350	107.7728	1,560.00
08/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	268	0	268	0	0.00
08/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1067	1	1067	1	0.00
08/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2101	2	2101	2	0.00
08/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2278	2	2278	2	0.00
08/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2189	2	2189	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
08/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	1	0	0.00
08/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	1	0	1	0	0.00
08/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	2	0	2	0	0.00
08/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	43	0	43	0	0.00
08/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	368	0	368	0	0.00
08/11/2012	R201 On 02-May-13			Bond Future	5.03	109.0896	5.0329	109.0896	4.00
08/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	15	0	15	0	0.00
08/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	15	0	15	0	0.00
08/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	14	0	14	0	0.00
08/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1620	2	1620	2	0.00
08/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1589	2	1589	2	0.00
08/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1604	2	1604	2	0.00
08/11/2012	R201 On 07-November-13			Bond Future	4.94	107.4758	4.9411	107.4758	0.00
08/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	399	0	399	0	0.00
08/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	394	0	394	0	0.00
08/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	404	0	404	0	0.00
08/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	548	1	548	1	0.00
08/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	560	1	560	1	0.00
08/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	554	1	554	1	0.00
08/11/2012	R202 On 07-February-13			Bond Future	206.74	208.3863	206.7449	208.3863	50,244.00
08/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	1755	3	1755	3	0.00
08/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	1745	3	1745	3	0.00
08/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	1735	3	1735	3	0.00
08/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R202 On 02-May-13			Bond Future	209.35	211.0169	209.3550	211.0169	1.00
08/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	1695	0	1695	0	0.00
08/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	1705	0	1705	0	0.00
08/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	1685	0	1685	0	0.00
08/11/2012	R203 On 07-February-13			Bond Future	5.90	112.7342	5.8987	112.7342	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
08/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	392	0	392	0	10,000.00
08/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1485	1	1485	1	12,600.00
08/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2524	3	2524	3	0.00
08/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2869	3	2869	3	0.00
08/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3226	3	3226	3	0.00
08/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4308	4	4308	4	0.00
08/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2695	3	2695	3	0.00
08/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	5114	5	5114	5	0.00
08/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	22	0	22	0	0.00
08/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	211	0	211	0	0.00
08/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	50	0	50	0	0.00
08/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	133	0	133	0	30,250.00
08/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	181	0	181	0	0.00
08/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	244	0	244	0	0.00
08/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	604	1	604	1	3,254.00
08/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1908	2	1908	2	0.00
08/11/2012	R203 On 02-May-13			Bond Future	5.95	109.9547	5.9504	109.9547	22.00
08/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1202	1	1202	1	0.00
08/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1221	1	1221	1	0.00
08/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1183	1	1183	1	0.00
08/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1424	1	1424	1	0.00
08/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1382	1	1382	1	0.00
08/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1403	1	1403	1	0.00
08/11/2012	R203 On 07-November-13			Bond Future	6.07	108.6678	6.0651	108.6678	0.00
08/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1872	2	1872	2	0.00
08/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1855	2	1855	2	0.00
08/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1890	2	1890	2	0.00
08/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2085	2	2085	2	0.00
08/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2121	2	2121	2	0.00
08/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2103	2	2103	2	0.00
08/11/2012	R204 On 07-February-13			Bond Future	6.18	109.9564	6.1829	109.9564	11,672.00
08/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5550	6	5550	6	0.00
08/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6283	6	6283	6	0.00
08/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8591	9	8591	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
08/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8820	9	8820	9	0.00
08/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	9049	9	9049	9	0.00
08/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	3	0	3	0	0.00
08/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	4	0	4	0	0.00
08/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	5	0	5	0	0.00
08/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	39	0	39	0	0.00
08/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	70	0	70	0	0.00
08/11/2012	R204 On 02-May-13			Bond Future	6.24	111.2999	6.2405	111.2999	24.00
08/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1996	2	1996	2	0.00
08/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1970	2	1970	2	0.00
08/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	2022	2	2022	2	0.00
08/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1681	2	1681	2	0.00
08/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1726	2	1726	2	0.00
08/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1704	2	1704	2	0.00
08/11/2012	R204 On 07-November-13			Bond Future	6.37	110.1268	6.3678	110.1268	0.00
08/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2661	3	2661	3	0.00
08/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2683	3	2683	3	0.00
08/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2638	3	2638	3	0.00
08/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4480	4	4480	4	0.00
08/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1690	2	1690	2	180.00
08/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2988	3	2988	3	0.00
08/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2943	3	2943	3	0.00
08/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2965	3	2965	3	0.00
08/11/2012	R206 On 07-February-13			Bond Future	5.01	102.8098	5.0063	102.8098	1,120.00
08/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	112	0	112	0	0.00
08/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	202	0	202	0	0.00
08/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	861	1	861	1	0.00
08/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	904	1	904	1	0.00
08/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	947	1	947	1	0.00
08/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	7	0	7	0	0.00
08/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	8	0	8	0	0.00
08/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	10	0	10	0	0.00
08/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	208	0	208	0	0.00
08/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	336	0	336	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
08/11/2012	R206 On 02-May-13			Bond Future	5.00	104.0659	5.0017	104.0659	23.00
08/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	20	0	20	0	0.00
08/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	20	0	20	0	0.00
08/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	21	0	21	0	0.00
08/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1117	1	1117	1	0.00
08/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1130	1	1130	1	0.00
08/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1123	1	1123	1	0.00
08/11/2012	R206 On 07-November-13			Bond Future	4.28	102.9713	4.2796	102.9713	0.00
08/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	412	0	412	0	0.00
08/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	413	0	413	0	0.00
08/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	411	0	411	0	0.00
08/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	409	0	409	0	0.00
08/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	408	0	408	0	0.00
08/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	408	0	408	0	0.00
08/11/2012	R207 On 07-February-13			Bond Future	6.49	104.6402	6.4945	104.6402	6,841.00
08/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6414	6	6414	6	0.00
08/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7111	7	7111	7	0.00
08/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9115	9	9115	9	0.00
08/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9614	10	9614	10	0.00
08/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9365	9	9365	9	0.00
08/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	9	0	9	0	0.00
08/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	7	0	7	0	0.00
08/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	11	0	11	0	0.00
08/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	51	0	51	0	0.00
08/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	82	0	82	0	0.00
08/11/2012	R207 On 02-May-13			Bond Future	6.56	105.9187	6.5589	105.9187	0.00
08/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1871	2	1871	2	0.00
08/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1896	2	1896	2	0.00
08/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1846	2	1846	2	0.00
08/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2499	3	2499	3	0.00
08/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2439	2	2439	2	0.00
08/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2469	2	2469	2	0.00
08/11/2012	R207 On 07-November-13			Bond Future	6.70	104.9998	6.6998	104.9998	0.00
08/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3262	3	3262	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
08/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3237	3	3237	3	0.00
08/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3288	3	3288	3	0.00
08/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3236	3	3236	3	0.00
08/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3286	3	3286	3	0.00
08/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3261	3	3261	3	0.00
08/11/2012	R208 On 07-February-13			Bond Future	6.69	102.8353	6.6867	102.8353	20,445.00
08/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7833	8	7833	8	0.00
08/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8102	8	8102	8	0.00
08/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12285	12	12285	12	0.00
08/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	357	0	357	0	12,250.00
08/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6658	7	6658	7	0.00
08/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	7029	7	7029	7	0.00
08/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7564	8	7564	8	0.00
08/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	85	0	85	0	0.00
08/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	116	0	116	0	0.00
08/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	144	0	144	0	0.00
08/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4736	5	4736	5	0.00
08/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	3	0	3	0	0.00
08/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	61	0	61	0	0.00
08/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	72	0	72	0	0.00
08/11/2012	R208 On 02-May-13			Bond Future	6.75	100.6985	6.7484	100.6985	47.00
08/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2214	2	2214	2	0.00
08/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2186	2	2186	2	0.00
08/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2158	2	2158	2	0.00
08/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2816	3	2816	3	0.00
08/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2783	3	2783	3	0.00
08/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2750	3	2750	3	0.00
08/11/2012	R208 On 07-November-13			Bond Future	6.89	99.9333	6.8869	99.9333	0.00
08/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3645	4	3645	4	0.00
08/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5832	6	5832	6	0.00
08/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3618	4	3618	4	0.00
08/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3591	4	3591	4	0.00
08/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4144	4	4144	4	0.00
08/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4114	4	4114	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
08/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2421	2	2421	2	230.00
08/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4084	4	4084	4	0.00
08/11/2012	R209 On 07-February-13			Bond Future	8.45	80.0884	8.4483	80.0884	11,551.00
08/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3336	3	3336	3	0.00
08/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4345	4	4345	4	0.00
08/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	5001	5	5001	5	0.00
08/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5631	6	5631	6	0.00
08/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5865	6	5865	6	0.00
08/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5284	5	5284	5	0.00
08/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5572	6	5572	6	0.00
08/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	809	1	809	1	0.00
08/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	899	1	899	1	0.00
08/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	727	1	727	1	0.00
08/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	792	1	792	1	0.00
08/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	997	1	997	1	0.00
08/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1268	1	1268	1	14,000.00
08/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1848	2	1848	2	11,000.00
08/11/2012	R209 On 02-May-13			Bond Future	8.52	77.9251	8.5215	77.9251	33.00
08/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2500	3	2500	3	0.00
08/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2470	2	2470	2	0.00
08/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2441	2	2441	2	0.00
08/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6998	7	6998	7	0.00
08/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6938	7	6938	7	0.00
08/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6878	7	6878	7	0.00
08/11/2012	R209 On 07-November-13			Bond Future	8.69	76.8161	8.6854	76.8161	0.00
08/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7246	7	7246	7	0.00
08/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10150	10	10150	10	0.00
08/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7206	7	7206	7	0.00
08/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7167	7	7167	7	0.00
08/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6342	6	6342	6	0.00
08/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6304	6	6304	6	0.00
08/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4082	4	4082	4	180.00
08/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6265	6	6265	6	0.00
08/11/2012	R210 On 07-February-13			Bond Future	159.72	160.9593	159.7215	160.9593	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
08/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	2731	4	2731	4	0.00
08/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	2721	4	2721	4	0.00
08/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	2711	4	2711	4	0.00
08/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R210 On 02-May-13			Bond Future	159.89	161.1432	159.8898	161.1432	7.00
08/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	1260	0	1260	0	0.00
08/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	1270	0	1270	0	0.00
08/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	1250	0	1250	0	0.00
08/11/2012	R211 On 07-February-13			Bond Future	124.26	124.1699	124.2633	124.1699	703.00
08/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1273	1	1273	1	0.00
08/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1263	1	1263	1	0.00
08/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1253	1	1253	1	0.00
08/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R211 On 02-May-13			Bond Future	125.83	125.7375	125.8320	125.7375	7.00
08/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	142	0	142	0	0.00
08/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	122	0	122	0	0.00
08/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	132	0	132	0	0.00
08/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R212 On 07-February-13			Bond Future	129.04	129.3630	129.0374	129.3630	3,165.00
08/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	47	0	47	0	0.00
08/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	37	0	37	0	0.00
08/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	27	0	27	0	0.00
08/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
08/11/2012	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
08/11/2012	R212 On 02-May-13			Bond Future	130.67	130.9962	130.6665	130.9962	11.00
08/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	0	0	0	0	0.00
08/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	433	0	433	0	0.00
08/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	443	0	443	0	0.00
08/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	423	0	423	0	0.00
08/11/2012	R213 On 07-February-13			Bond Future	8.28	91.2782	8.2788	91.2782	7,169.00
08/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6062	6	6062	6	0.00
08/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6358	6	6358	6	0.00
08/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	6960	7	6960	7	0.00
08/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6657	7	6657	7	0.00
08/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	846	1	846	1	0.00
08/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	767	1	767	1	0.00
08/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	930	1	930	1	0.00
08/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	1022	1	1022	1	0.00
08/11/2012	R213 On 02-May-13			Bond Future	8.35	88.8588	8.3546	88.8588	5.00
08/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2492	3	2492	3	0.00
08/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2433	2	2433	2	0.00
08/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2462	2	2462	2	0.00
08/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6823	7	6823	7	0.00
08/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6883	7	6883	7	0.00
08/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6763	7	6763	7	0.00
08/11/2012	R213 On 07-November-13			Bond Future	8.53	87.6436	8.5286	87.6436	0.00
08/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6845	7	6845	7	0.00
08/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6805	7	6805	7	0.00
08/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6764	7	6764	7	0.00
08/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6272	6	6272	6	0.00
08/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6232	6	6232	6	0.00
08/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	6193	6	6193	6	0.00
08/11/2012	R214 On 07-February-13			Bond Future	8.47	81.9099	8.4726	81.9099	1,714.00
08/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	1020	1	1020	1	0.00
08/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	1106	1	1106	1	0.00
08/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1192	1	1192	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
08/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
08/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00