



# 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
09/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	2025 On 07-February-13			Bond Future	111.55	111.5583	111.5547	111.5583	0.00
09/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	565	1	565	1	0.00
09/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	555	1	555	1	0.00
09/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	545	1	545	1	0.00
09/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
09/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
09/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
09/11/2012	2038 On 07-February-13			Bond Future	108.92	108.9168	108.9153	108.9168	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
09/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	2925	3	2925	3	0.00
09/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	2905	3	2905	3	0.00
09/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	2915	3	2915	3	0.00
09/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
09/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
09/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
09/11/2012	2050 On 07-February-13			Bond Future	113.89	113.8947	113.8935	113.8947	0.00
09/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	904	1	904	1	0.00
09/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	894	1	894	1	0.00
09/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	884	1	884	1	0.00
09/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
09/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
09/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
09/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	AL7T On 07-February-13			Index Future	481.72	481.2720	481.7210	481.2720	12.00
09/11/2012	AL7T On 02-May-13			Index Future	487.80	487.3500	487.8030	487.3500	0.00
09/11/2012	ALBI On 07-February-13			Index Future	428.83	428.2370	428.8310	428.2370	1,077.00
09/11/2012	ALBI On 02-May-13			Index Future	434.25	433.6450	434.2460	433.6450	0.00
09/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	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
09/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2012	EL28 On 07-February-13			Bond Future	111.00	111.0017	111.0009	111.0017	0.00
09/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
09/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
09/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
09/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1989	2	1989	2	0.00
09/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1999	2	1999	2	0.00
09/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2009	2	2009	2	0.00
09/11/2012	ES33 On 07-February-13			Bond Future	9.05	88.4987	9.0452	88.4987	303.00
09/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
09/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
09/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
09/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4141	4	4141	4	0.00
09/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4229	5	4229	5	0.00
09/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4318	5	4318	5	0.00
09/11/2012	GOVI On 07-February-13			GOVI	429.36	428.7580	429.3550	428.7580	333.00
09/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
09/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
09/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
09/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	36550	4	36550	4	0.00
09/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	36450	4	36450	4	0.00
09/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	36350	4	36350	4	0.00
09/11/2012	GOVI On 02-May-13			GOVI	434.78	434.1730	434.7760	434.1730	0.00
09/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	17860	1	17860	1	0.00
09/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	17660	1	17660	1	0.00
09/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	17760	1	17760	1	0.00

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09/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
09/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
09/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
09/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2012	IGOV On 07-February-13			Index Future	193.99	193.4000	193.9920	193.4000	608.00
09/11/2012	IGOV On 02-May-13			Index Future	196.44	195.8420	196.4420	195.8420	0.00
09/11/2012	ILBI On 07-February-13			Index Future	516.22	518.0860	516.2190	518.0860	169.00
09/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
09/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	0.00
09/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	840.00
09/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
09/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.93	95.0700	4.9300	95.0700	0.00
09/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0800	4.9200	95.0800	1,000.00
09/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.91	95.0900	4.9100	95.0900	0.00
09/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.92	95.0800	4.9200	95.0800	500.00
09/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	2,200.00
09/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	1,500.00
09/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	800.00
09/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	800.00
09/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.54	94.4600	5.5400	94.4600	0.00
09/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
09/11/2012	R023 On 07-February-13			Bond Future	7.20	107.2984	7.1966	107.2984	1,713.00
09/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1069	1	1069	1	0.00
09/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	996	1	996	1	0.00
09/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1142	1	1142	1	0.00
09/11/2012	R023 On 02-May-13			Bond Future	7.26	104.6285	7.2569	104.6285	2.00

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09/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1480	2	1480	2	0.00
09/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1552	2	1552	2	0.00
09/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1408	2	1408	2	0.00
09/11/2012	R023 On 01-August-13			Bond Future	7.33	105.9766	7.3273	105.9766	0.00
09/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	189	0	189	0	0.00
09/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	120	0	120	0	0.00
09/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	259	0	259	0	0.00
09/11/2012	R157 On 07-February-13			Bond Future	5.47	124.6442	5.4708	124.6442	12,671.00
09/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2170	2	2170	2	0.00
09/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2718	3	2718	3	0.00
09/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3224	3	3224	3	0.00
09/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3351	3	3351	3	0.00
09/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3479	3	3479	3	0.00
09/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	3	0	3	0	0.00
09/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	4	0	4	0	0.00
09/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	5	0	5	0	0.00
09/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	15	0	15	0	0.00
09/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	39	0	39	0	0.00
09/11/2012	R157 On 02-May-13			Bond Future	5.48	119.2867	5.4837	119.2867	141.00
09/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	538	0	538	0	0.00
09/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	527	0	527	0	0.00
09/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	548	0	548	0	0.00
09/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	849	1	849	1	0.00
09/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	876	1	876	1	0.00
09/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	862	1	862	1	0.00
09/11/2012	R157 On 07-November-13			Bond Future	5.62	115.7000	5.6216	115.7000	0.00
09/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	912	1	912	1	0.00
09/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	894	1	894	1	0.00

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09/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	903	1	903	1	0.00
09/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	943	1	943	1	0.00
09/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	953	1	953	1	0.00
09/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	934	1	934	1	0.00
09/11/2012	R186 On 07-February-13			Bond Future	7.67	125.1048	7.6711	125.1048	38,005.00
09/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	926	1	926	1	10,300.00
09/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1573	2	1573	2	670.00
09/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2475	2	2475	2	575.00
09/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7214	7	7214	7	0.00
09/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8523	8	8523	8	0.00
09/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3647	4	3647	4	1,000.00
09/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	5079	5	5079	5	0.00
09/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8898	9	8898	9	0.00
09/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	8153	8	8153	8	0.00
09/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8301	8	8301	8	0.00
09/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	790	1	790	1	0.00
09/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	823	1	823	1	0.00
09/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	671	1	671	1	0.00
09/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1906	2	1906	2	150.00
09/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2874	3	2874	3	0.00
09/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	744	1	744	1	0.00
09/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1063	1	1063	1	2,000.00
09/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4171	4	4171	4	0.00
09/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5808	6	5808	6	0.00
09/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7771	8	7771	8	0.00
09/11/2012	R186 On 02-May-13			Bond Future	7.74	126.5525	7.7398	126.5525	12.00
09/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3146	3	3146	3	0.00
09/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	3108	3	3108	3	0.00
09/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	3070	3	3070	3	0.00
09/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6507	7	6507	7	0.00
09/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6445	7	6445	7	0.00
09/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6383	7	6383	7	0.00
09/11/2012	R186 On 07-November-13			Bond Future	7.92	124.6102	7.9240	124.6102	0.00
09/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8223	8	8223	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
09/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8272	8	8272	8	0.00
09/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8174	8	8174	8	0.00
09/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11385	11	11385	11	0.00
09/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4105	4	4105	4	130.00
09/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6208	6	6208	6	0.00
09/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6127	6	6127	6	0.00
09/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6168	6	6168	6	0.00
09/11/2012	R189 On 07-February-13			Bond Future	216.46	216.4707	216.4586	216.4707	154.00
09/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3469	3	3469	3	0.00
09/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3459	3	3459	3	0.00
09/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3449	3	3449	3	0.00
09/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R197 On 07-February-13			Bond Future	278.34	278.3447	278.3358	278.3447	2,043.00
09/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	664	1	664	1	0.00
09/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	674	1	674	1	0.00
09/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	654	1	654	1	0.00
09/11/2012	R197 On 02-May-13			Bond Future	281.85	281.8584	281.8494	281.8584	40.00
09/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	561	1	561	1	0.00
09/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	551	1	551	1	0.00
09/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	541	1	541	1	0.00
09/11/2012	R201 On 07-February-13			Bond Future	5.01	107.7624	5.0128	107.7624	1,560.00
09/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	285	0	285	0	0.00
09/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1103	1	1103	1	0.00
09/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2141	2	2141	2	0.00
09/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2318	2	2318	2	0.00
09/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2230	2	2230	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
09/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	1	0	0.00
09/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	1	0	1	0	0.00
09/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	1	0	0.00
09/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	38	0	38	0	0.00
09/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	345	0	345	0	0.00
09/11/2012	R201 On 02-May-13			Bond Future	4.96	109.0095	4.9639	109.0095	4.00
09/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	19	0	19	0	0.00
09/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	20	0	20	0	0.00
09/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	19	0	19	0	0.00
09/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1514	2	1514	2	0.00
09/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1483	2	1483	2	0.00
09/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1499	2	1499	2	0.00
09/11/2012	R201 On 07-November-13			Bond Future	4.92	107.4867	4.9214	107.4867	0.00
09/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	408	0	408	0	0.00
09/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	403	0	403	0	0.00
09/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	413	0	413	0	0.00
09/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	535	1	535	1	0.00
09/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	547	1	547	1	0.00
09/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	541	1	541	1	0.00
09/11/2012	R202 On 07-February-13			Bond Future	208.38	206.7449	208.3805	206.7449	50,244.00
09/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	3390	2	3390	2	0.00
09/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	3380	2	3380	2	0.00
09/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	3370	2	3370	2	0.00
09/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R202 On 02-May-13			Bond Future	211.01	209.3550	211.0107	209.3550	1.00
09/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	39	2	39	2	0.00
09/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	49	2	49	2	0.00
09/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	29	2	29	2	0.00
09/11/2012	R203 On 07-February-13			Bond Future	5.88	112.7376	5.8774	112.7376	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
09/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	413	0	413	0	10,000.00
09/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1538	1	1538	1	12,600.00
09/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2595	3	2595	3	0.00
09/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2943	3	2943	3	0.00
09/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3304	3	3304	3	0.00
09/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4393	4	4393	4	0.00
09/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2767	3	2767	3	0.00
09/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	5201	5	5201	5	0.00
09/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	19	0	19	0	0.00
09/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	194	0	194	0	0.00
09/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	45	0	45	0	0.00
09/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	121	0	121	0	30,250.00
09/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	166	0	166	0	0.00
09/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	225	0	225	0	0.00
09/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	568	1	568	1	3,254.00
09/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1839	2	1839	2	0.00
09/11/2012	R203 On 02-May-13			Bond Future	5.91	109.8869	5.9098	109.8869	22.00
09/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1278	1	1278	1	0.00
09/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1297	1	1297	1	0.00
09/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1258	1	1258	1	0.00
09/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1337	1	1337	1	0.00
09/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1297	1	1297	1	0.00
09/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1317	1	1317	1	0.00
09/11/2012	R203 On 07-November-13			Bond Future	6.04	108.6937	6.0447	108.6937	0.00
09/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1905	2	1905	2	0.00
09/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1888	2	1888	2	0.00
09/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1923	2	1923	2	0.00
09/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2046	2	2046	2	0.00
09/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2081	2	2081	2	0.00
09/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2063	2	2063	2	0.00
09/11/2012	R204 On 07-February-13			Bond Future	6.16	109.9653	6.1625	109.9653	11,672.00
09/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5647	6	5647	6	0.00
09/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6383	6	6383	6	0.00
09/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8694	9	8694	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
09/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8924	9	8924	9	0.00
09/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	9153	9	9153	9	0.00
09/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	2	0	2	0	0.00
09/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	3	0	3	0	0.00
09/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	4	0	4	0	0.00
09/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	35	0	35	0	0.00
09/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	63	0	63	0	0.00
09/11/2012	R204 On 02-May-13			Bond Future	6.20	111.2380	6.2047	111.2380	24.00
09/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	2086	2	2086	2	0.00
09/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	2059	2	2059	2	0.00
09/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	2113	2	2113	2	0.00
09/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1596	2	1596	2	0.00
09/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1640	2	1640	2	0.00
09/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1618	2	1618	2	0.00
09/11/2012	R204 On 07-November-13			Bond Future	6.35	110.1581	6.3484	110.1581	0.00
09/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2700	3	2700	3	0.00
09/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2723	3	2723	3	0.00
09/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2678	3	2678	3	0.00
09/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4534	4	4534	4	0.00
09/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1657	2	1657	2	180.00
09/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2940	3	2940	3	0.00
09/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2896	3	2896	3	0.00
09/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2918	3	2918	3	0.00
09/11/2012	R206 On 07-February-13			Bond Future	4.98	102.7955	4.9793	102.7955	1,120.00
09/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	120	0	120	0	0.00
09/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	213	0	213	0	0.00
09/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	884	1	884	1	0.00
09/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	927	1	927	1	0.00
09/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	970	1	970	1	0.00
09/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	6	0	6	0	0.00
09/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	7	0	7	0	0.00
09/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	9	0	9	0	0.00
09/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	194	0	194	0	0.00
09/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	319	0	319	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
09/11/2012	R206 On 02-May-13			Bond Future	4.87	103.9849	4.8679	103.9849	23.00
09/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	26	0	26	0	0.00
09/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	26	0	26	0	0.00
09/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	27	0	27	0	0.00
09/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1032	1	1032	1	0.00
09/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1045	1	1045	1	0.00
09/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1038	1	1038	1	0.00
09/11/2012	R206 On 07-November-13			Bond Future	4.25	102.9773	4.2466	102.9773	0.00
09/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	415	0	415	0	0.00
09/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	415	0	415	0	0.00
09/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	414	0	414	0	0.00
09/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	406	0	406	0	0.00
09/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	404	0	404	0	0.00
09/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	405	0	405	0	0.00
09/11/2012	R207 On 07-February-13			Bond Future	6.48	104.7123	6.4800	104.7123	6,841.00
09/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6490	6	6490	6	0.00
09/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7189	7	7189	7	0.00
09/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9196	9	9196	9	0.00
09/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9695	10	9695	10	0.00
09/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9446	9	9446	9	0.00
09/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	8	0	8	0	0.00
09/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	6	0	6	0	0.00
09/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	10	0	10	0	0.00
09/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	47	0	47	0	0.00
09/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	76	0	76	0	0.00
09/11/2012	R207 On 02-May-13			Bond Future	6.53	105.9239	6.5314	105.9239	0.00
09/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1936	2	1936	2	0.00
09/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1962	2	1962	2	0.00
09/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1910	2	1910	2	0.00
09/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2412	2	2412	2	0.00
09/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2353	2	2353	2	0.00
09/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2383	2	2383	2	0.00
09/11/2012	R207 On 07-November-13			Bond Future	6.69	105.0958	6.6869	105.0958	0.00
09/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3292	3	3292	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
09/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3266	3	3266	3	0.00
09/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3317	3	3317	3	0.00
09/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3200	3	3200	3	0.00
09/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3250	3	3250	3	0.00
09/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3225	3	3225	3	0.00
09/11/2012	R208 On 07-February-13			Bond Future	6.66	102.8847	6.6623	102.8847	20,445.00
09/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7977	8	7977	8	0.00
09/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8248	8	8248	8	0.00
09/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12436	12	12436	12	0.00
09/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	377	0	377	0	12,250.00
09/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6796	7	6796	7	0.00
09/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	7170	7	7170	7	0.00
09/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7707	8	7707	8	0.00
09/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	76	0	76	0	0.00
09/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	105	0	105	0	0.00
09/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	130	0	130	0	0.00
09/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4604	5	4604	5	0.00
09/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	2	0	2	0	0.00
09/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	54	0	54	0	0.00
09/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	64	0	64	0	0.00
09/11/2012	R208 On 02-May-13			Bond Future	6.71	100.6832	6.7121	100.6832	47.00
09/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2313	2	2313	2	0.00
09/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2284	2	2284	2	0.00
09/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2255	2	2255	2	0.00
09/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2694	3	2694	3	0.00
09/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2662	3	2662	3	0.00
09/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2630	3	2630	3	0.00
09/11/2012	R208 On 07-November-13			Bond Future	6.86	100.0051	6.8625	100.0051	0.00
09/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3710	4	3710	4	0.00
09/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5919	6	5919	6	0.00
09/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3682	4	3682	4	0.00
09/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3655	4	3655	4	0.00
09/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4069	4	4069	4	0.00
09/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4039	4	4039	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
09/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2368	2	2368	2	230.00
09/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4009	4	4009	4	0.00
09/11/2012	R209 On 07-February-13			Bond Future	8.41	80.1230	8.4149	80.1230	11,551.00
09/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3495	3	3495	3	0.00
09/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4530	4	4530	4	0.00
09/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	5201	5	5201	5	0.00
09/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5843	6	5843	6	0.00
09/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	6081	6	6081	6	0.00
09/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5490	5	5490	5	0.00
09/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5784	6	5784	6	0.00
09/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	742	1	742	1	0.00
09/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	826	1	826	1	0.00
09/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	664	1	664	1	0.00
09/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	726	1	726	1	0.00
09/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	919	1	919	1	0.00
09/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1175	1	1175	1	14,000.00
09/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1728	2	1728	2	11,000.00
09/11/2012	R209 On 02-May-13			Bond Future	8.48	77.9093	8.4810	77.9093	33.00
09/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2613	2	2613	2	0.00
09/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2583	2	2583	2	0.00
09/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2553	2	2553	2	0.00
09/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6777	7	6777	7	0.00
09/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6717	7	6717	7	0.00
09/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6658	7	6658	7	0.00
09/11/2012	R209 On 07-November-13			Bond Future	8.65	76.8679	8.6510	76.8679	0.00
09/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7393	7	7393	7	0.00
09/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10330	10	10330	10	0.00
09/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7353	7	7353	7	0.00
09/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7313	7	7313	7	0.00
09/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6214	6	6214	6	0.00
09/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6176	6	6176	6	0.00
09/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3988	4	3988	4	180.00
09/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6138	6	6138	6	0.00
09/11/2012	R210 On 07-February-13			Bond Future	160.33	159.7215	160.3341	159.7215	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
09/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3344	3	3344	3	0.00
09/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3334	3	3334	3	0.00
09/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3324	3	3324	3	0.00
09/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R210 On 02-May-13			Bond Future	160.51	159.8898	160.5100	159.8898	7.00
09/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	640	1	640	1	0.00
09/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	650	1	650	1	0.00
09/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	630	1	630	1	0.00
09/11/2012	R211 On 07-February-13			Bond Future	124.26	124.2633	124.2558	124.2633	703.00
09/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1266	1	1266	1	0.00
09/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1256	1	1256	1	0.00
09/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1246	1	1246	1	0.00
09/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R211 On 02-May-13			Bond Future	125.82	125.8320	125.8243	125.8320	7.00
09/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	134	0	134	0	0.00
09/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	114	0	114	0	0.00
09/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	124	0	124	0	0.00
09/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R212 On 07-February-13			Bond Future	129.46	129.0374	129.4611	129.0374	3,165.00
09/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	471	0	471	0	0.00
09/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	461	0	461	0	0.00
09/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	451	0	451	0	0.00
09/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
09/11/2012	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
09/11/2012	R212 On 02-May-13			Bond Future	131.10	130.6665	131.0953	130.6665	11.00
09/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	5	0	5	0	0.00
09/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	0	0	0	0	0.00
09/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	5	0	5	0	0.00
09/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	15	0	15	0	0.00
09/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R213 On 07-February-13			Bond Future	8.22	91.3123	8.2245	91.3123	7,169.00
09/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6411	6	6411	6	0.00
09/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6714	6	6714	6	0.00
09/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7331	7	7331	7	0.00
09/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	7021	7	7021	7	0.00
09/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	748	1	748	1	0.00
09/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	676	1	676	1	0.00
09/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	825	1	825	1	0.00
09/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	909	1	909	1	0.00
09/11/2012	R213 On 02-May-13			Bond Future	8.29	88.8358	8.2919	88.8358	5.00
09/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2678	2	2678	2	0.00
09/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2616	2	2616	2	0.00
09/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2647	2	2647	2	0.00
09/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6483	7	6483	7	0.00
09/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6541	7	6541	7	0.00
09/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6425	7	6425	7	0.00
09/11/2012	R213 On 07-November-13			Bond Future	8.47	87.6970	8.4714	87.6970	0.00
09/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	7094	7	7094	7	0.00
09/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	7053	7	7053	7	0.00
09/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	7012	7	7012	7	0.00
09/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6057	6	6057	6	0.00
09/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6018	6	6018	6	0.00
09/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5980	6	5980	6	0.00
09/11/2012	R214 On 07-February-13			Bond Future	8.44	81.9469	8.4444	81.9469	1,714.00
09/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	1268	1	1268	1	0.00
09/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	1354	1	1354	1	0.00
09/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1440	1	1440	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
09/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
09/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00