



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
12/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	2025 On 07-February-13			Bond Future	111.55	111.5547	111.5510	111.5547	0.00
12/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	561	1	561	1	0.00
12/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	551	1	551	1	0.00
12/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	541	1	541	1	0.00
12/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
12/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
12/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
12/11/2012	2038 On 07-February-13			Bond Future	108.91	108.9153	108.9141	108.9153	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
12/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	2924	3	2924	3	0.00
12/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	2904	3	2904	3	0.00
12/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	2914	3	2914	3	0.00
12/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
12/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
12/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
12/11/2012	2050 On 07-February-13			Bond Future	113.89	113.8935	113.8926	113.8935	0.00
12/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	903	1	903	1	0.00
12/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	893	1	893	1	0.00
12/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	883	1	883	1	0.00
12/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
12/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
12/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
12/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	AL7T On 07-February-13			Index Future	481.60	481.7210	481.6020	481.7210	12.00
12/11/2012	AL7T On 02-May-13			Index Future	487.68	487.8030	487.6820	487.8030	0.00
12/11/2012	ALBI On 07-February-13			Index Future	428.65	428.8310	428.6450	428.8310	1,077.00
12/11/2012	ALBI On 02-May-13			Index Future	434.06	434.2460	434.0560	434.2460	0.00
12/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	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
12/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2012	EL28 On 07-February-13			Bond Future	111.00	111.0009	111.0002	111.0009	0.00
12/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
12/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
12/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
12/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1990	2	1990	2	0.00
12/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	2000	2	2000	2	0.00
12/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2010	2	2010	2	0.00
12/11/2012	ES33 On 07-February-13			Bond Future	9.06	88.7778	9.0596	88.7778	303.00
12/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
12/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
12/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
12/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4259	4	4259	4	0.00
12/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4348	4	4348	4	0.00
12/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4436	4	4436	4	0.00
12/11/2012	GOVI On 07-February-13			GOVI	429.15	429.3550	429.1540	429.3550	333.00
12/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
12/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
12/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
12/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	38460	4	38460	4	0.00
12/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	38560	4	38560	4	0.00
12/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	38360	4	38360	4	0.00
12/11/2012	GOVI On 02-May-13			GOVI	434.57	434.7760	434.5710	434.7760	0.00
12/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	15810	2	15810	2	0.00
12/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	15710	2	15710	2	0.00
12/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	15610	2	15610	2	0.00

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12/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
12/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
12/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
12/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2012	IGOV On 07-February-13			Index Future	194.20	193.9920	194.1990	193.9920	608.00
12/11/2012	IGOV On 02-May-13			Index Future	196.65	196.4420	196.6510	196.4420	0.00
12/11/2012	ILBI On 07-February-13			Index Future	517.78	516.2190	517.7780	516.2190	169.00
12/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
12/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.01	94.9800	5.0100	94.9800	840.00
12/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
12/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.92	95.0700	4.9200	95.0700	0.00
12/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.90	95.0800	4.9000	95.0800	1,000.00
12/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.89	95.0900	4.8900	95.0900	0.00
12/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.89	95.0800	4.8900	95.0800	500.00
12/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.0200	4.9500	95.0200	2,200.00
12/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.05	94.9300	5.0500	94.9300	1,500.00
12/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.18	94.7900	5.1800	94.7900	800.00
12/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.33	94.6300	5.3300	94.6300	800.00
12/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.49	94.4600	5.4900	94.4600	0.00
12/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
12/11/2012	R023 On 07-February-13			Bond Future	7.20	107.4363	7.2011	107.4363	1,713.00
12/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1101	1	1101	1	0.00
12/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1028	1	1028	1	0.00
12/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1174	1	1174	1	0.00
12/11/2012	R023 On 02-May-13			Bond Future	7.26	104.8357	7.2614	104.8357	2.00

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12/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1512	1	1512	1	0.00
12/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1585	2	1585	2	0.00
12/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1440	1	1440	1	0.00
12/11/2012	R023 On 01-August-13			Bond Future	7.33	106.2111	7.3321	106.2111	0.00
12/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	222	0	222	0	0.00
12/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	153	0	153	0	0.00
12/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	291	0	291	0	0.00
12/11/2012	R157 On 07-February-13			Bond Future	5.49	124.6976	5.4928	124.6976	12,671.00
12/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2112	2	2112	2	0.00
12/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2659	3	2659	3	0.00
12/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3165	3	3165	3	0.00
12/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3293	3	3293	3	0.00
12/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3420	3	3420	3	0.00
12/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	3	0	3	0	0.00
12/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	4	0	4	0	0.00
12/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	5	0	5	0	0.00
12/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	15	0	15	0	0.00
12/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	39	0	39	0	0.00
12/11/2012	R157 On 02-May-13			Bond Future	5.51	119.4191	5.5081	119.4191	141.00
12/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	507	1	507	1	0.00
12/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	497	1	497	1	0.00
12/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	517	1	517	1	0.00
12/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	877	1	877	1	0.00
12/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	905	1	905	1	0.00
12/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	891	1	891	1	0.00
12/11/2012	R157 On 07-November-13			Bond Future	5.65	115.7324	5.6535	115.7324	0.00
12/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	878	1	878	1	0.00
12/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	860	1	860	1	0.00

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12/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	869	1	869	1	0.00
12/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	970	1	970	1	0.00
12/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	980	1	980	1	0.00
12/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	960	1	960	1	0.00
12/11/2012	R186 On 07-February-13			Bond Future	7.68	125.3897	7.6806	125.3897	38,005.00
12/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	868	1	868	1	10,300.00
12/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1496	2	1496	2	670.00
12/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2382	2	2382	2	575.00
12/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7099	7	7099	7	0.00
12/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8410	9	8410	9	0.00
12/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3541	4	3541	4	1,000.00
12/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4966	5	4966	5	0.00
12/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8785	9	8785	9	0.00
12/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	8040	8	8040	8	0.00
12/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8187	8	8187	8	0.00
12/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	770	1	770	1	0.00
12/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	803	1	803	1	0.00
12/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	652	1	652	1	0.00
12/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1887	2	1887	2	150.00
12/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2862	3	2862	3	0.00
12/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	724	1	724	1	0.00
12/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1042	1	1042	1	2,000.00
12/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4171	4	4171	4	0.00
12/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5825	6	5825	6	0.00
12/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7807	8	7807	8	0.00
12/11/2012	R186 On 02-May-13			Bond Future	7.75	126.9218	7.7496	126.9218	12.00
12/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3070	3	3070	3	0.00
12/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	3032	3	3032	3	0.00
12/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2995	3	2995	3	0.00
12/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6526	7	6526	7	0.00
12/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6464	6	6464	6	0.00
12/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6401	6	6401	6	0.00
12/11/2012	R186 On 07-November-13			Bond Future	7.93	124.8826	7.9345	124.8826	0.00
12/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8139	8	8139	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
12/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8188	8	8188	8	0.00
12/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8089	8	8089	8	0.00
12/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11292	11	11292	11	0.00
12/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4108	4	4108	4	130.00
12/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6220	6	6220	6	0.00
12/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6139	6	6139	6	0.00
12/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6179	6	6179	6	0.00
12/11/2012	R189 On 07-February-13			Bond Future	216.45	216.4586	216.4465	216.4586	154.00
12/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3457	3	3457	3	0.00
12/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3447	3	3447	3	0.00
12/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3437	3	3437	3	0.00
12/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R197 On 07-February-13			Bond Future	278.33	278.3358	278.3269	278.3358	2,043.00
12/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	673	1	673	1	0.00
12/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	683	1	683	1	0.00
12/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	663	1	663	1	0.00
12/11/2012	R197 On 02-May-13			Bond Future	281.84	281.8494	281.8401	281.8494	40.00
12/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	570	1	570	1	0.00
12/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	560	1	560	1	0.00
12/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	550	1	550	1	0.00
12/11/2012	R201 On 07-February-13			Bond Future	5.03	107.8028	5.0304	107.8028	1,560.00
12/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	264	0	264	0	0.00
12/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1072	1	1072	1	0.00
12/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2109	2	2109	2	0.00
12/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2286	2	2286	2	0.00
12/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2198	2	2198	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
12/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	1	0	0.00
12/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	1	0	1	0	0.00
12/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	1	0	0.00
12/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	38	0	38	0	0.00
12/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	356	0	356	0	0.00
12/11/2012	R201 On 02-May-13			Bond Future	4.98	109.1200	4.9841	109.1200	4.00
12/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	17	0	17	0	0.00
12/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	18	0	18	0	0.00
12/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	16	0	16	0	0.00
12/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1544	2	1544	2	0.00
12/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1513	1	1513	1	0.00
12/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1529	1	1529	1	0.00
12/11/2012	R201 On 07-November-13			Bond Future	4.95	107.5084	4.9511	107.5084	0.00
12/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	391	0	391	0	0.00
12/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	386	0	386	0	0.00
12/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	396	0	396	0	0.00
12/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	551	1	551	1	0.00
12/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	563	1	563	1	0.00
12/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	557	1	557	1	0.00
12/11/2012	R202 On 07-February-13			Bond Future	209.04	208.3805	209.0370	208.3805	50,244.00
12/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4047	3	4047	3	0.00
12/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4037	3	4037	3	0.00
12/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4027	3	4027	3	0.00
12/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R202 On 02-May-13			Bond Future	211.68	211.0107	211.6755	211.0107	1.00
12/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	636	0	636	0	0.00
12/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	616	0	616	0	0.00
12/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	626	0	626	0	0.00
12/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R203 On 07-February-13			Bond Future	5.90	112.8273	5.9035	112.8273	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
12/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	370	0	370	0	10,000.00
12/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1451	2	1451	2	12,600.00
12/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2493	3	2493	3	0.00
12/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2839	3	2839	3	0.00
12/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3198	3	3198	3	0.00
12/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4284	4	4284	4	0.00
12/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2664	3	2664	3	0.00
12/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	5091	5	5091	5	0.00
12/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	19	0	19	0	0.00
12/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	200	0	200	0	0.00
12/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	45	0	45	0	0.00
12/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	125	0	125	0	30,250.00
12/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	172	0	172	0	0.00
12/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	233	0	233	0	0.00
12/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	591	1	591	1	3,254.00
12/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1905	2	1905	2	0.00
12/11/2012	R203 On 02-May-13			Bond Future	5.94	110.0490	5.9376	110.0490	22.00
12/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1211	1	1211	1	0.00
12/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1231	1	1231	1	0.00
12/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1192	1	1192	1	0.00
12/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1382	1	1382	1	0.00
12/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1341	1	1341	1	0.00
12/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1362	1	1362	1	0.00
12/11/2012	R203 On 07-November-13			Bond Future	6.08	108.7659	6.0767	108.7659	0.00
12/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1841	2	1841	2	0.00
12/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1824	2	1824	2	0.00
12/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1859	2	1859	2	0.00
12/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2095	2	2095	2	0.00
12/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2131	2	2131	2	0.00
12/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2113	2	2113	2	0.00
12/11/2012	R204 On 07-February-13			Bond Future	6.19	110.0692	6.1884	110.0692	11,672.00
12/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5516	6	5516	6	0.00
12/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6251	6	6251	6	0.00
12/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8562	9	8562	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
12/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8792	9	8792	9	0.00
12/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	9021	9	9021	9	0.00
12/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	2	0	2	0	0.00
12/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	3	0	3	0	0.00
12/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	4	0	4	0	0.00
12/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	35	0	35	0	0.00
12/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	64	0	64	0	0.00
12/11/2012	R204 On 02-May-13			Bond Future	6.23	111.4141	6.2318	111.4141	24.00
12/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1998	2	1998	2	0.00
12/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1971	2	1971	2	0.00
12/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	2024	2	2024	2	0.00
12/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1640	2	1640	2	0.00
12/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1685	2	1685	2	0.00
12/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1663	2	1663	2	0.00
12/11/2012	R204 On 07-November-13			Bond Future	6.38	110.2453	6.3788	110.2453	0.00
12/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2621	3	2621	3	0.00
12/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2643	3	2643	3	0.00
12/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2599	3	2599	3	0.00
12/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4433	5	4433	5	0.00
12/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1692	2	1692	2	180.00
12/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2998	3	2998	3	0.00
12/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2952	3	2952	3	0.00
12/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2975	3	2975	3	0.00
12/11/2012	R206 On 07-February-13			Bond Future	5.00	102.8200	4.9992	102.8200	1,120.00
12/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	110	0	110	0	0.00
12/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	201	0	201	0	0.00
12/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	866	1	866	1	0.00
12/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	909	1	909	1	0.00
12/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	952	1	952	1	0.00
12/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	6	0	6	0	0.00
12/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	7	0	7	0	0.00
12/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	9	0	9	0	0.00
12/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	200	0	200	0	0.00
12/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	328	0	328	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2012	R206 On 02-May-13			Bond Future	4.89	104.0763	4.8946	104.0763	23.00
12/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	24	0	24	0	0.00
12/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	24	0	24	0	0.00
12/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	25	0	25	0	0.00
12/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1048	1	1048	1	0.00
12/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1061	1	1061	1	0.00
12/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1054	1	1054	1	0.00
12/11/2012	R206 On 07-November-13			Bond Future	4.35	102.9832	4.3478	102.9832	0.00
12/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	404	0	404	0	0.00
12/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	405	0	405	0	0.00
12/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	403	0	403	0	0.00
12/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	413	0	413	0	0.00
12/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	411	0	411	0	0.00
12/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	412	0	412	0	0.00
12/11/2012	R207 On 07-February-13			Bond Future	6.50	104.7944	6.4951	104.7944	6,841.00
12/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6402	6	6402	6	0.00
12/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7102	7	7102	7	0.00
12/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9110	9	9110	9	0.00
12/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9610	10	9610	10	0.00
12/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9360	9	9360	9	0.00
12/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	7	0	7	0	0.00
12/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	6	0	6	0	0.00
12/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	9	0	9	0	0.00
12/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	45	0	45	0	0.00
12/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	74	0	74	0	0.00
12/11/2012	R207 On 02-May-13			Bond Future	6.55	106.0748	6.5471	106.0748	0.00
12/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1876	2	1876	2	0.00
12/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1902	2	1902	2	0.00
12/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1851	2	1851	2	0.00
12/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2439	2	2439	2	0.00
12/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2380	2	2380	2	0.00
12/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2410	2	2410	2	0.00
12/11/2012	R207 On 07-November-13			Bond Future	6.70	105.1612	6.7042	105.1612	0.00
12/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3233	3	3233	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
12/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3207	3	3207	3	0.00
12/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3258	3	3258	3	0.00
12/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3229	3	3229	3	0.00
12/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3280	3	3280	3	0.00
12/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3254	3	3254	3	0.00
12/11/2012	R208 On 07-February-13			Bond Future	6.67	103.0368	6.6721	103.0368	20,445.00
12/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7912	8	7912	8	0.00
12/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8183	8	8183	8	0.00
12/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12375	12	12375	12	0.00
12/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	349	0	349	0	12,250.00
12/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6730	7	6730	7	0.00
12/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	7104	7	7104	7	0.00
12/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7642	8	7642	8	0.00
12/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	72	0	72	0	0.00
12/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	100	0	100	0	0.00
12/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	124	0	124	0	0.00
12/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4637	5	4637	5	0.00
12/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	2	0	2	0	0.00
12/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	51	0	51	0	0.00
12/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	61	0	61	0	0.00
12/11/2012	R208 On 02-May-13			Bond Future	6.72	100.9026	6.7223	100.9026	47.00
12/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2261	2	2261	2	0.00
12/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2233	2	2233	2	0.00
12/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2204	2	2204	2	0.00
12/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2705	3	2705	3	0.00
12/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2672	3	2672	3	0.00
12/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2640	3	2640	3	0.00
12/11/2012	R208 On 07-November-13			Bond Future	6.87	100.1440	6.8735	100.1440	0.00
12/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3662	4	3662	4	0.00
12/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5862	6	5862	6	0.00
12/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3635	4	3635	4	0.00
12/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3608	4	3608	4	0.00
12/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4084	4	4084	4	0.00
12/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4054	4	4054	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
12/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2374	2	2374	2	230.00
12/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4025	4	4025	4	0.00
12/11/2012	R209 On 07-February-13			Bond Future	8.43	80.4015	8.4296	80.4015	11,551.00
12/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3378	3	3378	3	0.00
12/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4406	5	4406	5	0.00
12/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	5075	5	5075	5	0.00
12/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5715	6	5715	6	0.00
12/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5953	6	5953	6	0.00
12/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5363	5	5363	5	0.00
12/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5656	6	5656	6	0.00
12/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	736	1	736	1	0.00
12/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	821	1	821	1	0.00
12/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	658	1	658	1	0.00
12/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	720	1	720	1	0.00
12/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	914	1	914	1	0.00
12/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1174	1	1174	1	14,000.00
12/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1733	2	1733	2	11,000.00
12/11/2012	R209 On 02-May-13			Bond Future	8.50	78.2421	8.4960	78.2421	33.00
12/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2531	3	2531	3	0.00
12/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2502	3	2502	3	0.00
12/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2472	3	2472	3	0.00
12/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6820	7	6820	7	0.00
12/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6760	7	6760	7	0.00
12/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6700	7	6700	7	0.00
12/11/2012	R209 On 07-November-13			Bond Future	8.67	77.1423	8.6668	77.1423	0.00
12/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7293	7	7293	7	0.00
12/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10217	10	10217	10	0.00
12/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7253	7	7253	7	0.00
12/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7213	7	7213	7	0.00
12/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6241	6	6241	6	0.00
12/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6203	6	6203	6	0.00
12/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4001	4	4001	4	180.00
12/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6165	6	6165	6	0.00
12/11/2012	R210 On 07-February-13			Bond Future	160.33	160.3341	160.3308	160.3341	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
12/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3341	3	3341	3	0.00
12/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3331	3	3331	3	0.00
12/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3321	3	3321	3	0.00
12/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R210 On 02-May-13			Bond Future	160.51	160.5100	160.5064	160.5100	7.00
12/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	644	1	644	1	0.00
12/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	654	1	654	1	0.00
12/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	634	1	634	1	0.00
12/11/2012	R211 On 07-February-13			Bond Future	124.25	124.2558	124.2484	124.2558	703.00
12/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1258	1	1258	1	0.00
12/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1248	1	1248	1	0.00
12/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1238	1	1238	1	0.00
12/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R211 On 02-May-13			Bond Future	125.82	125.8243	125.8167	125.8243	7.00
12/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	127	0	127	0	0.00
12/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	107	0	107	0	0.00
12/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	117	0	117	0	0.00
12/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R212 On 07-February-13			Bond Future	129.46	129.4611	129.4565	129.4611	3,165.00
12/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	467	0	467	0	0.00
12/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	457	0	457	0	0.00
12/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	447	0	447	0	0.00
12/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
12/11/2012	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
12/11/2012	R212 On 02-May-13			Bond Future	131.09	131.0953	131.0906	131.0953	11.00
12/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	1	0	1	0	0.00
12/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	0	0	0	0	0.00
12/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	9	0	9	0	0.00
12/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	19	0	19	0	0.00
12/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R213 On 07-February-13			Bond Future	8.23	91.7740	8.2339	91.7740	7,169.00
12/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6311	6	6311	6	0.00
12/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6615	7	6615	7	0.00
12/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7233	7	7233	7	0.00
12/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6922	7	6922	7	0.00
12/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	730	1	730	1	0.00
12/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	659	1	659	1	0.00
12/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	807	1	807	1	0.00
12/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	890	1	890	1	0.00
12/11/2012	R213 On 02-May-13			Bond Future	8.30	89.3607	8.3016	89.3607	5.00
12/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2612	3	2612	3	0.00
12/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2550	3	2550	3	0.00
12/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2581	3	2581	3	0.00
12/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6499	6	6499	6	0.00
12/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6557	7	6557	7	0.00
12/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6440	6	6440	6	0.00
12/11/2012	R213 On 07-November-13			Bond Future	8.48	88.1597	8.4817	88.1597	0.00
12/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	7021	7	7021	7	0.00
12/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6980	7	6980	7	0.00
12/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6939	7	6939	7	0.00
12/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6067	6	6067	6	0.00
12/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6028	6	6028	6	0.00
12/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5989	6	5989	6	0.00
12/11/2012	R214 On 07-February-13			Bond Future	8.45	82.1952	8.4539	82.1952	1,714.00
12/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	1185	1	1185	1	0.00
12/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	1271	1	1271	1	0.00
12/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1356	1	1356	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
12/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
12/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00