



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For December 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	2025 On 07-February-13			Bond Future	113.34	112.9510	113.3392	112.9510	0.00
10/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	2349	2	2349	2	0.00
10/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	2339	2	2339	2	0.00
10/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	2329	2	2329	2	0.00
10/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	2038 On 07-February-13			Bond Future	113.73	112.6025	113.7300	112.6025	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
10/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	7740	7	7740	7	0.00
10/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	7720	7	7720	7	0.00
10/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	7730	7	7730	7	0.00
10/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	2050 On 07-February-13			Bond Future	118.46	118.4424	118.4649	118.4424	0.00
10/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	5475	5	5475	5	0.00
10/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	5465	5	5465	5	0.00
10/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	5455	5	5455	5	0.00
10/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	AL7T On 07-February-13			Index Future	485.90	485.2800	485.8990	485.2800	12.00
10/12/2012	AL7T On 02-May-13			Index Future	492.48	491.8570	492.4780	491.8570	0.00
10/12/2012	ALBI On 07-February-13			Index Future	433.55	433.0660	433.5540	433.0660	1,077.00
10/12/2012	ALBI On 02-May-13			Index Future	439.43	438.9360	439.4250	438.9360	0.00
10/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	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
10/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2012	EL28 On 07-February-13			Bond Future	113.36	113.3350	113.3563	113.3350	0.00
10/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	346	0	346	0	0.00
10/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	356	0	356	0	0.00
10/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	366	0	366	0	0.00
10/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	ES33 On 07-February-13			Bond Future	8.80	90.6397	8.8012	90.6397	303.00
10/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
10/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
10/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
10/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2096	2	2096	2	0.00
10/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2185	2	2185	2	0.00
10/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2274	2	2274	2	0.00
10/12/2012	GOVI On 07-February-13			GOVI	433.71	433.2430	433.7090	433.2430	334.00
10/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	7190	0	7190	0	0.00
10/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	6990	0	6990	0	0.00
10/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	7090	0	7090	0	0.00
10/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
10/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
10/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
10/12/2012	GOVI On 02-May-13			GOVI	439.58	439.1160	439.5820	439.1160	0.00
10/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	65920	6	65920	6	0.00
10/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	65820	6	65820	6	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
10/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	65720	6	65720	6	0.00
10/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
10/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
10/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
10/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2012	IGOV On 07-February-13			Index Future	200.05	199.4620	200.0450	199.4620	608.00
10/12/2012	IGOV On 02-May-13			Index Future	202.75	202.1660	202.7530	202.1660	0.00
10/12/2012	ILBI On 07-February-13			Index Future	532.79	527.6820	532.7910	527.6820	169.00
10/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	840.00
10/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.09	94.8900	5.0900	94.8900	0.00
10/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.04	94.9400	5.0400	94.9400	0.00
10/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.00	94.9600	5.0000	94.9600	1,000.00
10/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.97	94.9800	4.9700	94.9800	0.00
10/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.96	94.9900	4.9600	94.9900	0.00
10/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.0100	4.9400	95.0100	500.00
10/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.97	94.9800	4.9700	94.9800	2,200.00
10/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.03	94.9000	5.0300	94.9000	2,000.00
10/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.15	94.7800	5.1500	94.7800	1,000.00
10/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.28	94.6500	5.2800	94.6500	800.00
10/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.41	94.5300	5.4100	94.5300	0.00
10/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
10/12/2012	R023 On 07-February-13			Bond Future	6.92	109.3804	6.9153	109.3804	1,633.00
10/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	921	1	921	1	0.00
10/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	1068	1	1068	1	0.00
10/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	994	1	994	1	0.00
10/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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10/12/2012	R023 On 02-May-13			Bond Future	6.96	106.8294	6.9625	106.8294	2.00
10/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	706	1	706	1	0.00
10/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	562	0	562	0	0.00
10/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	634	1	634	1	0.00
10/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R023 On 01-August-13			Bond Future	7.01	108.3269	7.0083	108.3269	0.00
10/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	1979	2	1979	2	0.00
10/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	2118	2	2118	2	0.00
10/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2048	2	2048	2	0.00
10/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R157 On 07-February-13			Bond Future	5.48	124.6727	5.4799	124.6727	7,617.00
10/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2118	2	2118	2	0.00
10/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2681	3	2681	3	0.00
10/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3195	3	3195	3	0.00
10/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3323	3	3323	3	0.00
10/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3452	3	3452	3	0.00
10/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	1	0	1	0	0.00
10/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	3	0	3	0	0.00
10/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	10	0	10	0	0.00
10/12/2012	R157 On 02-May-13			Bond Future	5.48	119.4233	5.4817	119.4233	182.00
10/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	453	0	453	0	0.00
10/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	443	0	443	0	0.00
10/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	464	0	464	0	0.00
10/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	759	1	759	1	0.00
10/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	787	1	787	1	0.00
10/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	773	1	773	1	0.00
10/12/2012	R157 On 07-November-13			Bond Future	5.47	116.0142	5.4716	116.0142	0.00
10/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	963	1	963	1	0.00

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10/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	943	1	943	1	0.00
10/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	953	1	953	1	0.00
10/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	711	1	711	1	0.00
10/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	720	1	720	1	0.00
10/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	702	1	702	1	0.00
10/12/2012	R186 On 07-February-13			Bond Future	7.38	128.1526	7.3832	128.1526	49,121.00
10/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1114	1	1114	1	10,300.00
10/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2006	2	2006	2	670.00
10/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3255	3	3255	3	575.00
10/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	9282	9	9282	9	0.00
10/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	10801	11	10801	11	0.00
10/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	4835	5	4835	5	1,000.00
10/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	6683	7	6683	7	0.00
10/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	11226	11	11226	11	0.00
10/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	10377	10	10377	10	0.00
10/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	10546	10	10546	10	0.00
10/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	162	0	162	0	0.00
10/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	173	0	173	0	0.00
10/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	126	0	126	0	0.00
10/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	637	1	637	1	150.00
10/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	1189	1	1189	1	0.00
10/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	148	0	148	0	0.00
10/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	258	0	258	0	2,000.00
10/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	2078	2	2078	2	0.00
10/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	3367	3	3367	3	0.00
10/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	5086	5	5086	5	0.00
10/12/2012	R186 On 02-May-13			Bond Future	7.44	129.7490	7.4399	129.7490	12.00
10/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4040	4	4040	4	0.00
10/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	3992	4	3992	4	0.00
10/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	3944	4	3944	4	0.00
10/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	4442	5	4442	5	0.00
10/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	4390	4	4390	4	0.00
10/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	4338	4	4338	4	0.00
10/12/2012	R186 On 07-November-13			Bond Future	7.57	128.0791	7.5710	128.0791	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
10/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	9585	10	9585	10	0.00
10/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	9642	10	9642	10	0.00
10/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13233	13	13233	13	0.00
10/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	9698	10	9698	10	0.00
10/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	4241	4	4241	4	0.00
10/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2641	3	2641	3	130.00
10/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	4275	4	4275	4	0.00
10/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	4308	4	4308	4	0.00
10/12/2012	R189 On 07-February-13			Bond Future	217.53	217.5038	217.5273	217.5038	154.00
10/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4537	5	4537	5	0.00
10/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4527	5	4527	5	0.00
10/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4517	4	4517	4	0.00
10/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R197 On 07-February-13			Bond Future	287.10	287.0509	287.0969	287.0509	2,543.00
10/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	8107	8	8107	8	0.00
10/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	8087	8	8087	8	0.00
10/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	8097	8	8097	8	0.00
10/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R197 On 02-May-13			Bond Future	290.98	290.9352	290.9801	290.9352	40.00
10/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8590	9	8590	9	0.00
10/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8580	9	8580	9	0.00
10/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8570	9	8570	9	0.00
10/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R201 On 07-February-13			Bond Future	5.08	107.6878	5.0761	107.6878	1,540.00
10/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	162	0	162	0	0.00
10/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	968	1	968	1	0.00
10/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2024	2	2024	2	0.00
10/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2202	2	2202	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
10/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2113	2	2113	2	0.00
10/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	18	0	18	0	0.00
10/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	338	0	338	0	0.00
10/12/2012	R201 On 02-May-13			Bond Future	5.02	109.0293	5.0209	109.0293	4.00
10/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	6	0	6	0	0.00
10/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	7	0	7	0	0.00
10/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	6	0	6	0	0.00
10/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1593	2	1593	2	0.00
10/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1561	2	1561	2	0.00
10/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1577	2	1577	2	0.00
10/12/2012	R201 On 07-November-13			Bond Future	4.78	107.6634	4.7810	107.6634	0.00
10/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	433	0	433	0	0.00
10/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	428	0	428	0	0.00
10/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	439	0	439	0	0.00
10/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	407	0	407	0	0.00
10/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	418	0	418	0	0.00
10/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	412	0	412	0	0.00
10/12/2012	R202 On 07-February-13			Bond Future	216.58	215.8578	216.5816	215.8578	51,506.00
10/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	11592	11	11592	11	0.00
10/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	11582	11	11582	11	0.00
10/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	11572	11	11572	11	0.00
10/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R202 On 02-May-13			Bond Future	219.51	218.7787	219.5113	218.7787	1.00
10/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	8471	8	8471	8	0.00
10/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	8451	8	8451	8	0.00
10/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	8461	8	8461	8	0.00
10/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R202 On 02-May-13	211.04	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
10/12/2012	R203 On 07-February-13			Bond Future	5.94	112.6011	5.9361	112.6011	19,048.00
10/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	217	0	217	0	10,000.00
10/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1212	1	1212	1	12,600.00
10/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2279	2	2279	2	0.00
10/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2636	3	2636	3	0.00
10/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3006	3	3006	3	0.00
10/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4120	4	4120	4	0.00
10/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2456	2	2456	2	0.00
10/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	4942	5	4942	5	0.00
10/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	6	0	6	0	0.00
10/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	128	0	128	0	0.00
10/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	18	0	18	0	0.00
10/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	69	0	69	0	30,250.00
10/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	105	0	105	0	0.00
10/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	155	0	155	0	0.00
10/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	487	0	487	0	3,254.00
10/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1889	2	1889	2	0.00
10/12/2012	R203 On 02-May-13			Bond Future	5.97	109.8467	5.9655	109.8467	22.00
10/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1072	1	1072	1	0.00
10/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1091	1	1091	1	0.00
10/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1053	1	1053	1	0.00
10/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1355	1	1355	1	0.00
10/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1313	1	1313	1	0.00
10/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1334	1	1334	1	0.00
10/12/2012	R203 On 07-November-13			Bond Future	6.04	108.8130	6.0372	108.8130	0.00
10/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1761	2	1761	2	0.00
10/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1744	2	1744	2	0.00
10/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1779	2	1779	2	0.00
10/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1875	2	1875	2	0.00
10/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1911	2	1911	2	0.00
10/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1893	2	1893	2	0.00
10/12/2012	R204 On 07-February-13			Bond Future	6.15	110.0726	6.1510	110.0726	16,672.00
10/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5663	6	5663	6	0.00
10/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6415	6	6415	6	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
10/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8749	9	8749	9	0.00
10/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	8980	9	8980	9	0.00
10/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9210	9	9210	9	0.00
10/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	8	0	8	0	0.00
10/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	19	0	19	0	0.00
10/12/2012	R204 On 02-May-13			Bond Future	6.19	111.4438	6.1873	111.4438	24.00
10/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	1987	2	1987	2	0.00
10/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1960	2	1960	2	0.00
10/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2015	2	2015	2	0.00
10/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1412	1	1412	1	0.00
10/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1455	1	1455	1	0.00
10/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1433	1	1433	1	0.00
10/12/2012	R204 On 07-November-13			Bond Future	6.27	110.5299	6.2724	110.5299	0.00
10/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2639	3	2639	3	0.00
10/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2661	3	2661	3	0.00
10/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2616	3	2616	3	0.00
10/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4534	5	4534	5	0.00
10/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1315	1	1315	1	180.00
10/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2536	3	2536	3	0.00
10/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2492	3	2492	3	0.00
10/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2514	3	2514	3	0.00
10/12/2012	R206 On 07-February-13			Bond Future	5.06	102.7472	5.0601	102.7472	1,120.00
10/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	19	0	19	0	0.00
10/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	79	0	79	0	0.00
10/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	802	1	802	1	0.00
10/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	847	1	847	1	0.00
10/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	892	1	892	1	0.00
10/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	133	0	133	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
10/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	292	0	292	0	0.00
10/12/2012	R206 On 02-May-13			Bond Future	4.94	104.0274	4.9405	104.0274	23.00
10/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
10/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
10/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
10/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1055	1	1055	1	0.00
10/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1069	1	1069	1	0.00
10/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1062	1	1062	1	0.00
10/12/2012	R206 On 07-November-13			Bond Future	3.20	103.1713	3.2032	103.1713	0.00
10/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	203	0	203	0	0.00
10/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	205	0	205	0	0.00
10/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	202	0	202	0	0.00
10/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	6	0	6	0	0.00
10/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	6	0	6	0	0.00
10/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	6	0	6	0	0.00
10/12/2012	R207 On 07-February-13			Bond Future	6.43	104.9858	6.4301	104.9858	11,310.00
10/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	6714	7	6714	7	0.00
10/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	7434	7	7434	7	0.00
10/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	9470	9	9470	9	0.00
10/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	9972	10	9972	10	0.00
10/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	9721	10	9721	10	0.00
10/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	1	0	1	0	0.00
10/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	1	0	1	0	0.00
10/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	9	0	9	0	0.00
10/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	18	0	18	0	0.00
10/12/2012	R207 On 02-May-13			Bond Future	6.47	106.2939	6.4747	106.2939	0.00
10/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1910	2	1910	2	0.00
10/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	1937	2	1937	2	0.00
10/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1884	2	1884	2	0.00
10/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	2075	2	2075	2	0.00
10/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	2018	2	2018	2	0.00
10/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	2046	2	2046	2	0.00
10/12/2012	R207 On 07-November-13			Bond Future	6.58	105.6296	6.5764	105.6296	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
10/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3397	3	3397	3	0.00
10/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3370	3	3370	3	0.00
10/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3424	3	3424	3	0.00
10/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2744	3	2744	3	0.00
10/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2792	3	2792	3	0.00
10/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2768	3	2768	3	0.00
10/12/2012	R208 On 07-February-13			Bond Future	6.53	103.7696	6.5290	103.7696	18,966.00
10/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	8755	9	8755	9	0.00
10/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	9033	9	9033	9	0.00
10/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	13267	13	13267	13	0.00
10/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	316	0	316	0	12,250.00
10/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	7525	7	7525	7	0.00
10/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	7917	8	7917	8	0.00
10/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	8476	8	8476	8	0.00
10/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	11	0	11	0	0.00
10/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	18	0	18	0	0.00
10/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	25	0	25	0	0.00
10/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	3709	4	3709	4	0.00
10/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	7	0	7	0	0.00
10/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	9	0	9	0	0.00
10/12/2012	R208 On 02-May-13			Bond Future	6.57	101.6690	6.5698	101.6690	47.00
10/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2564	3	2564	3	0.00
10/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2531	2	2531	2	0.00
10/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2499	2	2499	2	0.00
10/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	2070	2	2070	2	0.00
10/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	2041	2	2041	2	0.00
10/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	2013	2	2013	2	0.00
10/12/2012	R208 On 07-November-13			Bond Future	6.67	101.1666	6.6660	101.1666	0.00
10/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4013	4	4013	4	0.00
10/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6422	6	6422	6	0.00
10/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	3982	4	3982	4	0.00
10/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	3952	4	3952	4	0.00
10/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	3239	3	3239	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
10/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	3212	3	3212	3	0.00
10/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1745	2	1745	2	230.00
10/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	3185	3	3185	3	0.00
10/12/2012	R209 On 07-February-13			Bond Future	8.19	82.1383	8.1897	82.1383	11,354.00
10/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	4408	4	4408	4	0.00
10/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	5683	6	5683	6	0.00
10/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	6486	6	6486	6	0.00
10/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	7236	7	7236	7	0.00
10/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	7511	7	7511	7	0.00
10/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	6826	7	6826	7	0.00
10/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	7168	7	7168	7	0.00
10/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	206	0	206	0	0.00
10/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	242	0	242	0	0.00
10/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	175	0	175	0	0.00
10/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	199	0	199	0	0.00
10/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	284	0	284	0	0.00
10/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	409	0	409	0	14,000.00
10/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	721	1	721	1	11,000.00
10/12/2012	R209 On 02-May-13			Bond Future	8.25	80.0194	8.2479	80.0194	33.00
10/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2705	3	2705	3	0.00
10/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2670	3	2670	3	0.00
10/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2635	3	2635	3	0.00
10/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	4896	5	4896	5	0.00
10/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4842	5	4842	5	0.00
10/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	4788	5	4788	5	0.00
10/12/2012	R209 On 07-November-13			Bond Future	8.38	79.1523	8.3816	79.1523	0.00
10/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8193	8	8193	8	0.00
10/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	11439	11	11439	11	0.00
10/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8149	8	8149	8	0.00
10/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8104	8	8104	8	0.00
10/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4805	5	4805	5	0.00
10/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4771	5	4771	5	0.00
10/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2897	3	2897	3	180.00
10/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4738	5	4738	5	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
10/12/2012	R210 On 07-February-13			Bond Future	165.89	164.6957	165.8886	164.6957	1,212.00
10/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	8899	8	8899	8	0.00
10/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	8889	8	8889	8	0.00
10/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	8879	8	8879	8	0.00
10/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R210 On 02-May-13			Bond Future	166.28	165.0715	166.2796	165.0715	7.00
10/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	5140	4	5140	4	0.00
10/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	5120	4	5120	4	0.00
10/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	5130	4	5130	4	0.00
10/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R211 On 07-February-13			Bond Future	125.76	125.7465	125.7634	125.7465	522.00
10/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2773	3	2773	3	0.00
10/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2763	3	2763	3	0.00
10/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2753	3	2753	3	0.00
10/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R211 On 02-May-13			Bond Future	127.46	127.4484	127.4649	127.4484	7.00
10/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1775	2	1775	2	0.00
10/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1755	2	1755	2	0.00
10/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1765	2	1765	2	0.00
10/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R212 On 07-February-13			Bond Future	132.69	132.6695	132.6906	132.6695	3,064.00
10/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3701	4	3701	4	0.00
10/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3691	4	3691	4	0.00
10/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3681	4	3681	4	0.00
10/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R212 On 07-February-13	129.00	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
10/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R212 On 02-May-13			Bond Future	134.49	134.4650	134.4858	134.4650	11.00
10/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3396	3	3396	3	0.00
10/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3376	3	3376	3	0.00
10/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3386	3	3386	3	0.00
10/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
10/12/2012	R213 On 07-February-13			Bond Future	7.91	94.4570	7.9059	94.4570	9,399.00
10/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	8487	8	8487	8	0.00
10/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	8846	9	8846	9	0.00
10/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	9565	9	9565	9	0.00
10/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	9205	9	9205	9	0.00
10/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	151	0	151	0	0.00
10/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	129	0	129	0	0.00
10/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	176	0	176	0	0.00
10/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	205	0	205	0	0.00
10/12/2012	R213 On 02-May-13			Bond Future	7.96	92.0989	7.9625	92.0989	5.00
10/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3448	3	3448	3	0.00
10/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3368	3	3368	3	0.00
10/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3408	3	3408	3	0.00
10/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	4407	4	4407	4	0.00
10/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	4456	5	4456	5	0.00
10/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	4358	4	4358	4	0.00
10/12/2012	R213 On 07-November-13			Bond Future	8.10	91.1824	8.0964	91.1824	0.00
10/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	8543	9	8543	9	0.00
10/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	8495	8	8495	8	0.00
10/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	8447	8	8447	8	0.00
10/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	4368	4	4368	4	0.00
10/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	4336	4	4336	4	0.00
10/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	4304	4	4304	4	0.00
10/12/2012	R214 On 07-February-13			Bond Future	8.22	83.9843	8.2244	83.9843	1,714.00
10/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4289	4	4289	4	0.00
10/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	4350	4	4350	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
10/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	4411	4	4411	4	0.00
10/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	988	1	988	1	0.00
10/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	1013	1	1013	1	0.00
10/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	1038	1	1038	1	0.00