



# 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
12/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	2025 On 07-February-13			Bond Future	114.28	114.2058	114.2820	114.2058	0.00
12/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3292	3	3292	3	0.00
12/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3282	3	3282	3	0.00
12/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3272	3	3272	3	0.00
12/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	2038 On 07-February-13			Bond Future	113.82	113.7317	113.8166	113.7317	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
12/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	7827	8	7827	8	0.00
12/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	7807	8	7807	8	0.00
12/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	7817	8	7817	8	0.00
12/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	2050 On 07-February-13			Bond Future	118.56	118.4676	118.5588	118.4676	0.00
12/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	5569	5	5569	5	0.00
12/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	5559	5	5559	5	0.00
12/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	5549	5	5549	5	0.00
12/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	AL7T On 07-February-13			Index Future	486.61	486.9790	486.6090	486.9790	12.00
12/12/2012	AL7T On 02-May-13			Index Future	492.71	493.0800	492.7050	493.0800	0.00
12/12/2012	ALBI On 07-February-13			Index Future	434.25	434.5270	434.2460	434.5270	1,077.00
12/12/2012	ALBI On 02-May-13			Index Future	439.69	439.9710	439.6870	439.9710	0.00
12/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	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
12/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2012	EL28 On 07-February-13			Bond Future	113.45	113.3588	113.4456	113.3588	0.00
12/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	436	0	436	0	0.00
12/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	446	0	446	0	0.00
12/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	456	0	456	0	0.00
12/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	ES33 On 07-February-13			Bond Future	8.76	91.3191	8.7597	91.3191	303.00
12/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
12/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
12/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
12/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1741	2	1741	2	0.00
12/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1829	2	1829	2	0.00
12/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1918	2	1918	2	0.00
12/12/2012	GOVI On 07-February-13			GOVI	434.41	434.6540	434.4120	434.6540	334.00
12/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	14220	2	14220	2	0.00
12/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	14120	2	14120	2	0.00
12/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	14020	2	14020	2	0.00
12/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
12/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
12/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
12/12/2012	GOVI On 02-May-13			GOVI	439.86	440.0990	439.8550	440.0990	0.00
12/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	68650	7	68650	7	0.00
12/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	68550	7	68550	7	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
12/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	68450	7	68450	7	0.00
12/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
12/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
12/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
12/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2012	IGOV On 07-February-13			Index Future	200.16	200.3110	200.1620	200.3110	608.00
12/12/2012	IGOV On 02-May-13			Index Future	202.67	202.8200	202.6700	202.8200	0.00
12/12/2012	ILBI On 07-February-13			Index Future	535.08	534.0060	535.0760	534.0060	169.00
12/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	840.00
12/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	0.00
12/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	0.00
12/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.97	95.0200	4.9700	95.0200	1,000.00
12/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.93	95.0400	4.9300	95.0400	0.00
12/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.91	95.0600	4.9100	95.0600	0.00
12/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.0700	4.9000	95.0700	500.00
12/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0600	4.9100	95.0600	2,200.00
12/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.97	95.0000	4.9700	95.0000	2,000.00
12/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.07	94.8900	5.0700	94.8900	1,000.00
12/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.20	94.7700	5.2000	94.7700	800.00
12/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.34	94.6200	5.3400	94.6200	0.00
12/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
12/12/2012	R023 On 07-February-13			Bond Future	6.89	109.8181	6.8904	109.8181	1,633.00
12/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	1106	1	1106	1	0.00
12/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	1253	1	1253	1	0.00
12/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	1180	1	1180	1	0.00
12/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R023 On 07-February-13	7.04	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
12/12/2012	R023 On 02-May-13			Bond Future	6.94	107.2224	6.9435	107.2224	2.00
12/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	845	1	845	1	0.00
12/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	701	1	701	1	0.00
12/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	773	1	773	1	0.00
12/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R023 On 01-August-13			Bond Future	7.00	108.6611	6.9977	108.6611	0.00
12/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	2054	2	2054	2	0.00
12/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	2193	2	2193	2	0.00
12/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2124	2	2124	2	0.00
12/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R157 On 07-February-13			Bond Future	5.43	124.7847	5.4317	124.7847	7,617.00
12/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2241	2	2241	2	0.00
12/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2808	3	2808	3	0.00
12/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3323	3	3323	3	0.00
12/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3452	3	3452	3	0.00
12/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3580	4	3580	4	0.00
12/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	1	0	1	0	0.00
12/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	6	0	6	0	0.00
12/12/2012	R157 On 02-May-13			Bond Future	5.45	119.4800	5.4511	119.4800	182.00
12/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	487	0	487	0	0.00
12/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	476	0	476	0	0.00
12/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	498	0	498	0	0.00
12/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	719	1	719	1	0.00
12/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	746	1	746	1	0.00
12/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	732	1	732	1	0.00
12/12/2012	R157 On 07-November-13			Bond Future	5.49	115.9601	5.4911	115.9601	0.00
12/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	962	1	962	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
12/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	941	1	941	1	0.00
12/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	951	1	951	1	0.00
12/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	746	1	746	1	0.00
12/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	755	1	755	1	0.00
12/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	738	1	738	1	0.00
12/12/2012	R186 On 07-February-13			Bond Future	7.35	128.6440	7.3481	128.6440	49,121.00
12/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1129	1	1129	1	10,300.00
12/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2061	2	2061	2	670.00
12/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3378	3	3378	3	575.00
12/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	9581	10	9581	10	0.00
12/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	11116	11	11116	11	0.00
12/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5029	5	5029	5	1,000.00
12/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	6933	7	6933	7	0.00
12/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	11545	12	11545	12	0.00
12/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	10688	11	10688	11	0.00
12/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	10859	11	10859	11	0.00
12/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	118	0	118	0	0.00
12/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	127	0	127	0	0.00
12/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	88	0	88	0	0.00
12/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	529	1	529	1	150.00
12/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	1027	1	1027	1	0.00
12/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	106	0	106	0	0.00
12/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	200	0	200	0	2,000.00
12/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1844	2	1844	2	0.00
12/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	3066	3	3066	3	0.00
12/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	4744	5	4744	5	0.00
12/12/2012	R186 On 02-May-13			Bond Future	7.41	130.1871	7.4096	130.1871	12.00
12/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4056	4	4056	4	0.00
12/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4007	4	4007	4	0.00
12/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	3958	4	3958	4	0.00
12/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	4154	4	4154	4	0.00
12/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	4103	4	4103	4	0.00
12/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	4052	4	4052	4	0.00
12/12/2012	R186 On 07-November-13			Bond Future	7.55	128.4092	7.5512	128.4092	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
12/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	9621	10	9621	10	0.00
12/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	9678	10	9678	10	0.00
12/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13253	13	13253	13	0.00
12/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	9736	10	9736	10	0.00
12/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	4089	4	4089	4	0.00
12/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2471	3	2471	3	130.00
12/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	4121	4	4121	4	0.00
12/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	4154	4	4154	4	0.00
12/12/2012	R189 On 07-February-13			Bond Future	217.61	217.5147	217.6114	217.5147	154.00
12/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4621	5	4621	5	0.00
12/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4611	5	4611	5	0.00
12/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4601	5	4601	5	0.00
12/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R197 On 07-February-13			Bond Future	287.41	287.3496	287.4086	287.3496	2,543.00
12/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	8419	8	8419	8	0.00
12/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	8399	8	8399	8	0.00
12/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	8409	8	8409	8	0.00
12/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R197 On 02-May-13			Bond Future	291.01	290.9501	291.0103	290.9501	40.00
12/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8620	9	8620	9	0.00
12/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8610	9	8610	9	0.00
12/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8600	9	8600	9	0.00
12/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R201 On 07-February-13			Bond Future	5.06	107.7354	5.0564	107.7354	1,540.00
12/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	173	0	173	0	0.00
12/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1000	1	1000	1	0.00
12/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2060	2	2060	2	0.00
12/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2238	2	2238	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
12/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2149	2	2149	2	0.00
12/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	15	0	15	0	0.00
12/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	312	0	312	0	0.00
12/12/2012	R201 On 02-May-13			Bond Future	5.03	109.0276	5.0288	109.0276	4.00
12/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	7	0	7	0	0.00
12/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	7	0	7	0	0.00
12/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	6	0	6	0	0.00
12/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1606	2	1606	2	0.00
12/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1574	2	1574	2	0.00
12/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1590	2	1590	2	0.00
12/12/2012	R201 On 07-November-13			Bond Future	4.88	107.5609	4.8850	107.5609	0.00
12/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	384	0	384	0	0.00
12/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	379	0	379	0	0.00
12/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	389	0	389	0	0.00
12/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	472	0	472	0	0.00
12/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	484	0	484	0	0.00
12/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	478	0	478	0	0.00
12/12/2012	R202 On 07-February-13			Bond Future	216.74	216.5848	216.7435	216.5848	51,506.00
12/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	11754	12	11754	12	0.00
12/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	11744	12	11744	12	0.00
12/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	11734	12	11734	12	0.00
12/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R202 On 02-May-13			Bond Future	219.46	219.2984	219.4597	219.2984	1.00
12/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	8420	8	8420	8	0.00
12/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	8400	8	8400	8	0.00
12/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	8410	8	8410	8	0.00
12/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
12/12/2012	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
12/12/2012	R203 On 07-February-13			Bond Future	5.90	112.6798	5.9001	112.6798	19,048.00
12/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	217	0	217	0	10,000.00
12/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1272	1	1272	1	12,600.00
12/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2386	2	2386	2	0.00
12/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2754	3	2754	3	0.00
12/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3133	3	3133	3	0.00
12/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4263	4	4263	4	0.00
12/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2568	3	2568	3	0.00
12/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5089	5	5089	5	0.00
12/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	3	0	3	0	0.00
12/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	90	0	90	0	0.00
12/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	10	0	10	0	0.00
12/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	46	0	46	0	30,250.00
12/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	72	0	72	0	0.00
12/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	111	0	111	0	0.00
12/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	397	0	397	0	3,254.00
12/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1738	2	1738	2	0.00
12/12/2012	R203 On 02-May-13			Bond Future	5.94	109.8749	5.9401	109.8749	22.00
12/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1101	1	1101	1	0.00
12/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1121	1	1121	1	0.00
12/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1082	1	1082	1	0.00
12/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1282	1	1282	1	0.00
12/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1241	1	1241	1	0.00
12/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1261	1	1261	1	0.00
12/12/2012	R203 On 07-November-13			Bond Future	6.04	108.7383	6.0372	108.7383	0.00
12/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1752	2	1752	2	0.00
12/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1734	2	1734	2	0.00
12/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1770	2	1770	2	0.00
12/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1866	2	1866	2	0.00
12/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1901	2	1901	2	0.00
12/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1883	2	1883	2	0.00
12/12/2012	R204 On 07-February-13			Bond Future	6.13	110.2455	6.1262	110.2455	16,672.00
12/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5783	6	5783	6	0.00
12/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6539	7	6539	7	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
12/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8876	9	8876	9	0.00
12/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9107	9	9107	9	0.00
12/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9337	9	9337	9	0.00
12/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	5	0	5	0	0.00
12/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	13	0	13	0	0.00
12/12/2012	R204 On 02-May-13			Bond Future	6.17	111.5678	6.1713	111.5678	24.00
12/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	1987	2	1987	2	0.00
12/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1959	2	1959	2	0.00
12/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2015	2	2015	2	0.00
12/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1333	1	1333	1	0.00
12/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1375	1	1375	1	0.00
12/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1354	1	1354	1	0.00
12/12/2012	R204 On 07-November-13			Bond Future	6.28	110.5539	6.2775	110.5539	0.00
12/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2589	3	2589	3	0.00
12/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2613	3	2613	3	0.00
12/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2566	3	2566	3	0.00
12/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4504	5	4504	5	0.00
12/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1308	1	1308	1	180.00
12/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2510	3	2510	3	0.00
12/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2467	3	2467	3	0.00
12/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2488	3	2488	3	0.00
12/12/2012	R206 On 07-February-13			Bond Future	5.05	102.7652	5.0541	102.7652	1,120.00
12/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	18	0	18	0	0.00
12/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	79	0	79	0	0.00
12/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	808	1	808	1	0.00
12/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	852	1	852	1	0.00
12/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	897	1	897	1	0.00
12/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	128	0	128	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
12/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	285	0	285	0	0.00
12/12/2012	R206 On 02-May-13			Bond Future	5.00	103.9976	5.0013	103.9976	23.00
12/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
12/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
12/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
12/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1096	1	1096	1	0.00
12/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1110	1	1110	1	0.00
12/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1103	1	1103	1	0.00
12/12/2012	R206 On 07-November-13			Bond Future	3.98	103.0437	3.9838	103.0437	0.00
12/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	91	0	91	0	0.00
12/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	92	0	92	0	0.00
12/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	90	0	90	0	0.00
12/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	35	0	35	0	0.00
12/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	34	0	34	0	0.00
12/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	35	0	35	0	0.00
12/12/2012	R207 On 07-February-13			Bond Future	6.39	105.2932	6.3950	105.2932	11,310.00
12/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	6906	7	6906	7	0.00
12/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	7629	8	7629	8	0.00
12/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	9669	10	9669	10	0.00
12/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10171	10	10171	10	0.00
12/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	9920	10	9920	10	0.00
12/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	5	0	5	0	0.00
12/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	10	0	10	0	0.00
12/12/2012	R207 On 02-May-13			Bond Future	6.45	106.5560	6.4467	106.5560	0.00
12/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1932	2	1932	2	0.00
12/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	1960	2	1960	2	0.00
12/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1904	2	1904	2	0.00
12/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1941	2	1941	2	0.00
12/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1887	2	1887	2	0.00
12/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1914	2	1914	2	0.00
12/12/2012	R207 On 07-November-13			Bond Future	6.57	105.7996	6.5650	105.7996	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
12/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3372	3	3372	3	0.00
12/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3344	3	3344	3	0.00
12/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3400	3	3400	3	0.00
12/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2662	3	2662	3	0.00
12/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2707	3	2707	3	0.00
12/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2685	3	2685	3	0.00
12/12/2012	R208 On 07-February-13			Bond Future	6.48	104.1728	6.4839	104.1728	18,966.00
12/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9035	9	9035	9	0.00
12/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	9314	9	9314	9	0.00
12/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	13551	14	13551	14	0.00
12/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	328	0	328	0	12,250.00
12/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	7798	8	7798	8	0.00
12/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	8192	8	8192	8	0.00
12/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	8754	9	8754	9	0.00
12/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	6	0	6	0	0.00
12/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	10	0	10	0	0.00
12/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	14	0	14	0	0.00
12/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	3438	3	3438	3	0.00
12/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	3	0	3	0	0.00
12/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	5	0	5	0	0.00
12/12/2012	R208 On 02-May-13			Bond Future	6.53	102.0294	6.5306	102.0294	47.00
12/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2635	3	2635	3	0.00
12/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2601	3	2601	3	0.00
12/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2567	3	2567	3	0.00
12/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1898	2	1898	2	0.00
12/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1870	2	1870	2	0.00
12/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1844	2	1844	2	0.00
12/12/2012	R208 On 07-November-13			Bond Future	6.64	101.4406	6.6400	101.4406	0.00
12/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	3992	4	3992	4	0.00
12/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6459	7	6459	7	0.00
12/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	3960	4	3960	4	0.00
12/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	3929	4	3929	4	0.00
12/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	3066	3	3066	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
12/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	3040	3	3040	3	0.00
12/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1631	2	1631	2	230.00
12/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	3014	3	3014	3	0.00
12/12/2012	R209 On 07-February-13			Bond Future	8.14	82.8227	8.1447	82.8227	11,354.00
12/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	4664	5	4664	5	0.00
12/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	5985	6	5985	6	0.00
12/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	6809	7	6809	7	0.00
12/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	7576	8	7576	8	0.00
12/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	7857	8	7857	8	0.00
12/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	7157	7	7157	7	0.00
12/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	7506	8	7506	8	0.00
12/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	152	0	152	0	0.00
12/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	180	0	180	0	0.00
12/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	127	0	127	0	0.00
12/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	146	0	146	0	0.00
12/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	214	0	214	0	0.00
12/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	317	0	317	0	14,000.00
12/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	585	1	585	1	11,000.00
12/12/2012	R209 On 02-May-13			Bond Future	8.21	80.6745	8.2060	80.6745	33.00
12/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2784	3	2784	3	0.00
12/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2747	3	2747	3	0.00
12/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2710	3	2710	3	0.00
12/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	4611	5	4611	5	0.00
12/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4558	5	4558	5	0.00
12/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	4505	5	4505	5	0.00
12/12/2012	R209 On 07-November-13			Bond Future	8.35	79.7497	8.3465	79.7497	0.00
12/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8350	8	8350	8	0.00
12/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	11589	12	11589	12	0.00
12/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8304	8	8304	8	0.00
12/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8259	8	8259	8	0.00
12/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4665	5	4665	5	0.00
12/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4633	5	4633	5	0.00
12/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2752	3	2752	3	180.00
12/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4600	5	4600	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
12/12/2012	R210 On 07-February-13			Bond Future	166.01	165.8897	166.0061	165.8897	1,212.00
12/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	9016	9	9016	9	0.00
12/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	9006	9	9006	9	0.00
12/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	8996	9	8996	9	0.00
12/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R210 On 02-May-13			Bond Future	166.23	166.1109	166.2291	166.1109	7.00
12/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	5089	5	5089	5	0.00
12/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	5069	5	5069	5	0.00
12/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	5079	5	5079	5	0.00
12/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R211 On 07-February-13			Bond Future	125.93	125.7592	125.9282	125.7592	522.00
12/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2938	3	2938	3	0.00
12/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2928	3	2928	3	0.00
12/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2918	3	2918	3	0.00
12/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R211 On 02-May-13			Bond Future	127.51	127.3349	127.5062	127.3349	7.00
12/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1816	2	1816	2	0.00
12/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1796	2	1796	2	0.00
12/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1806	2	1806	2	0.00
12/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R212 On 07-February-13			Bond Future	133.32	133.7855	133.3220	133.7855	3,064.00
12/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	4332	5	4332	5	0.00
12/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	4322	5	4322	5	0.00
12/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	4312	5	4312	5	0.00
12/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
12/12/2012	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
12/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R212 On 02-May-13			Bond Future	134.99	135.4617	134.9926	135.4617	11.00
12/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3903	4	3903	4	0.00
12/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3883	4	3883	4	0.00
12/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3893	4	3893	4	0.00
12/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
12/12/2012	R213 On 07-February-13			Bond Future	7.86	94.9797	7.8606	94.9797	9,399.00
12/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	8829	9	8829	9	0.00
12/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	9194	9	9194	9	0.00
12/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	9924	10	9924	10	0.00
12/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	9559	10	9559	10	0.00
12/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	99	0	99	0	0.00
12/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	83	0	83	0	0.00
12/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	118	0	118	0	0.00
12/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	141	0	141	0	0.00
12/12/2012	R213 On 02-May-13			Bond Future	7.92	92.5848	7.9208	92.5848	5.00
12/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3492	4	3492	4	0.00
12/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3409	4	3409	4	0.00
12/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3450	4	3450	4	0.00
12/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	4081	4	4081	4	0.00
12/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	4129	4	4129	4	0.00
12/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	4033	4	4033	4	0.00
12/12/2012	R213 On 07-November-13			Bond Future	8.06	91.5950	8.0624	91.5950	0.00
12/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	8619	9	8619	9	0.00
12/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	8570	9	8570	9	0.00
12/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	8522	9	8522	9	0.00
12/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	4151	4	4151	4	0.00
12/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	4120	4	4120	4	0.00
12/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	4089	4	4089	4	0.00
12/12/2012	R214 On 07-February-13			Bond Future	8.18	84.7091	8.1793	84.7091	1,714.00
12/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4515	5	4515	5	0.00
12/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	4579	5	4579	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
12/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	4643	5	4643	5	0.00
12/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	805	1	805	1	0.00
12/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	826	1	826	1	0.00
12/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	848	1	848	1	0.00