



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For August 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	2025 On 02-August-12			Bond Future	104.95	104.9554	104.9486	104.9554	0.00
02/08/2012	2025 On 02-August-12	99.99	Call	Bond Future	4959	5	4959	5	0.00
02/08/2012	2025 On 02-August-12	100.00	Call	Bond Future	4949	5	4949	5	0.00
02/08/2012	2025 On 02-August-12	100.01	Call	Bond Future	4939	5	4939	5	0.00
02/08/2012	2025 On 02-August-12	100.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2025 On 02-August-12	100.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2025 On 02-August-12	99.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2025 On 01-November-12			Bond Future	106.28	106.2884	106.2807	106.2884	3,762.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6291	6	6291	6	0.00
02/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6271	6	6271	6	0.00
02/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6281	6	6281	6	0.00
02/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2038 On 02-August-12			Bond Future	102.59	102.5921	102.5869	102.5921	0.00
02/08/2012	2038 On 02-August-12	97.99	Call	Bond Future	4597	5	4597	5	0.00
02/08/2012	2038 On 02-August-12	98.00	Call	Bond Future	4587	5	4587	5	0.00
02/08/2012	2038 On 02-August-12	98.01	Call	Bond Future	4577	5	4577	5	0.00
02/08/2012	2038 On 02-August-12	98.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2038 On 02-August-12	98.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2038 On 02-August-12	97.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2038 On 01-November-12			Bond Future	103.89	103.8952	103.8889	103.8952	0.00
02/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	4899	5	4899	5	0.00
02/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	4879	5	4879	5	0.00
02/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	4889	5	4889	5	0.00
02/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2050 On 02-August-12			Bond Future	109.28	109.2851	109.2796	109.2851	0.00
02/08/2012	2050 On 02-August-12	102.99	Call	Bond Future	6290	6	6290	6	0.00
02/08/2012	2050 On 02-August-12	103.00	Call	Bond Future	6280	6	6280	6	0.00
02/08/2012	2050 On 02-August-12	103.01	Call	Bond Future	6270	6	6270	6	0.00
02/08/2012	2050 On 02-August-12	103.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2050 On 02-August-12	103.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2050 On 02-August-12	102.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2050 On 01-November-12			Bond Future	110.67	110.6730	110.6667	110.6730	0.00
02/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6677	7	6677	7	0.00
02/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6657	7	6657	7	0.00
02/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6667	7	6667	7	0.00
02/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	2050 On 01-November-12	103.99	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
02/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	AL7T On 02-August-12			Index Future	466.52	466.4480	466.5220	466.4480	0.00
02/08/2012	AL7T On 01-November-12			Index Future	472.07	472.3720	472.0650	472.3720	13.00
02/08/2012	AL7T On 07-February-13			Index Future	478.89	479.1760	478.8930	479.1760	0.00
02/08/2012	ALBI On 02-August-12			Index Future	419.14	419.2190	419.1430	419.2190	0.00
02/08/2012	ALBI On 01-November-12			Index Future	424.03	424.5440	424.0300	424.5440	885.00
02/08/2012	ALBI On 07-February-13			Index Future	430.16	430.6590	430.1630	430.6590	118.00
02/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2012	EL28 On 01-November-12			Bond Future	107.39	106.9361	107.3904	106.9361	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
02/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	1400	1	1400	1	0.00
02/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	1390	1	1390	1	0.00
02/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	1380	1	1380	1	0.00
02/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	ES33 On 02-August-12			Bond Future	8.59	92.5277	8.5850	92.5277	0.00
02/08/2012	ES33 On 01-November-12			Bond Future	8.69	89.9257	8.6878	89.9257	303.00
02/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4296	5	4296	5	0.00
02/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/08/2012	ES33 On 07-February-13			Bond Future	8.78	91.2213	8.7797	91.2213	0.00
02/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
02/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
02/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
02/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2001	2	2001	2	0.00
02/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1912	2	1912	2	0.00
02/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2089	2	2089	2	0.00
02/08/2012	GOVI On 02-August-12			GOVI	419.07	419.1430	419.0700	419.1430	0.00
02/08/2012	GOVI On 02-August-12	398.23	Call	GOVI	208400	21	208400	21	0.00
02/08/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
02/08/2012	GOVI On 01-November-12			GOVI	423.99	424.4670	423.9920	424.4670	236.00
02/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	200320	21	200320	21	0.00
02/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
02/08/2012	GOVI On 07-February-13			GOVI	430.12	430.5810	430.1240	430.5810	0.00
02/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
02/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
02/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
02/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	28860	2	28860	2	0.00
02/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	28760	2	28760	2	0.00
02/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	28660	2	28660	2	0.00
02/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2012	IGOV On 02-August-12			Index Future	182.58	182.5880	182.5770	182.5880	0.00
02/08/2012	IGOV On 01-November-12			Index Future	185.12	184.9070	185.1170	184.9070	592.00
02/08/2012	IGOV On 07-February-13			Index Future	187.80	187.5710	187.7950	187.5710	14.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2012	ILBI On 02-August-12			Index Future	494.14	494.1360	494.1360	494.1360	0.00
02/08/2012	ILBI On 01-November-12			Index Future	500.74	500.7380	500.7380	500.7380	0.00
02/08/2012	ILBI On 07-February-13			Index Future	507.70	501.1600	507.6960	501.1600	169.00
02/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.07	94.9400	5.0700	94.9400	0.00
02/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.01	95.0100	5.0100	95.0100	44,760.00
02/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.97	95.0500	4.9700	95.0500	0.00
02/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.90	95.1200	4.9000	95.1200	0.00
02/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.86	95.1600	4.8600	95.1600	840.00
02/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.86	95.1600	4.8600	95.1600	0.00
02/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.86	95.1600	4.8600	95.1600	1,000.00
02/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.0900	4.9400	95.0900	500.00
02/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.07	94.9800	5.0700	94.9800	1,700.00
02/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.21	94.8500	5.2100	94.8500	1,500.00
02/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.36	94.7100	5.3600	94.7100	800.00
02/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.51	94.5600	5.5100	94.5600	0.00
02/08/2012	R023 On 01-November-12			Bond Future	7.10	106.2112	7.1021	106.2112	561.00
02/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	314	0	314	0	0.00
02/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	389	0	389	0	0.00
02/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	464	0	464	0	0.00
02/08/2012	R023 On 07-February-13			Bond Future	7.17	107.7412	7.1692	107.7412	0.00
02/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	870	1	870	1	0.00
02/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	797	1	797	1	0.00

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02/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	944	1	944	1	0.00
02/08/2012	R023 On 02-May-13			Bond Future	7.23	105.1516	7.2256	105.1516	0.00
02/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1186	1	1186	1	0.00
02/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1258	1	1258	1	0.00
02/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1330	1	1330	1	0.00
02/08/2012	R157 On 02-August-12			Bond Future	5.52	127.8604	5.5150	127.8604	0.00
02/08/2012	R157 On 02-August-12	6.15	Call	Bond Future	2015	2	2015	2	0.00
02/08/2012	R157 On 02-August-12	6.35	Call	Bond Future	2641	3	2641	3	0.00
02/08/2012	R157 On 02-August-12	6.55	Call	Bond Future	3263	3	3263	3	0.00
02/08/2012	R157 On 02-August-12	6.95	Call	Bond Future	4495	5	4495	5	0.00
02/08/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R157 On 02-August-12	6.35	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R157 On 02-August-12	6.15	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R157 On 01-November-12			Bond Future	5.57	122.6855	5.5728	122.6855	14,449.00
02/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	948	1	948	1	5,630.00
02/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2018	2	2018	2	0.00
02/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	76	0	76	0	0.00
02/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	341	0	341	0	0.00
02/08/2012	R157 On 07-February-13			Bond Future	5.60	124.4533	5.5969	124.4533	0.00
02/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2048	2	2048	2	0.00
02/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	251	0	251	0	0.00
02/08/2012	R157 On 02-May-13			Bond Future	5.61	119.1802	5.6139	119.1802	0.00
02/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	797	1	797	1	0.00
02/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	787	1	787	1	0.00
02/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	807	1	807	1	0.00
02/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1423	1	1423	1	0.00
02/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1451	1	1451	1	0.00
02/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1437	1	1437	1	0.00
02/08/2012	R186 On 02-August-12			Bond Future	7.34	129.2005	7.3350	129.2005	0.00
02/08/2012	R186 On 02-August-12	7.66	Call	Bond Future	3338	3	3338	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
02/08/2012	R186 On 02-August-12	7.70	Call	Bond Future	3740	4	3740	4	0.00
02/08/2012	R186 On 02-August-12	7.76	Call	Bond Future	4340	4	4340	4	0.00
02/08/2012	R186 On 02-August-12	8.30	Call	Bond Future	9559	10	9559	10	0.00
02/08/2012	R186 On 02-August-12	8.76	Call	Bond Future	13760	14	13760	14	0.00
02/08/2012	R186 On 02-August-12	8.00	Call	Bond Future	6699	7	6699	7	0.00
02/08/2012	R186 On 02-August-12	8.25	Call	Bond Future	9089	9	9089	9	0.00
02/08/2012	R186 On 02-August-12	9.00	Call	Bond Future	15866	16	15866	16	0.00
02/08/2012	R186 On 02-August-12	8.75	Call	Bond Future	13671	14	13671	14	0.00
02/08/2012	R186 On 02-August-12	8.66	Call	Bond Future	12865	13	12865	13	0.00
02/08/2012	R186 On 02-August-12	8.66	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 02-August-12	8.75	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 02-August-12	8.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 02-August-12	8.76	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 02-August-12	8.30	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 02-August-12	7.76	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 02-August-12	7.70	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 02-August-12	7.66	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R186 On 01-November-12			Bond Future	7.43	130.8416	7.4283	130.8416	34,190.00
02/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	10659	11	10659	11	0.00
02/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	13311	14	13311	14	0.00
02/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	6683	7	6683	7	200.00
02/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	5388	6	5388	6	1,858.00
02/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1469	1	1469	1	0.00
02/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1020	1	1020	1	0.00
02/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	136	0	136	0	1,858.00
02/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	335	0	335	0	200.00
02/08/2012	R186 On 07-February-13			Bond Future	7.50	127.4359	7.4958	127.4359	840.00
02/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	10606	11	10606	11	0.00
02/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	2349	2	2349	2	10,300.00
02/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	7456	7	7456	7	0.00
02/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1357	1	1357	1	0.00
02/08/2012	R186 On 02-May-13			Bond Future	7.56	129.0018	7.5564	129.0018	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
02/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	5056	5	5056	5	0.00
02/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	4966	5	4966	5	0.00
02/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	5011	5	5011	5	0.00
02/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	6563	6	6563	6	0.00
02/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6618	6	6618	6	0.00
02/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6508	6	6508	6	0.00
02/08/2012	R189 On 02-August-12			Bond Future	218.74	218.7677	218.7440	218.7677	0.00
02/08/2012	R189 On 02-August-12	219.65	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R189 On 02-August-12	219.65	Put	Bond Future	906	1	906	1	0.00
02/08/2012	R189 On 01-November-12			Bond Future	215.02	215.0472	215.0212	215.0472	0.00
02/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	3979	4	3979	4	0.00
02/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	3989	4	3989	4	0.00
02/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	3969	4	3969	4	0.00
02/08/2012	R197 On 02-August-12			Bond Future	268.43	268.4459	268.4281	268.4459	0.00
02/08/2012	R197 On 02-August-12	256.15	Call	Bond Future	12278	12	12278	12	0.00
02/08/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R197 On 01-November-12			Bond Future	272.32	271.8553	272.3221	271.8553	5,528.00
02/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5332	5	5332	5	0.00
02/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5312	5	5312	5	0.00
02/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5322	5	5322	5	0.00
02/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R201 On 02-August-12			Bond Future	4.98	109.6124	4.9750	109.6124	0.00
02/08/2012	R201 On 02-August-12	5.20	Call	Bond Future	522	1	522	1	0.00
02/08/2012	R201 On 02-August-12	5.20	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R201 On 01-November-12			Bond Future	4.95	111.0046	4.9541	111.0046	1,560.00
02/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	530	1	530	1	0.00
02/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	205	0	205	0	0.00
02/08/2012	R201 On 07-February-13			Bond Future	4.88	108.1950	4.8806	108.1950	0.00
02/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	576	1	576	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
02/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	394	0	394	0	0.00
02/08/2012	R201 On 02-May-13			Bond Future	4.80	109.5245	4.7981	109.5245	0.00
02/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	170	0	170	0	0.00
02/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	178	0	178	0	0.00
02/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	174	0	174	0	0.00
02/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1387	1	1387	1	0.00
02/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1374	1	1374	1	0.00
02/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1400	1	1400	1	0.00
02/08/2012	R202 On 02-August-12			Bond Future	196.99	196.9999	196.9901	196.9999	0.00
02/08/2012	R202 On 02-August-12	188.44	Call	Bond Future	8550	9	8550	9	0.00
02/08/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R202 On 01-November-12			Bond Future	199.49	199.5019	199.4902	199.5019	48,828.00
02/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7500	8	7500	8	0.00
02/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7490	8	7490	8	0.00
02/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7480	7	7480	7	0.00
02/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R203 On 02-August-12			Bond Future	5.92	113.4233	5.9150	113.4233	0.00
02/08/2012	R203 On 02-August-12	6.60	Call	Bond Future	3109	3	3109	3	0.00
02/08/2012	R203 On 02-August-12	6.85	Call	Bond Future	4216	4	4216	4	0.00
02/08/2012	R203 On 02-August-12	7.15	Call	Bond Future	5527	6	5527	6	0.00
02/08/2012	R203 On 02-August-12	7.55	Call	Bond Future	7244	7	7244	7	0.00
02/08/2012	R203 On 02-August-12	7.20	Call	Bond Future	5744	6	5744	6	0.00
02/08/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R203 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R203 On 02-August-12	6.85	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R203 On 02-August-12	6.60	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R203 On 01-November-12			Bond Future	5.97	110.7090	5.9698	110.7090	4,737.00
02/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3960	4	3960	4	0.00
02/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	84	0	84	0	0.00
02/08/2012	R203 On 07-February-13			Bond Future	6.01	112.3040	6.0118	112.3040	4,910.00
02/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1760	2	1760	2	6,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	4165	4	4165	4	0.00
02/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	380	0	380	0	0.00
02/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1352	1	1352	1	0.00
02/08/2012	R203 On 02-May-13			Bond Future	6.05	109.5270	6.0472	109.5270	8.00
02/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1666	2	1666	2	0.00
02/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1684	2	1684	2	0.00
02/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1647	2	1647	2	0.00
02/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2273	2	2273	2	0.00
02/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2231	2	2231	2	0.00
02/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2252	2	2252	2	0.00
02/08/2012	R204 On 02-August-12			Bond Future	6.21	110.3140	6.2050	110.3140	0.00
02/08/2012	R204 On 02-August-12	7.15	Call	Bond Future	5041	5	5041	5	0.00
02/08/2012	R204 On 02-August-12	7.15	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R204 On 01-November-12			Bond Future	6.27	111.7152	6.2700	111.7152	3,787.00
02/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	5003	5	5003	5	0.00
02/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	122	0	122	0	0.00
02/08/2012	R204 On 07-February-13			Bond Future	6.32	109.2936	6.3186	109.2936	0.00
02/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	5260	5	5260	5	0.00
02/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	470	0	470	0	0.00
02/08/2012	R204 On 02-May-13			Bond Future	6.36	110.6366	6.3642	110.6366	0.00
02/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2317	2	2317	2	0.00
02/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2366	2	2366	2	0.00
02/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2342	2	2342	2	0.00
02/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2656	3	2656	3	0.00
02/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2632	3	2632	3	0.00
02/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2681	3	2681	3	0.00
02/08/2012	R206 On 02-August-12			Bond Future	5.06	103.8199	5.0600	103.8199	0.00
02/08/2012	R206 On 02-August-12	5.19	Call	Bond Future	182	0	182	0	0.00
02/08/2012	R206 On 02-August-12	5.19	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R206 On 01-November-12			Bond Future	5.04	105.1386	5.0370	105.1386	1,120.00
02/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	217	0	217	0	0.00
02/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	202	0	202	0	0.00
02/08/2012	R206 On 07-February-13			Bond Future	4.91	102.8877	4.9146	102.8877	0.00
02/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	231	0	231	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
02/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	371	0	371	0	0.00
02/08/2012	R206 On 02-May-13			Bond Future	4.75	104.1520	4.7509	104.1520	0.00
02/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	70	0	70	0	0.00
02/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	71	0	71	0	0.00
02/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	72	0	72	0	0.00
02/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	997	1	997	1	0.00
02/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1003	1	1003	1	0.00
02/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1009	1	1009	1	0.00
02/08/2012	R207 On 02-August-12			Bond Future	6.48	104.9307	6.4750	104.9307	0.00
02/08/2012	R207 On 02-August-12	7.51	Call	Bond Future	5980	6	5980	6	0.00
02/08/2012	R207 On 02-August-12	7.51	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R207 On 01-November-12			Bond Future	6.54	106.2634	6.5430	106.2634	19,077.00
02/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5946	6	5946	6	0.00
02/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	136	0	136	0	0.00
02/08/2012	R207 On 07-February-13			Bond Future	6.60	104.1543	6.5975	104.1543	0.00
02/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	6234	6	6234	6	0.00
02/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	481	0	481	0	0.00
02/08/2012	R207 On 02-May-13			Bond Future	6.65	105.4341	6.6502	105.4341	0.00
02/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	2275	2	2275	2	0.00
02/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	2324	2	2324	2	0.00
02/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	2299	2	2299	2	0.00
02/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3395	3	3395	3	0.00
02/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3365	3	3365	3	0.00
02/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3426	3	3426	3	0.00
02/08/2012	R208 On 02-August-12			Bond Future	6.63	103.1434	6.6300	103.1434	0.00
02/08/2012	R208 On 02-August-12	7.20	Call	Bond Future	3641	4	3641	4	0.00
02/08/2012	R208 On 02-August-12	7.50	Call	Bond Future	5491	5	5491	5	0.00
02/08/2012	R208 On 02-August-12	8.25	Call	Bond Future	9928	10	9928	10	0.00
02/08/2012	R208 On 02-August-12	7.80	Call	Bond Future	7298	7	7298	7	0.00
02/08/2012	R208 On 02-August-12	7.80	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R208 On 02-August-12	7.50	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R208 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R208 On 01-November-12			Bond Future	6.70	101.0610	6.7046	101.0610	9,360.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	6262	6	6262	6	0.00
02/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	2060	2	2060	2	0.00
02/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	5198	5	5198	5	0.00
02/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	297	0	297	0	12,250.00
02/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1393	1	1393	1	0.00
02/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	176	0	176	0	0.00
02/08/2012	R208 On 07-February-13			Bond Future	6.76	102.5171	6.7608	102.5171	0.00
02/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	758	1	758	1	12,250.00
02/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	6666	7	6666	7	0.00
02/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	610	1	610	1	0.00
02/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	5595	6	5595	6	0.00
02/08/2012	R208 On 02-May-13			Bond Future	6.81	100.3835	6.8111	100.3835	0.00
02/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2689	3	2689	3	0.00
02/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2716	3	2716	3	0.00
02/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2744	3	2744	3	0.00
02/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3659	4	3659	4	0.00
02/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3692	4	3692	4	0.00
02/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3725	4	3725	4	0.00
02/08/2012	R209 On 02-August-12			Bond Future	7.97	84.0930	7.9700	84.0930	0.00
02/08/2012	R209 On 02-August-12	8.91	Call	Bond Future	7875	8	7875	8	0.00
02/08/2012	R209 On 02-August-12	8.91	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R209 On 01-November-12			Bond Future	8.05	82.0200	8.0496	82.0200	7,426.00
02/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	8292	8	8292	8	0.00
02/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	536	1	536	1	0.00
02/08/2012	R209 On 07-February-13			Bond Future	8.11	83.2018	8.1144	83.2018	0.00
02/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	9203	9	9203	9	0.00
02/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1508	1	1508	1	0.00
02/08/2012	R209 On 02-May-13			Bond Future	8.17	81.0822	8.1710	81.0822	0.00
02/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	4747	5	4747	5	0.00
02/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	4786	5	4786	5	0.00
02/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	4826	5	4826	5	0.00
02/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6244	6	6244	6	0.00
02/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6294	6	6294	6	0.00
02/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6344	6	6344	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
02/08/2012	R210 On 02-August-12			Bond Future	150.63	150.6372	150.6291	150.6372	0.00
02/08/2012	R210 On 02-August-12	142.66	Call	Bond Future	7969	8	7969	8	0.00
02/08/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R210 On 01-November-12			Bond Future	151.32	150.7395	151.3190	150.7395	3,362.00
02/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	6329	6	6329	6	0.00
02/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	6309	6	6309	6	0.00
02/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	6319	6	6319	6	0.00
02/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R211 On 02-August-12			Bond Future	121.14	121.1540	121.1427	121.1540	0.00
02/08/2012	R211 On 02-August-12	120.36	Call	Bond Future	783	1	783	1	0.00
02/08/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R211 On 01-November-12			Bond Future	122.68	122.6928	122.6802	122.6928	480.00
02/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	690	1	690	1	0.00
02/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	670	1	670	1	0.00
02/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	680	1	680	1	0.00
02/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R212 On 02-August-12			Bond Future	123.49	123.4994	123.4910	123.4994	0.00
02/08/2012	R212 On 02-August-12	117.39	Call	Bond Future	6101	6	6101	6	0.00
02/08/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R212 On 01-November-12			Bond Future	125.06	125.0679	125.0584	125.0679	5,084.00
02/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3068	3	3068	3	0.00
02/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3048	3	3048	3	0.00
02/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3058	3	3058	3	0.00
02/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R213 On 02-August-12			Bond Future	7.77	95.5286	7.7650	95.5286	0.00
02/08/2012	R213 On 02-August-12	8.74	Call	Bond Future	8385	8	8385	8	0.00
02/08/2012	R213 On 02-August-12	8.74	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R213 On 01-November-12			Bond Future	7.86	93.2092	7.8624	93.2092	4,830.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	2357	2	2357	2	140.00
02/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	8509	9	8509	9	0.00
02/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	496	0	496	0	0.00
02/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3381	3	3381	3	0.00
02/08/2012	R213 On 07-February-13			Bond Future	7.93	94.5519	7.9314	94.5519	0.00
02/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	9435	10	9435	10	0.00
02/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1380	1	1380	1	0.00
02/08/2012	R213 On 02-May-13			Bond Future	7.99	92.1790	7.9891	92.1790	0.00
02/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	4891	5	4891	5	0.00
02/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	4810	5	4810	5	0.00
02/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	4851	5	4851	5	0.00
02/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6083	6	6083	6	0.00
02/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6133	6	6133	6	0.00
02/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6035	6	6035	6	0.00
02/08/2012	R214 On 02-August-12			Bond Future	7.99	86.2521	7.9850	86.2521	0.00
02/08/2012	R214 On 02-August-12	8.95	Call	Bond Future	8520	9	8520	9	0.00
02/08/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00
02/08/2012	R214 On 01-November-12			Bond Future	8.07	84.0672	8.0725	84.0672	1,700.00
02/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
02/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	596	0	596	0	0.00
02/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	692	0	692	0	0.00
02/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	788	1	788	1	0.00