



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For November 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	2025 On 01-November-12			Bond Future	111.38	111.3759	111.3759	111.3759	0.00
02/11/2012	2025 On 07-February-13			Bond Future	111.95	111.9513	111.9475	111.9513	0.00
02/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	958	1	958	1	0.00
02/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	948	1	948	1	0.00
02/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	938	1	938	1	0.00
02/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
02/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
02/11/2012	2025 On 07-February-13	110.99	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
02/11/2012	2038 On 01-November-12			Bond Future	108.31	108.3105	108.3105	108.3105	0.00
02/11/2012	2038 On 07-February-13			Bond Future	109.14	108.7137	109.1377	108.7137	0.00
02/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3148	3	3148	3	0.00
02/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3128	3	3128	3	0.00
02/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3138	3	3138	3	0.00
02/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
02/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
02/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
02/11/2012	2050 On 01-November-12			Bond Future	113.55	113.5502	113.5502	113.5502	0.00
02/11/2012	2050 On 07-February-13			Bond Future	113.90	113.9012	113.9004	113.9012	0.00
02/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	910	1	910	1	0.00
02/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	900	1	900	1	0.00
02/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	890	1	890	1	0.00
02/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
02/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
02/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
02/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	AL7T On 07-February-13			Index Future	481.00	480.8030	480.9980	480.8030	12.00
02/11/2012	AL7T On 02-May-13			Index Future	487.08	486.8770	487.0750	486.8770	0.00
02/11/2012	ALBI On 07-February-13			Index Future	427.47	427.2370	427.4700	427.2370	1,065.00
02/11/2012	ALBI On 02-May-13			Index Future	432.87	432.6340	432.8700	432.6340	0.00
02/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C204 On 21-December-18			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
02/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2012	EL28 On 01-November-12			Bond Future	113.60	113.6041	113.6041	113.6041	0.00
02/11/2012	EL28 On 07-February-13			Bond Future	111.01	111.0075	111.0066	111.0075	0.00
02/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
02/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
02/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
02/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1993	2	1993	2	0.00
02/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2003	2	2003	2	0.00
02/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1983	2	1983	2	0.00
02/11/2012	ES33 On 01-November-12			Bond Future	9.06	86.5958	9.0550	86.5958	0.00
02/11/2012	ES33 On 07-February-13			Bond Future	9.15	87.7630	9.1509	87.7630	303.00
02/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
02/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
02/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
02/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5004	5	5004	5	0.00
02/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5092	5	5092	5	0.00
02/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5181	5	5181	5	0.00
02/11/2012	GOVI On 07-February-13			GOVI	427.97	427.7760	427.9660	427.7760	333.00
02/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
02/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
02/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
02/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	50340	5	50340	5	0.00

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02/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	50440	5	50440	5	0.00
02/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	50240	5	50240	5	0.00
02/11/2012	GOVI On 02-May-13			GOVI	433.37	433.1810	433.3720	433.1810	0.00
02/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	3820	0	3820	0	0.00
02/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	3720	0	3720	0	0.00
02/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	3620	0	3620	0	0.00
02/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
02/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
02/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
02/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2012	IGOV On 07-February-13			Index Future	194.20	194.2480	194.1970	194.2480	608.00
02/11/2012	IGOV On 02-May-13			Index Future	196.65	196.7020	196.6500	196.7020	0.00
02/11/2012	ILBI On 07-February-13			Index Future	525.76	525.1520	525.7550	525.1520	169.00
02/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	0.00
02/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.02	94.9700	5.0200	94.9700	840.00
02/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
02/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	0.00
02/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0600	4.9200	95.0600	1,000.00
02/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.92	95.0700	4.9200	95.0700	0.00
02/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.0500	4.9400	95.0500	500.00
02/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	2,200.00
02/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8200	5.1700	94.8200	1,500.00
02/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.34	94.6400	5.3400	94.6400	800.00
02/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.51	94.4700	5.5100	94.4700	800.00
02/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.67	94.2700	5.6700	94.2700	0.00
02/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
02/11/2012	R023 On 01-November-12			Bond Future	7.16	105.7074	7.1550	105.7074	0.00
02/11/2012	R023 On 07-February-13			Bond Future	7.21	107.1832	7.2071	107.1832	1,775.00

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02/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1145	1	1145	1	0.00
02/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1072	1	1072	1	0.00
02/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1218	1	1218	1	0.00
02/11/2012	R023 On 02-May-13			Bond Future	7.27	104.5617	7.2678	104.5617	2.00
02/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1485	2	1485	2	0.00
02/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1557	2	1557	2	0.00
02/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1629	2	1629	2	0.00
02/11/2012	R023 On 01-August-13			Bond Future	7.34	105.9526	7.3388	105.9526	0.00
02/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	199	0	199	0	0.00
02/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	268	0	268	0	0.00
02/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	338	1	338	1	0.00
02/11/2012	R157 On 01-November-12			Bond Future	5.46	122.9208	5.4600	122.9208	0.00
02/11/2012	R157 On 07-February-13			Bond Future	5.48	124.6520	5.4784	124.6520	12,671.00
02/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2162	2	2162	2	0.00
02/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	50	0	50	0	0.00
02/11/2012	R157 On 02-May-13			Bond Future	5.49	119.3524	5.4922	119.3524	141.00
02/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	542	1	542	1	0.00
02/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	552	1	552	1	0.00
02/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	563	1	563	1	0.00
02/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	884	1	884	1	0.00
02/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	897	1	897	1	0.00
02/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	911	1	911	1	0.00
02/11/2012	R157 On 07-November-13			Bond Future	5.64	115.7045	5.6356	115.7045	0.00
02/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	945	1	945	1	0.00
02/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	936	1	936	1	0.00

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02/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	927	1	927	1	0.00
02/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	1012	1	1012	1	0.00
02/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	1003	1	1003	1	0.00
02/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	993	1	993	1	0.00
02/11/2012	R186 On 01-November-12			Bond Future	7.68	127.9930	7.6800	127.9930	0.00
02/11/2012	R186 On 07-February-13			Bond Future	7.75	124.4400	7.7493	124.4400	37,805.00
02/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	892	1	892	1	10,300.00
02/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1493	1	1493	1	670.00
02/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2330	2	2330	2	575.00
02/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	7806	8	7806	8	0.00
02/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3417	3	3417	3	1,000.00
02/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4756	5	4756	5	0.00
02/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6770	7	6770	7	0.00
02/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1385	1	1385	1	2,000.00
02/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	2348	2	2348	2	150.00
02/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	3410	4	3410	4	0.00
02/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	1060	1	1060	1	0.00
02/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4792	5	4792	5	0.00
02/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	6493	7	6493	7	0.00
02/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	8503	9	8503	9	0.00
02/11/2012	R186 On 02-May-13			Bond Future	7.82	125.9392	7.8205	125.9392	12.00
02/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2981	3	2981	3	0.00
02/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2945	3	2945	3	0.00
02/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2910	3	2910	3	0.00
02/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	7122	7	7122	7	0.00
02/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	7057	7	7057	7	0.00
02/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6993	7	6993	7	0.00
02/11/2012	R186 On 07-November-13			Bond Future	8.01	123.9158	8.0114	123.9158	0.00
02/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8015	8	8015	8	0.00
02/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11026	11	11026	11	0.00
02/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	7967	8	7967	8	0.00
02/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	7919	8	7919	8	0.00
02/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6754	7	6754	7	0.00
02/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6712	7	6712	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
02/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4546	5	4546	5	130.00
02/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6670	7	6670	7	0.00
02/11/2012	R189 On 01-November-12			Bond Future	213.49	213.4885	213.4885	213.4885	0.00
02/11/2012	R189 On 07-February-13			Bond Future	216.54	216.5551	216.5431	216.5551	154.00
02/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3553	4	3553	4	0.00
02/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3543	4	3543	4	0.00
02/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3533	4	3533	4	0.00
02/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R197 On 01-November-12			Bond Future	280.19	280.1879	280.1879	280.1879	0.00
02/11/2012	R197 On 07-February-13			Bond Future	278.65	278.9043	278.6465	278.9043	2,043.00
02/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	353	0	353	0	0.00
02/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	363	0	363	0	0.00
02/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	343	0	343	0	0.00
02/11/2012	R197 On 02-May-13			Bond Future	282.17	282.4271	282.1656	282.4271	40.00
02/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	234	0	234	0	0.00
02/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	244	0	244	0	0.00
02/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	224	0	224	0	0.00
02/11/2012	R201 On 01-November-12			Bond Future	5.05	110.6499	5.0500	110.6499	0.00
02/11/2012	R201 On 07-February-13			Bond Future	5.01	107.7867	5.0101	107.7867	1,560.00
02/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	317	0	317	0	0.00
02/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	372	0	372	0	0.00
02/11/2012	R201 On 02-May-13			Bond Future	4.96	109.0853	4.9609	109.0853	4.00
02/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	24	0	24	0	0.00
02/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	26	0	26	0	0.00
02/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	25	0	25	0	0.00
02/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1500	2	1500	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
02/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1485	2	1485	2	0.00
02/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1515	2	1515	2	0.00
02/11/2012	R201 On 07-November-13			Bond Future	4.92	107.5087	4.9211	107.5087	0.00
02/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	406	0	406	0	0.00
02/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	395	0	395	0	0.00
02/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	401	0	401	0	0.00
02/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	534	1	534	1	0.00
02/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	539	1	539	1	0.00
02/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	528	1	528	1	0.00
02/11/2012	R202 On 01-November-12			Bond Future	208.23	208.2314	208.2314	208.2314	0.00
02/11/2012	R202 On 07-February-13			Bond Future	208.40	208.4031	208.4002	208.4031	50,241.00
02/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	3410	3	3410	3	0.00
02/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	3390	3	3390	3	0.00
02/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	3400	3	3400	3	0.00
02/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R202 On 02-May-13			Bond Future	211.03	211.0353	211.0321	211.0353	1.00
02/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	28	0	28	0	0.00
02/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	18	0	18	0	0.00
02/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	8	0	8	0	0.00
02/11/2012	R203 On 01-November-12			Bond Future	5.83	111.2813	5.8300	111.2813	0.00
02/11/2012	R203 On 07-February-13			Bond Future	5.88	112.8350	5.8804	112.8350	15,079.00
02/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	456	0	456	0	10,000.00
02/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1581	2	1581	2	12,600.00
02/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3318	3	3318	3	0.00
02/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4394	4	4394	4	0.00
02/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	59	0	59	0	0.00
02/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	149	0	149	0	30,250.00
02/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	624	1	624	1	3,254.00
02/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1895	2	1895	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
02/11/2012	R203 On 02-May-13			Bond Future	5.91	110.0380	5.9131	110.0380	22.00
02/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1359	1	1359	1	0.00
02/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1339	1	1339	1	0.00
02/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1319	1	1319	1	0.00
02/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1411	1	1411	1	0.00
02/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1391	1	1391	1	0.00
02/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1371	1	1371	1	0.00
02/11/2012	R203 On 07-November-13			Bond Future	6.05	108.7916	6.0499	108.7916	0.00
02/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1959	2	1959	2	0.00
02/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1941	2	1941	2	0.00
02/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1924	2	1924	2	0.00
02/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2136	2	2136	2	0.00
02/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2118	2	2118	2	0.00
02/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2100	2	2100	2	0.00
02/11/2012	R204 On 01-November-12			Bond Future	6.12	112.5132	6.1150	112.5132	0.00
02/11/2012	R204 On 07-February-13			Bond Future	6.17	110.0538	6.1660	110.0538	11,695.00
02/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5648	6	5648	6	0.00
02/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	81	0	81	0	0.00
02/11/2012	R204 On 02-May-13			Bond Future	6.21	111.3797	6.2084	111.3797	24.00
02/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	2098	2	2098	2	0.00
02/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	2152	2	2152	2	0.00
02/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	2125	2	2125	2	0.00
02/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1675	2	1675	2	0.00
02/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1653	2	1653	2	0.00
02/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1697	2	1697	2	0.00
02/11/2012	R204 On 07-November-13			Bond Future	6.35	110.2468	6.3536	110.2468	0.00
02/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2663	3	2663	3	0.00
02/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2641	3	2641	3	0.00
02/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4456	4	4456	4	0.00
02/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2619	3	2619	3	0.00
02/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2905	3	2905	3	0.00
02/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1602	2	1602	2	180.00
02/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2882	3	2882	3	0.00
02/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2859	3	2859	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
02/11/2012	R206 On 01-November-12			Bond Future	5.07	105.0850	5.0700	105.0850	0.00
02/11/2012	R206 On 07-February-13			Bond Future	4.98	102.7991	4.9801	102.7991	1,120.00
02/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	127	0	127	0	0.00
02/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	327	0	327	0	0.00
02/11/2012	R206 On 02-May-13			Bond Future	4.87	104.0375	4.8694	104.0375	23.00
02/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	28	0	28	0	0.00
02/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	29	0	29	0	0.00
02/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	29	0	29	0	0.00
02/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1035	1	1035	1	0.00
02/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1041	1	1041	1	0.00
02/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1048	1	1048	1	0.00
02/11/2012	R206 On 07-November-13			Bond Future	4.28	102.9779	4.2766	102.9779	0.00
02/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	417	0	417	0	0.00
02/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	415	0	415	0	0.00
02/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	416	0	416	0	0.00
02/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	412	0	412	0	0.00
02/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	412	0	412	0	0.00
02/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	411	0	411	0	0.00
02/11/2012	R207 On 01-November-12			Bond Future	6.45	106.7777	6.4500	106.7777	0.00
02/11/2012	R207 On 07-February-13			Bond Future	6.50	104.6883	6.4997	104.6883	6,741.00
02/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6408	6	6408	6	0.00
02/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	105	0	105	0	0.00
02/11/2012	R207 On 02-May-13			Bond Future	6.55	105.9495	6.5520	105.9495	0.00
02/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1932	2	1932	2	0.00
02/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1958	2	1958	2	0.00
02/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1983	2	1983	2	0.00
02/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2488	3	2488	3	0.00
02/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2517	3	2517	3	0.00
02/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2547	3	2547	3	0.00
02/11/2012	R207 On 07-November-13			Bond Future	6.71	105.0677	6.7106	105.0677	0.00
02/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3328	3	3328	3	0.00
02/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3303	3	3303	3	0.00
02/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3278	3	3278	3	0.00
02/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3382	3	3382	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
02/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3357	3	3357	3	0.00
02/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3331	3	3331	3	0.00
02/11/2012	R208 On 01-November-12			Bond Future	6.66	101.2491	6.6600	101.2491	0.00
02/11/2012	R208 On 07-February-13			Bond Future	6.70	102.6950	6.7030	102.6950	18,386.00
02/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	399	0	399	0	12,250.00
02/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6600	7	6600	7	0.00
02/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12186	12	12186	12	0.00
02/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	5	0	5	0	0.00
02/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	186	0	186	0	0.00
02/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4879	5	4879	5	0.00
02/11/2012	R208 On 02-May-13			Bond Future	6.75	100.5394	6.7545	100.5394	47.00
02/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2230	2	2230	2	0.00
02/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2286	2	2286	2	0.00
02/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2258	2	2258	2	0.00
02/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2892	3	2892	3	0.00
02/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2859	3	2859	3	0.00
02/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2925	3	2925	3	0.00
02/11/2012	R208 On 07-November-13			Bond Future	6.91	99.8051	6.9095	99.8051	0.00
02/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5842	6	5842	6	0.00
02/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3627	4	3627	4	0.00
02/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3681	4	3681	4	0.00
02/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3654	4	3654	4	0.00
02/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4278	4	4278	4	0.00
02/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4248	4	4248	4	0.00
02/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4308	4	4308	4	0.00
02/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2559	3	2559	3	230.00
02/11/2012	R209 On 01-November-12			Bond Future	8.45	78.3438	8.4500	78.3438	0.00
02/11/2012	R209 On 07-February-13			Bond Future	8.52	79.3953	8.5183	79.3953	11,676.00
02/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3095	3	3095	3	0.00
02/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4041	4	4041	4	0.00
02/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5260	5	5260	5	0.00
02/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	1000	1	1000	1	0.00
02/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1543	2	1543	2	14,000.00
02/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	2184	2	2184	2	11,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2012	R209 On 02-May-13			Bond Future	8.59	77.2103	8.5870	77.2103	33.00
02/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2371	2	2371	2	0.00
02/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2426	2	2426	2	0.00
02/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2398	2	2398	2	0.00
02/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	7400	8	7400	8	0.00
02/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	7339	7	7339	7	0.00
02/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	7462	8	7462	8	0.00
02/11/2012	R209 On 07-November-13			Bond Future	8.76	76.1096	8.7638	76.1096	0.00
02/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	9900	10	9900	10	0.00
02/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7002	7	7002	7	0.00
02/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7079	7	7079	7	0.00
02/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7040	7	7040	7	0.00
02/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6757	7	6757	7	0.00
02/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6717	7	6717	7	0.00
02/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6796	7	6796	7	0.00
02/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4451	5	4451	5	180.00
02/11/2012	R210 On 01-November-12			Bond Future	158.70	158.6998	158.6998	158.6998	0.00
02/11/2012	R210 On 07-February-13			Bond Future	160.98	160.9794	160.9761	160.9794	1,264.00
02/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3986	4	3986	4	0.00
02/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3976	4	3976	4	0.00
02/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3966	4	3966	4	0.00
02/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R210 On 02-May-13			Bond Future	161.16	161.1645	161.1611	161.1645	7.00
02/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	21	0	21	0	0.00
02/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	1	0	1	0	0.00
02/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	11	0	11	0	0.00
02/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R211 On 01-November-12			Bond Future	123.76	123.7573	123.7573	123.7573	0.00
02/11/2012	R211 On 07-February-13			Bond Future	124.11	124.1129	124.1056	124.1129	703.00
02/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1116	1	1116	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
02/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1106	1	1106	1	0.00
02/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1096	1	1096	1	0.00
02/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R211 On 02-May-13			Bond Future	125.67	125.6805	125.6730	125.6805	7.00
02/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	0	0	0	0	0.00
02/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	27	0	27	0	0.00
02/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	37	0	37	0	0.00
02/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	17	0	17	0	0.00
02/11/2012	R212 On 01-November-12			Bond Future	129.20	129.2025	129.2025	129.2025	0.00
02/11/2012	R212 On 07-February-13			Bond Future	129.60	129.6050	129.6004	129.6050	3,165.00
02/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	610	1	610	1	0.00
02/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	600	1	600	1	0.00
02/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	590	1	590	1	0.00
02/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R212 On 02-May-13			Bond Future	131.24	131.2419	131.2372	131.2419	11.00
02/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	147	0	147	0	0.00
02/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	127	0	127	0	0.00
02/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	137	0	137	0	0.00
02/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R213 On 01-November-12			Bond Future	8.25	89.5744	8.2500	89.5744	0.00
02/11/2012	R213 On 07-February-13			Bond Future	8.33	90.7384	8.3284	90.7384	7,169.00
02/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	5772	6	5772	6	0.00
02/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	1150	1	1150	1	0.00
02/11/2012	R213 On 02-May-13			Bond Future	8.40	88.2974	8.3986	88.2974	5.00
02/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2288	2	2288	2	0.00
02/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2316	2	2316	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
02/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2345	2	2345	2	0.00
02/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6982	7	6982	7	0.00
02/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	7043	7	7043	7	0.00
02/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	7104	7	7104	7	0.00
02/11/2012	R213 On 07-November-13			Bond Future	8.59	87.0982	8.5854	87.0982	0.00
02/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6391	6	6391	6	0.00
02/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6352	6	6352	6	0.00
02/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6313	6	6313	6	0.00
02/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6276	6	6276	6	0.00
02/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6235	6	6235	6	0.00
02/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	6194	6	6194	6	0.00
02/11/2012	R214 On 01-November-12			Bond Future	8.48	80.0615	8.4800	80.0615	0.00
02/11/2012	R214 On 07-February-13			Bond Future	8.55	81.1793	8.5477	81.1793	1,714.00
02/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	365	0	365	0	0.00
02/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	451	0	451	0	0.00
02/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	536	0	536	0	0.00
02/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
02/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00