



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
05/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	2025 On 01-November-12			Bond Future	111.38	111.3759	111.3759	111.3759	0.00
05/11/2012	2025 On 07-February-13			Bond Future	111.88	111.9475	111.8825	111.9475	0.00
05/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	893	1	893	1	0.00
05/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	883	1	883	1	0.00
05/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	873	1	873	1	0.00
05/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
05/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
05/11/2012	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
05/11/2012	2038 On 01-November-12			Bond Future	108.31	108.3105	108.3105	108.3105	0.00
05/11/2012	2038 On 07-February-13			Bond Future	109.14	109.1377	109.1365	109.1377	0.00
05/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3146	3	3146	3	0.00
05/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3126	3	3126	3	0.00
05/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3136	3	3136	3	0.00
05/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
05/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
05/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
05/11/2012	2050 On 01-November-12			Bond Future	113.55	113.5502	113.5502	113.5502	0.00
05/11/2012	2050 On 07-February-13			Bond Future	113.90	113.9004	113.8992	113.9004	0.00
05/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	909	1	909	1	0.00
05/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	899	1	899	1	0.00
05/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	889	1	889	1	0.00
05/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
05/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
05/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
05/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	AL7T On 07-February-13			Index Future	480.93	480.9980	480.9310	480.9980	12.00
05/11/2012	AL7T On 02-May-13			Index Future	487.01	487.0750	487.0060	487.0750	0.00
05/11/2012	ALBI On 07-February-13			Index Future	427.38	427.4700	427.3800	427.4700	1,077.00
05/11/2012	ALBI On 02-May-13			Index Future	432.78	432.8700	432.7780	432.8700	0.00
05/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	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
05/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/11/2012	EL28 On 01-November-12			Bond Future	113.60	113.6041	113.6041	113.6041	0.00
05/11/2012	EL28 On 07-February-13			Bond Future	111.01	111.0066	111.0058	111.0066	0.00
05/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
05/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
05/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
05/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1984	2	1984	2	0.00
05/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1994	2	1994	2	0.00
05/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2004	2	2004	2	0.00
05/11/2012	ES33 On 01-November-12			Bond Future	9.06	86.5958	9.0550	86.5958	0.00
05/11/2012	ES33 On 07-February-13			Bond Future	9.16	87.9149	9.1601	87.9149	303.00
05/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
05/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
05/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
05/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5079	5	5079	5	0.00
05/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5167	5	5167	5	0.00
05/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5256	5	5256	5	0.00
05/11/2012	GOVI On 07-February-13			GOVI	427.88	427.9660	427.8830	427.9660	333.00
05/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
05/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
05/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
05/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	51170	5	51170	5	0.00
05/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	51270	5	51270	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
05/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	51070	5	51070	5	0.00
05/11/2012	GOVI On 02-May-13			GOVI	433.29	433.3720	433.2880	433.3720	0.00
05/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	2980	0	2980	0	0.00
05/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	2880	0	2880	0	0.00
05/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	2780	0	2780	0	0.00
05/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
05/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
05/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
05/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/11/2012	IGOV On 07-February-13			Index Future	194.24	194.1970	194.2370	194.1970	608.00
05/11/2012	IGOV On 02-May-13			Index Future	196.69	196.6500	196.6900	196.6500	0.00
05/11/2012	ILBI On 07-February-13			Index Future	525.62	525.7550	525.6190	525.7550	169.00
05/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
05/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	840.00
05/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.00	95.0100	5.0000	95.0100	0.00
05/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	0.00
05/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.93	95.0800	4.9300	95.0800	1,000.00
05/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.92	95.0800	4.9200	95.0800	0.00
05/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.93	95.0600	4.9300	95.0600	500.00
05/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9700	5.0200	94.9700	2,200.00
05/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8300	5.1700	94.8300	1,500.00
05/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6600	5.3300	94.6600	800.00
05/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.50	94.4900	5.5000	94.4900	800.00
05/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.67	94.3300	5.6700	94.3300	0.00
05/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
05/11/2012	R023 On 01-November-12			Bond Future	7.16	105.7074	7.1550	105.7074	0.00
05/11/2012	R023 On 07-February-13			Bond Future	7.22	107.3604	7.2220	107.3604	1,775.00
05/11/2012	R023 On 07-February-13	7.04	Call	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
05/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1252	1	1252	1	0.00
05/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1179	1	1179	1	0.00
05/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1326	1	1326	1	0.00
05/11/2012	R023 On 02-May-13			Bond Future	7.28	104.7586	7.2831	104.7586	2.00
05/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1666	2	1666	2	0.00
05/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1738	2	1738	2	0.00
05/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1593	1	1593	1	0.00
05/11/2012	R023 On 01-August-13			Bond Future	7.35	106.1320	7.3547	106.1320	0.00
05/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	378	0	378	0	0.00
05/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	309	0	309	0	0.00
05/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	448	0	448	0	0.00
05/11/2012	R157 On 01-November-12			Bond Future	5.46	122.9208	5.4600	122.9208	0.00
05/11/2012	R157 On 07-February-13			Bond Future	5.49	124.6775	5.4893	124.6775	12,671.00
05/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2132	2	2132	2	0.00
05/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2674	3	2674	3	0.00
05/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3177	3	3177	3	0.00
05/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3304	3	3304	3	0.00
05/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3431	3	3431	3	0.00
05/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	5	0	5	0	0.00
05/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	6	0	6	0	0.00
05/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	8	0	8	0	0.00
05/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	21	0	21	0	0.00
05/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	49	0	49	0	0.00
05/11/2012	R157 On 02-May-13			Bond Future	5.50	119.3984	5.5043	119.3984	141.00
05/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	534	1	534	1	0.00
05/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	524	1	524	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
05/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	544	1	544	1	0.00
05/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	895	1	895	1	0.00
05/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	923	1	923	1	0.00
05/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	909	1	909	1	0.00
05/11/2012	R157 On 07-November-13			Bond Future	5.65	115.7061	5.6512	115.7061	0.00
05/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	926	1	926	1	0.00
05/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	908	1	908	1	0.00
05/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	917	1	917	1	0.00
05/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	1014	1	1014	1	0.00
05/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	1024	1	1024	1	0.00
05/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	1004	1	1004	1	0.00
05/11/2012	R186 On 01-November-12			Bond Future	7.68	127.9930	7.6800	127.9930	0.00
05/11/2012	R186 On 07-February-13			Bond Future	7.76	124.6246	7.7588	124.6246	37,805.00
05/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	838	1	838	1	10,300.00
05/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1422	1	1422	1	670.00
05/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2242	2	2242	2	575.00
05/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6657	7	6657	7	0.00
05/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	7906	8	7906	8	0.00
05/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3316	3	3316	3	1,000.00
05/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4647	5	4647	5	0.00
05/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8264	8	8264	8	0.00
05/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7552	8	7552	8	0.00
05/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	7693	8	7693	8	0.00
05/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	1040	1	1040	1	0.00
05/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	1079	1	1079	1	0.00
05/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	895	1	895	1	0.00
05/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	2332	2	2332	2	150.00
05/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	3402	3	3402	3	0.00
05/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	984	1	984	1	0.00
05/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1364	1	1364	1	2,000.00
05/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4797	5	4797	5	0.00
05/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	6515	6	6515	6	0.00
05/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	8542	9	8542	9	0.00
05/11/2012	R186 On 02-May-13			Bond Future	7.83	126.1470	7.8304	126.1470	12.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2908	3	2908	3	0.00
05/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2873	3	2873	3	0.00
05/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2838	3	2838	3	0.00
05/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	7144	7	7144	7	0.00
05/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	7079	7	7079	7	0.00
05/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	7014	7	7014	7	0.00
05/11/2012	R186 On 07-November-13			Bond Future	8.02	124.0823	8.0218	124.0823	0.00
05/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	7884	8	7884	8	0.00
05/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	7932	8	7932	8	0.00
05/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	7837	8	7837	8	0.00
05/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	10934	11	10934	11	0.00
05/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4550	5	4550	5	130.00
05/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6767	7	6767	7	0.00
05/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6682	7	6682	7	0.00
05/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6725	7	6725	7	0.00
05/11/2012	R189 On 01-November-12			Bond Future	213.49	213.4885	213.4885	213.4885	0.00
05/11/2012	R189 On 07-February-13			Bond Future	216.53	216.5431	216.5310	216.5431	154.00
05/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3541	4	3541	4	0.00
05/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3531	4	3531	4	0.00
05/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3521	4	3521	4	0.00
05/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R197 On 01-November-12			Bond Future	280.19	280.1879	280.1879	280.1879	0.00
05/11/2012	R197 On 07-February-13			Bond Future	278.64	278.6465	278.6376	278.6465	2,043.00
05/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	362	0	362	0	0.00
05/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	372	0	372	0	0.00
05/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	352	0	352	0	0.00
05/11/2012	R197 On 02-May-13			Bond Future	282.16	282.1656	282.1563	282.1656	40.00
05/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R197 On 02-May-13	282.40	Call	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
05/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	254	0	254	0	0.00
05/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	244	0	244	0	0.00
05/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	234	0	234	0	0.00
05/11/2012	R201 On 01-November-12			Bond Future	5.05	110.6499	5.0500	110.6499	0.00
05/11/2012	R201 On 07-February-13			Bond Future	5.02	107.8078	5.0220	107.8078	1,560.00
05/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	301	0	301	0	0.00
05/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1099	1	1099	1	0.00
05/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2126	2	2126	2	0.00
05/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2302	2	2302	2	0.00
05/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2214	2	2214	2	0.00
05/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	2	0	2	0	0.00
05/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	2	0	2	0	0.00
05/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	3	0	3	0	0.00
05/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	51	0	51	0	0.00
05/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	378	0	378	0	0.00
05/11/2012	R201 On 02-May-13			Bond Future	4.97	109.1248	4.9747	109.1248	4.00
05/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	23	0	23	0	0.00
05/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	24	0	24	0	0.00
05/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	22	0	22	0	0.00
05/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1535	2	1535	2	0.00
05/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1504	1	1504	1	0.00
05/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1520	1	1520	1	0.00
05/11/2012	R201 On 07-November-13			Bond Future	4.94	107.5087	4.9411	107.5087	0.00
05/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	389	0	389	0	0.00
05/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	383	0	383	0	0.00
05/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	394	0	394	0	0.00
05/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	538	1	538	1	0.00
05/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	549	1	549	1	0.00
05/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	544	1	544	1	0.00
05/11/2012	R202 On 01-November-12			Bond Future	208.23	208.2314	208.2314	208.2314	0.00
05/11/2012	R202 On 07-February-13			Bond Future	208.40	208.4002	208.3973	208.4002	50,241.00
05/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	3407	3	3407	3	0.00
05/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	3397	3	3397	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
05/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	3387	3	3387	3	0.00
05/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R202 On 02-May-13			Bond Future	211.03	211.0321	211.0291	211.0321	1.00
05/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	21	0	21	0	0.00
05/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	31	0	31	0	0.00
05/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	11	0	11	0	0.00
05/11/2012	R203 On 01-November-12			Bond Future	5.83	111.2813	5.8300	111.2813	0.00
05/11/2012	R203 On 07-February-13			Bond Future	5.90	112.8143	5.9014	112.8143	15,079.00
05/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	418	0	418	0	10,000.00
05/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1510	2	1510	2	12,600.00
05/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2538	3	2538	3	0.00
05/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2879	3	2879	3	0.00
05/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3233	3	3233	3	0.00
05/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4307	4	4307	4	0.00
05/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2707	3	2707	3	0.00
05/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	5108	5	5108	5	0.00
05/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	27	0	27	0	0.00
05/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	234	0	234	0	0.00
05/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	59	0	59	0	0.00
05/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	151	0	151	0	30,250.00
05/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	203	0	203	0	0.00
05/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	269	0	269	0	0.00
05/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	640	1	640	1	3,254.00
05/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1944	2	1944	2	0.00
05/11/2012	R203 On 02-May-13			Bond Future	5.94	110.0356	5.9354	110.0356	22.00
05/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1283	1	1283	1	0.00
05/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1303	1	1303	1	0.00
05/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1264	1	1264	1	0.00
05/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1445	1	1445	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
05/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1405	1	1405	1	0.00
05/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1425	1	1425	1	0.00
05/11/2012	R203 On 07-November-13			Bond Future	6.08	108.7476	6.0755	108.7476	0.00
05/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1888	2	1888	2	0.00
05/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1871	2	1871	2	0.00
05/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1906	2	1906	2	0.00
05/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2138	2	2138	2	0.00
05/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2174	2	2174	2	0.00
05/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2155	2	2155	2	0.00
05/11/2012	R204 On 01-November-12			Bond Future	6.12	112.5132	6.1150	112.5132	0.00
05/11/2012	R204 On 07-February-13			Bond Future	6.18	110.0516	6.1761	110.0516	11,672.00
05/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5593	6	5593	6	0.00
05/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6323	6	6323	6	0.00
05/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8627	9	8627	9	0.00
05/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8856	9	8856	9	0.00
05/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	9085	9	9085	9	0.00
05/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	4	0	4	0	0.00
05/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	5	0	5	0	0.00
05/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	6	0	6	0	0.00
05/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	44	0	44	0	0.00
05/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	78	0	78	0	0.00
05/11/2012	R204 On 02-May-13			Bond Future	6.22	111.3959	6.2189	111.3959	24.00
05/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	2081	2	2081	2	0.00
05/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	2054	2	2054	2	0.00
05/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	2108	2	2108	2	0.00
05/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1661	2	1661	2	0.00
05/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1705	2	1705	2	0.00
05/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1683	2	1683	2	0.00
05/11/2012	R204 On 07-November-13			Bond Future	6.37	110.2220	6.3654	110.2220	0.00
05/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2604	3	2604	3	0.00
05/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2626	3	2626	3	0.00
05/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2582	3	2582	3	0.00
05/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4410	4	4410	4	0.00
05/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1609	2	1609	2	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2920	3	2920	3	0.00
05/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2874	3	2874	3	0.00
05/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2897	3	2897	3	0.00
05/11/2012	R206 On 01-November-12			Bond Future	5.07	105.0850	5.0700	105.0850	0.00
05/11/2012	R206 On 07-February-13			Bond Future	4.99	102.8193	4.9874	102.8193	1,120.00
05/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	121	0	121	0	0.00
05/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	214	0	214	0	0.00
05/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	878	1	878	1	0.00
05/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	921	1	921	1	0.00
05/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	964	1	964	1	0.00
05/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	7	0	7	0	0.00
05/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	8	0	8	0	0.00
05/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	10	0	10	0	0.00
05/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	202	0	202	0	0.00
05/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	328	0	328	0	0.00
05/11/2012	R206 On 02-May-13			Bond Future	4.88	104.0753	4.8791	104.0753	23.00
05/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	27	0	27	0	0.00
05/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	26	0	26	0	0.00
05/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	28	0	28	0	0.00
05/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1040	1	1040	1	0.00
05/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1053	1	1053	1	0.00
05/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1047	1	1047	1	0.00
05/11/2012	R206 On 07-November-13			Bond Future	4.31	102.9778	4.3112	102.9778	0.00
05/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	411	0	411	0	0.00
05/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	412	0	412	0	0.00
05/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	410	0	410	0	0.00
05/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	414	0	414	0	0.00
05/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	412	0	412	0	0.00
05/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	413	0	413	0	0.00
05/11/2012	R207 On 01-November-12			Bond Future	6.45	106.7777	6.4500	106.7777	0.00
05/11/2012	R207 On 07-February-13			Bond Future	6.51	104.6832	6.5096	104.6832	6,841.00
05/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6348	6	6348	6	0.00
05/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7039	7	7039	7	0.00
05/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9034	9	9034	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9532	10	9532	10	0.00
05/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9283	9	9283	9	0.00
05/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	12	0	12	0	0.00
05/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	10	0	10	0	0.00
05/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	15	0	15	0	0.00
05/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	64	0	64	0	0.00
05/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	101	0	101	0	0.00
05/11/2012	R207 On 02-May-13			Bond Future	6.56	105.9620	6.5623	105.9620	0.00
05/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1913	2	1913	2	0.00
05/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1938	2	1938	2	0.00
05/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1888	2	1888	2	0.00
05/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2559	3	2559	3	0.00
05/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2499	2	2499	2	0.00
05/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2529	3	2529	3	0.00
05/11/2012	R207 On 07-November-13			Bond Future	6.72	105.0410	6.7219	105.0410	0.00
05/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3260	3	3260	3	0.00
05/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3235	3	3235	3	0.00
05/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3285	3	3285	3	0.00
05/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3346	3	3346	3	0.00
05/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3397	3	3397	3	0.00
05/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3371	3	3371	3	0.00
05/11/2012	R208 On 01-November-12			Bond Future	6.66	101.2491	6.6600	101.2491	0.00
05/11/2012	R208 On 07-February-13			Bond Future	6.71	102.7839	6.7076	102.7839	18,386.00
05/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7724	8	7724	8	0.00
05/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7991	8	7991	8	0.00
05/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12157	12	12157	12	0.00
05/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	377	0	377	0	12,250.00
05/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6562	7	6562	7	0.00
05/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6929	7	6929	7	0.00
05/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7458	7	7458	7	0.00
05/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	108	0	108	0	0.00
05/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	145	0	145	0	0.00
05/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	177	0	177	0	0.00
05/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4885	5	4885	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
05/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	5	0	5	0	0.00
05/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	79	0	79	0	0.00
05/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	93	0	93	0	0.00
05/11/2012	R208 On 02-May-13			Bond Future	6.76	100.6464	6.7592	100.6464	47.00
05/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2251	2	2251	2	0.00
05/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2223	2	2223	2	0.00
05/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2196	2	2196	2	0.00
05/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2919	3	2919	3	0.00
05/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2886	3	2886	3	0.00
05/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2853	3	2853	3	0.00
05/11/2012	R208 On 07-November-13			Bond Future	6.91	99.8769	6.9146	99.8769	0.00
05/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3651	4	3651	4	0.00
05/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5808	6	5808	6	0.00
05/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3624	4	3624	4	0.00
05/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3597	4	3597	4	0.00
05/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4307	4	4307	4	0.00
05/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4277	4	4277	4	0.00
05/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2553	3	2553	3	230.00
05/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4246	4	4246	4	0.00
05/11/2012	R209 On 01-November-12			Bond Future	8.45	78.3438	8.4500	78.3438	0.00
05/11/2012	R209 On 07-February-13			Bond Future	8.53	79.5446	8.5277	79.5446	11,676.00
05/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3010	3	3010	3	0.00
05/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	3952	4	3952	4	0.00
05/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4571	5	4571	5	0.00
05/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5169	5	5169	5	0.00
05/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5393	5	5393	5	0.00
05/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	4840	5	4840	5	0.00
05/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5114	5	5114	5	0.00
05/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	1006	1	1006	1	0.00
05/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	1110	1	1110	1	0.00
05/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	910	1	910	1	0.00
05/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	987	1	987	1	0.00
05/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	1223	1	1223	1	0.00
05/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1532	2	1532	2	14,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	2178	2	2178	2	11,000.00
05/11/2012	R209 On 02-May-13			Bond Future	8.60	77.3746	8.5967	77.3746	33.00
05/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2365	2	2365	2	0.00
05/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2337	2	2337	2	0.00
05/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2310	2	2310	2	0.00
05/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	7480	7	7480	7	0.00
05/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	7418	7	7418	7	0.00
05/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	7356	7	7356	7	0.00
05/11/2012	R209 On 07-November-13			Bond Future	8.77	76.2489	8.7740	76.2489	0.00
05/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7006	7	7006	7	0.00
05/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	9820	10	9820	10	0.00
05/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	6968	7	6968	7	0.00
05/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	6930	7	6930	7	0.00
05/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6805	7	6805	7	0.00
05/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6765	7	6765	7	0.00
05/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4452	4	4452	4	180.00
05/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6725	7	6725	7	0.00
05/11/2012	R210 On 01-November-12			Bond Future	158.70	158.6998	158.6998	158.6998	0.00
05/11/2012	R210 On 07-February-13			Bond Future	160.97	160.9761	160.9727	160.9761	1,264.00
05/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3983	4	3983	4	0.00
05/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3973	4	3973	4	0.00
05/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3963	4	3963	4	0.00
05/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R210 On 02-May-13			Bond Future	161.16	161.1611	161.1575	161.1611	7.00
05/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	18	0	18	0	0.00
05/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	8	0	8	0	0.00
05/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	3	0	3	0	0.00
05/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R211 On 01-November-12			Bond Future	123.76	123.7573	123.7573	123.7573	0.00
05/11/2012	R211 On 07-February-13			Bond Future	124.10	124.1056	124.0983	124.1056	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1108	1	1108	1	0.00
05/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1098	1	1098	1	0.00
05/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1088	1	1088	1	0.00
05/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R211 On 02-May-13			Bond Future	125.67	125.6730	125.6655	125.6730	7.00
05/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	0	0	0	0	0.00
05/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	34	0	34	0	0.00
05/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	44	0	44	0	0.00
05/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	24	0	24	0	0.00
05/11/2012	R212 On 01-November-12			Bond Future	129.20	129.2025	129.2025	129.2025	0.00
05/11/2012	R212 On 07-February-13			Bond Future	129.60	129.6004	129.5958	129.6004	3,165.00
05/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	606	1	606	1	0.00
05/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	596	1	596	1	0.00
05/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	586	1	586	1	0.00
05/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R212 On 02-May-13			Bond Future	131.23	131.2372	131.2324	131.2372	11.00
05/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	142	0	142	0	0.00
05/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	122	0	122	0	0.00
05/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	132	0	132	0	0.00
05/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R213 On 01-November-12			Bond Future	8.25	89.5744	8.2500	89.5744	0.00
05/11/2012	R213 On 07-February-13			Bond Future	8.34	90.8938	8.3378	90.8938	7,169.00
05/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	5676	6	5676	6	0.00
05/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	5963	6	5963	6	0.00
05/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	6551	7	6551	7	0.00
05/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6254	6	6254	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
05/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	941	1	941	1	0.00
05/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	855	1	855	1	0.00
05/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	1033	1	1033	1	0.00
05/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	1133	1	1133	1	0.00
05/11/2012	R213 On 02-May-13			Bond Future	8.41	88.4695	8.4083	88.4695	5.00
05/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2284	2	2284	2	0.00
05/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2228	2	2228	2	0.00
05/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2256	2	2256	2	0.00
05/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	7063	7	7063	7	0.00
05/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	7125	7	7125	7	0.00
05/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	7002	7	7002	7	0.00
05/11/2012	R213 On 07-November-13			Bond Future	8.60	87.2415	8.5956	87.2415	0.00
05/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6321	6	6321	6	0.00
05/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6282	6	6282	6	0.00
05/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6244	6	6244	6	0.00
05/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6289	6	6289	6	0.00
05/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6247	6	6247	6	0.00
05/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	6206	6	6206	6	0.00
05/11/2012	R214 On 01-November-12			Bond Future	8.48	80.0615	8.4800	80.0615	0.00
05/11/2012	R214 On 07-February-13			Bond Future	8.55	81.2916	8.5521	81.2916	1,714.00
05/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	327	0	327	0	0.00
05/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	413	0	413	0	0.00
05/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	499	1	499	1	0.00
05/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
05/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00