



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For December 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	2025 On 07-February-13			Bond Future	110.99	110.9675	110.9882	110.9675	0.00
03/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
03/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
03/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
03/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	22	0	22	0	0.00
03/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	12	0	12	0	0.00
03/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	2	0	2	0	0.00
03/12/2012	2038 On 07-February-13			Bond Future	109.32	109.4033	109.3192	109.4033	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
03/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	3329	3	3329	3	0.00
03/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	3309	3	3309	3	0.00
03/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	3319	3	3319	3	0.00
03/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
03/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
03/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
03/12/2012	2050 On 07-February-13			Bond Future	115.16	115.1324	115.1565	115.1324	0.00
03/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	2166	2	2166	2	0.00
03/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	2156	2	2156	2	0.00
03/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	2146	2	2146	2	0.00
03/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
03/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
03/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
03/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	AL7T On 07-February-13			Index Future	480.99	481.0800	480.9850	481.0800	12.00
03/12/2012	AL7T On 02-May-13			Index Future	487.02	487.1180	487.0160	487.1180	0.00
03/12/2012	ALBI On 07-February-13			Index Future	428.27	428.4420	428.2720	428.4420	1,077.00
03/12/2012	ALBI On 02-May-13			Index Future	433.64	433.8200	433.6420	433.8200	0.00
03/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2012	EL28 On 07-February-13			Bond Future	111.67	111.6490	111.6721	111.6490	0.00
03/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
03/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
03/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
03/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1318	1	1318	1	0.00
03/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1328	1	1328	1	0.00
03/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1338	1	1338	1	0.00
03/12/2012	ES33 On 07-February-13			Bond Future	9.06	88.7859	9.0583	88.7859	303.00
03/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
03/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
03/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
03/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4249	4	4249	4	0.00
03/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4338	4	4338	4	0.00
03/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4426	4	4426	4	0.00
03/12/2012	GOVI On 07-February-13			GOVI	428.59	428.7860	428.5940	428.7860	333.00
03/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
03/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
03/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
03/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	44160	4	44160	4	0.00
03/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	44060	4	44060	4	0.00
03/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	43960	4	43960	4	0.00
03/12/2012	GOVI On 02-May-13			GOVI	433.97	434.1690	433.9690	434.1690	0.00
03/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	9790	1	9790	1	0.00
03/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	9590	1	9590	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
03/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	9690	1	9690	1	0.00
03/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
03/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
03/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
03/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2012	IGOV On 07-February-13			Index Future	195.40	195.2820	195.4010	195.2820	607.00
03/12/2012	IGOV On 02-May-13			Index Future	197.85	197.7340	197.8510	197.7340	0.00
03/12/2012	ILBI On 07-February-13			Index Future	521.41	521.4120	521.4120	521.4120	169.00
03/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8700	5.1200	94.8700	840.00
03/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	0.00
03/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.05	94.9600	5.0500	94.9600	0.00
03/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.02	94.9900	5.0200	94.9900	1,000.00
03/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
03/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	0.00
03/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.97	95.0200	4.9700	95.0200	500.00
03/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.01	94.9900	5.0100	94.9900	2,200.00
03/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.09	94.9100	5.0900	94.9100	2,000.00
03/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.20	94.7900	5.2000	94.7900	1,000.00
03/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.34	94.6600	5.3400	94.6600	800.00
03/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.49	94.5100	5.4900	94.5100	0.00
03/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
03/12/2012	R023 On 07-February-13			Bond Future	7.15	107.8026	7.1504	107.8026	1,685.00
03/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
03/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
03/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
03/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	733	1	733	1	0.00
03/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	660	1	660	1	0.00
03/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	807	1	807	1	0.00

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03/12/2012	R023 On 02-May-13			Bond Future	7.21	105.1840	7.2124	105.1840	2.00
03/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
03/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
03/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
03/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	1164	1	1164	1	0.00
03/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	1236	1	1236	1	0.00
03/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	1092	1	1092	1	0.00
03/12/2012	R023 On 01-August-13			Bond Future	7.28	106.6002	7.2759	106.6002	0.00
03/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	98	0	98	0	0.00
03/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	236	0	236	0	0.00
03/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	167	0	167	0	0.00
03/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R157 On 07-February-13			Bond Future	5.53	124.5711	5.5337	124.5711	7,617.00
03/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	1984	2	1984	2	0.00
03/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2541	3	2541	3	0.00
03/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3053	3	3053	3	0.00
03/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3181	3	3181	3	0.00
03/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3309	3	3309	3	0.00
03/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	1	0	1	0	0.00
03/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	1	0	1	0	0.00
03/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	1	0	1	0	0.00
03/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	6	0	6	0	0.00
03/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	19	0	19	0	0.00
03/12/2012	R157 On 02-May-13			Bond Future	5.56	119.2652	5.5649	119.2652	141.00
03/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	386	0	386	0	0.00
03/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	377	0	377	0	0.00
03/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	395	0	395	0	0.00
03/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	892	1	892	1	0.00
03/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	923	1	923	1	0.00
03/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	907	1	907	1	0.00
03/12/2012	R157 On 07-November-13			Bond Future	5.64	115.7503	5.6371	115.7503	0.00
03/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	813	1	813	1	0.00

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03/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	794	1	794	1	0.00
03/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	803	1	803	1	0.00
03/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	873	1	873	1	0.00
03/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	882	1	882	1	0.00
03/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	864	1	864	1	0.00
03/12/2012	R186 On 07-February-13			Bond Future	7.64	125.7478	7.6440	125.7478	37,363.00
03/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	650	1	650	1	10,300.00
03/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	1236	1	1236	1	670.00
03/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	2119	2	2119	2	575.00
03/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	7097	7	7097	7	0.00
03/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	8481	9	8481	9	0.00
03/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	3331	3	3331	3	1,000.00
03/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	4836	5	4836	5	0.00
03/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	8873	9	8873	9	0.00
03/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	8091	8	8091	8	0.00
03/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	8247	8	8247	8	0.00
03/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	470	0	470	0	0.00
03/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	494	1	494	1	0.00
03/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	380	0	380	0	0.00
03/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	1397	1	1397	1	150.00
03/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	2292	2	2292	2	0.00
03/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	435	0	435	0	0.00
03/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	679	1	679	1	2,000.00
03/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	3549	4	3549	4	0.00
03/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	5205	5	5205	5	0.00
03/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	7229	7	7229	7	0.00
03/12/2012	R186 On 02-May-13			Bond Future	7.71	127.2574	7.7148	127.2574	212.00
03/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	2903	3	2903	3	0.00
03/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	2865	3	2865	3	0.00
03/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	2828	3	2828	3	0.00
03/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	6023	6	6023	6	0.00
03/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	5961	6	5961	6	0.00
03/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	5899	6	5899	6	0.00
03/12/2012	R186 On 07-November-13			Bond Future	7.88	125.4102	7.8777	125.4102	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
03/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	7930	8	7930	8	0.00
03/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	7980	8	7980	8	0.00
03/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	11237	11	11237	11	0.00
03/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	8031	8	8031	8	0.00
03/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	5458	5	5458	5	0.00
03/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	3529	4	3529	4	130.00
03/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	5497	5	5497	5	0.00
03/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	5536	6	5536	6	0.00
03/12/2012	R189 On 07-February-13			Bond Future	217.32	217.2891	217.3160	217.2891	154.00
03/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4326	4	4326	4	0.00
03/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4316	4	4316	4	0.00
03/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4306	4	4306	4	0.00
03/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R197 On 07-February-13			Bond Future	280.92	280.8695	280.9203	280.8695	2,543.00
03/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	1930	2	1930	2	0.00
03/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	1910	2	1910	2	0.00
03/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	1920	2	1920	2	0.00
03/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R197 On 02-May-13			Bond Future	284.44	284.3948	284.4430	284.3948	40.00
03/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	2053	2	2053	2	0.00
03/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	2043	2	2043	2	0.00
03/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	2033	2	2033	2	0.00
03/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R201 On 07-February-13			Bond Future	5.13	107.6156	5.1316	107.6156	1,540.00
03/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	139	0	139	0	0.00
03/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	881	1	881	1	0.00
03/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	1924	2	1924	2	0.00
03/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2101	2	2101	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
03/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2012	2	2012	2	0.00
03/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	1	0	0.00
03/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	32	0	32	0	0.00
03/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	416	0	416	0	0.00
03/12/2012	R201 On 02-May-13			Bond Future	5.12	108.9076	5.1159	108.9076	4.00
03/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	4	0	4	0	0.00
03/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	4	0	4	0	0.00
03/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	4	0	4	0	0.00
03/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1743	2	1743	2	0.00
03/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1710	2	1710	2	0.00
03/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1726	2	1726	2	0.00
03/12/2012	R201 On 07-November-13			Bond Future	5.01	107.4472	5.0087	107.4472	0.00
03/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	319	0	319	0	0.00
03/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	314	0	314	0	0.00
03/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	324	0	324	0	0.00
03/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	542	1	542	1	0.00
03/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	554	1	554	1	0.00
03/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	548	1	548	1	0.00
03/12/2012	R202 On 07-February-13			Bond Future	208.55	208.5032	208.5453	208.5032	51,506.00
03/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	3555	4	3555	4	0.00
03/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	3545	4	3545	4	0.00
03/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	3535	3	3535	3	0.00
03/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R202 On 02-May-13			Bond Future	211.16	211.1201	211.1601	211.1201	1.00
03/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	120	0	120	0	0.00
03/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	100	0	100	0	0.00
03/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	110	0	110	0	0.00
03/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2012	R203 On 07-February-13			Bond Future	6.02	112.3283	6.0220	112.3283	19,048.00
03/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	179	0	179	0	10,000.00
03/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1034	1	1034	1	12,600.00
03/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2009	2	2009	2	0.00
03/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2346	2	2346	2	0.00
03/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	2699	3	2699	3	0.00
03/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	3781	4	3781	4	0.00
03/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2176	2	2176	2	0.00
03/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	4591	5	4591	5	0.00
03/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	14	0	14	0	0.00
03/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	207	0	207	0	0.00
03/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	38	0	38	0	0.00
03/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	121	0	121	0	30,250.00
03/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	174	0	174	0	0.00
03/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	244	0	244	0	0.00
03/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	668	1	668	1	3,254.00
03/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	2209	2	2209	2	0.00
03/12/2012	R203 On 02-May-13			Bond Future	6.07	109.5205	6.0697	109.5205	22.00
03/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	908	1	908	1	0.00
03/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	925	1	925	1	0.00
03/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	892	1	892	1	0.00
03/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1607	2	1607	2	0.00
03/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1561	2	1561	2	0.00
03/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1584	2	1584	2	0.00
03/12/2012	R203 On 07-November-13			Bond Future	6.19	108.3841	6.1853	108.3841	0.00
03/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1520	2	1520	2	0.00
03/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1504	2	1504	2	0.00
03/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1536	2	1536	2	0.00
03/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	2155	2	2155	2	0.00
03/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	2194	2	2194	2	0.00
03/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	2174	2	2174	2	0.00
03/12/2012	R204 On 07-February-13			Bond Future	6.26	109.6339	6.2627	109.6339	11,672.00
03/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5118	5	5118	5	0.00
03/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	5859	6	5859	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
03/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8181	8	8181	8	0.00
03/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	8411	8	8411	8	0.00
03/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	8641	9	8641	9	0.00
03/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	1	0	0.00
03/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	1	0	1	0	0.00
03/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	2	0	2	0	0.00
03/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	22	0	22	0	0.00
03/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	44	0	44	0	0.00
03/12/2012	R204 On 02-May-13			Bond Future	6.31	110.9500	6.3149	110.9500	24.00
03/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	1684	2	1684	2	0.00
03/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1660	2	1660	2	0.00
03/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	1709	2	1709	2	0.00
03/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1733	2	1733	2	0.00
03/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1782	2	1782	2	0.00
03/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1757	2	1757	2	0.00
03/12/2012	R204 On 07-November-13			Bond Future	6.44	109.9290	6.4374	109.9290	0.00
03/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2286	2	2286	2	0.00
03/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2307	2	2307	2	0.00
03/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2265	2	2265	2	0.00
03/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4049	4	4049	4	0.00
03/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1571	2	1571	2	180.00
03/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2926	3	2926	3	0.00
03/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2878	3	2878	3	0.00
03/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2902	3	2902	3	0.00
03/12/2012	R206 On 07-February-13			Bond Future	5.11	102.7175	5.1096	102.7175	1,120.00
03/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	15	0	15	0	0.00
03/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	66	0	66	0	0.00
03/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	758	1	758	1	0.00
03/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	802	1	802	1	0.00
03/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	847	1	847	1	0.00
03/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	1	0	0.00
03/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	165	0	165	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
03/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	333	0	333	0	0.00
03/12/2012	R206 On 02-May-13			Bond Future	5.08	103.9506	5.0769	103.9506	23.00
03/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
03/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
03/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
03/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1148	1	1148	1	0.00
03/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1162	1	1162	1	0.00
03/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1155	1	1155	1	0.00
03/12/2012	R206 On 07-November-13			Bond Future	4.24	103.0047	4.2392	103.0047	0.00
03/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	62	0	62	0	0.00
03/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	63	0	63	0	0.00
03/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	61	0	61	0	0.00
03/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	52	0	52	0	0.00
03/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	50	0	50	0	0.00
03/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	51	0	51	0	0.00
03/12/2012	R207 On 07-February-13			Bond Future	6.56	104.4133	6.5571	104.4133	6,643.00
03/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	6024	6	6024	6	0.00
03/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	6732	7	6732	7	0.00
03/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	8755	9	8755	9	0.00
03/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	9257	9	9257	9	0.00
03/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	9006	9	9006	9	0.00
03/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	3	0	3	0	0.00
03/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	2	0	2	0	0.00
03/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	3	0	3	0	0.00
03/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	24	0	24	0	0.00
03/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	44	0	44	0	0.00
03/12/2012	R207 On 02-May-13			Bond Future	6.62	105.6667	6.6162	105.6667	0.00
03/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1582	2	1582	2	0.00
03/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	1605	2	1605	2	0.00
03/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1558	2	1558	2	0.00
03/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	2523	3	2523	3	0.00
03/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	2460	2	2460	2	0.00
03/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	2492	2	2492	2	0.00
03/12/2012	R207 On 07-November-13			Bond Future	6.75	104.8953	6.7511	104.8953	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
03/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	2939	3	2939	3	0.00
03/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	2914	3	2914	3	0.00
03/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	2964	3	2964	3	0.00
03/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	3172	3	3172	3	0.00
03/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	3224	3	3224	3	0.00
03/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	3197	3	3197	3	0.00
03/12/2012	R208 On 07-February-13			Bond Future	6.71	102.8167	6.7123	102.8167	18,998.00
03/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	7633	8	7633	8	0.00
03/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	7908	8	7908	8	0.00
03/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	12124	12	12124	12	0.00
03/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	199	0	199	0	12,250.00
03/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	6430	7	6430	7	0.00
03/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	6812	7	6812	7	0.00
03/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	7359	7	7359	7	0.00
03/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	39	0	39	0	0.00
03/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	57	0	57	0	0.00
03/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	75	0	75	0	0.00
03/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	4737	5	4737	5	0.00
03/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	1	0	0.00
03/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	25	0	25	0	0.00
03/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	31	0	31	0	0.00
03/12/2012	R208 On 02-May-13			Bond Future	6.77	100.6581	6.7679	100.6581	47.00
03/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	1996	2	1996	2	0.00
03/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	1969	2	1969	2	0.00
03/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	1942	2	1942	2	0.00
03/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	2718	3	2718	3	0.00
03/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	2684	3	2684	3	0.00
03/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	2650	3	2650	3	0.00
03/12/2012	R208 On 07-November-13			Bond Future	6.90	100.0409	6.8979	100.0409	0.00
03/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	3337	3	3337	3	0.00
03/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	5529	6	5529	6	0.00
03/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	3310	3	3310	3	0.00
03/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	3283	3	3283	3	0.00
03/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	3899	4	3899	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	3868	4	3868	4	0.00
03/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	2180	2	2180	2	230.00
03/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	3838	4	3838	4	0.00
03/12/2012	R209 On 07-February-13			Bond Future	8.44	80.2763	8.4443	80.2763	11,374.00
03/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	2993	3	2993	3	0.00
03/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	4043	4	4043	4	0.00
03/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	4733	5	4733	5	0.00
03/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	5396	6	5396	6	0.00
03/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	5642	6	5642	6	0.00
03/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	5031	5	5031	5	0.00
03/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	5334	5	5334	5	0.00
03/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	538	1	538	1	0.00
03/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	613	1	613	1	0.00
03/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	471	0	471	0	0.00
03/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	524	1	524	1	0.00
03/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	696	1	696	1	0.00
03/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	934	1	934	1	14,000.00
03/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	1471	1	1471	1	11,000.00
03/12/2012	R209 On 02-May-13			Bond Future	8.51	78.0985	8.5133	78.0985	33.00
03/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2229	2	2229	2	0.00
03/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2200	2	2200	2	0.00
03/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2172	2	2172	2	0.00
03/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	6662	7	6662	7	0.00
03/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	6601	7	6601	7	0.00
03/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	6540	6	6540	6	0.00
03/12/2012	R209 On 07-November-13			Bond Future	8.67	77.1099	8.6710	77.1099	0.00
03/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	6896	7	6896	7	0.00
03/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	9852	10	9852	10	0.00
03/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	6855	7	6855	7	0.00
03/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	6815	7	6815	7	0.00
03/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	5877	6	5877	6	0.00
03/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	5839	6	5839	6	0.00
03/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	3670	4	3670	4	180.00
03/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	5801	6	5801	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
03/12/2012	R210 On 07-February-13			Bond Future	162.50	162.4682	162.4995	162.4682	1,212.00
03/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	5510	5	5510	5	0.00
03/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	5500	5	5500	5	0.00
03/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	5490	5	5490	5	0.00
03/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R210 On 02-May-13			Bond Future	162.68	162.6554	162.6849	162.6554	7.00
03/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	1545	2	1545	2	0.00
03/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	1525	1	1525	1	0.00
03/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	1535	2	1535	2	0.00
03/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R211 On 07-February-13			Bond Future	125.62	125.6018	125.6207	125.6018	522.00
03/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2631	3	2631	3	0.00
03/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2621	3	2621	3	0.00
03/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2611	3	2611	3	0.00
03/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R211 On 02-May-13			Bond Future	127.20	127.1784	127.1959	127.1784	7.00
03/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1506	1	1506	1	0.00
03/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1486	1	1486	1	0.00
03/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1496	1	1496	1	0.00
03/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R212 On 07-February-13			Bond Future	130.89	130.8663	130.8898	130.8663	3,064.00
03/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	1900	2	1900	2	0.00
03/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	1890	2	1890	2	0.00
03/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	1880	2	1880	2	0.00
03/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R212 On 02-May-13			Bond Future	132.53	132.5090	132.5311	132.5090	11.00
03/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	1441	1	1441	1	0.00
03/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	1421	1	1421	1	0.00
03/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	1431	1	1431	1	0.00
03/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
03/12/2012	R213 On 07-February-13			Bond Future	8.21	92.0035	8.2120	92.0035	9,399.00
03/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	6194	6	6194	6	0.00
03/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	6514	7	6514	7	0.00
03/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	7165	7	7165	7	0.00
03/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	6838	7	6838	7	0.00
03/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	458	0	458	0	0.00
03/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	404	0	404	0	0.00
03/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	518	1	518	1	0.00
03/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	585	1	585	1	0.00
03/12/2012	R213 On 02-May-13			Bond Future	8.28	89.5737	8.2815	89.5737	5.00
03/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	2424	3	2424	3	0.00
03/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	2363	2	2363	2	0.00
03/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	2393	2	2393	2	0.00
03/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	6141	6	6141	6	0.00
03/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	6200	6	6200	6	0.00
03/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	6083	6	6083	6	0.00
03/12/2012	R213 On 07-November-13			Bond Future	8.44	88.5093	8.4446	88.5093	0.00
03/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	6841	7	6841	7	0.00
03/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	6799	7	6799	7	0.00
03/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	6757	7	6757	7	0.00
03/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	5583	6	5583	6	0.00
03/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	5545	6	5545	6	0.00
03/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	5508	5	5508	5	0.00
03/12/2012	R214 On 07-February-13			Bond Future	8.48	82.0621	8.4790	82.0621	1,714.00
03/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	2916	3	2916	3	0.00
03/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	2964	3	2964	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
03/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	3013	3	3013	3	0.00
03/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	1877	2	1877	2	0.00
03/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	1914	2	1914	2	0.00
03/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	1952	2	1952	2	0.00