



# 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
04/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	2025 On 07-February-13			Bond Future	111.01	110.9882	111.0078	110.9882	0.00
04/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	18	0	18	0	0.00
04/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	8	0	8	0	0.00
04/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
04/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	2	0	2	0	0.00
04/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
04/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
04/12/2012	2038 On 07-February-13			Bond Future	109.34	109.3192	109.3406	109.3192	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
04/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	3351	3	3351	3	0.00
04/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	3331	3	3331	3	0.00
04/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	3341	3	3341	3	0.00
04/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
04/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
04/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
04/12/2012	2050 On 07-February-13			Bond Future	115.18	115.1565	115.1794	115.1565	0.00
04/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	2189	2	2189	2	0.00
04/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	2179	2	2179	2	0.00
04/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	2169	2	2169	2	0.00
04/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
04/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
04/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
04/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	AL7T On 07-February-13			Index Future	481.56	480.9850	481.5570	480.9850	12.00
04/12/2012	AL7T On 02-May-13			Index Future	487.59	487.0160	487.5940	487.0160	0.00
04/12/2012	ALBI On 07-February-13			Index Future	428.66	428.2720	428.6580	428.2720	1,077.00
04/12/2012	ALBI On 02-May-13			Index Future	434.03	433.6420	434.0320	433.6420	0.00
04/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	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
04/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/12/2012	EL28 On 07-February-13			Bond Future	111.69	111.6721	111.6943	111.6721	0.00
04/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
04/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
04/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
04/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1296	1	1296	1	0.00
04/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1306	1	1306	1	0.00
04/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1316	1	1316	1	0.00
04/12/2012	ES33 On 07-February-13			Bond Future	9.04	88.6696	9.0419	88.6696	303.00
04/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
04/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
04/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
04/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4114	4	4114	4	0.00
04/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4202	4	4202	4	0.00
04/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4291	4	4291	4	0.00
04/12/2012	GOVI On 07-February-13			GOVI	428.92	428.5940	428.9210	428.5940	333.00
04/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
04/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
04/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
04/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	40790	4	40790	4	0.00
04/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	40890	4	40890	4	0.00
04/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	40690	4	40690	4	0.00
04/12/2012	GOVI On 02-May-13			GOVI	434.30	433.9690	434.2980	433.9690	0.00
04/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	13080	1	13080	1	0.00
04/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	12880	1	12880	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
04/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	12980	1	12980	1	0.00
04/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
04/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
04/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
04/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2012	IGOV On 07-February-13			Index Future	195.60	195.4010	195.6020	195.4010	607.00
04/12/2012	IGOV On 02-May-13			Index Future	198.05	197.8510	198.0540	197.8510	0.00
04/12/2012	ILBI On 07-February-13			Index Future	521.41	521.4120	521.4120	521.4120	169.00
04/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	840.00
04/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.37	94.9000	5.3700	94.9000	0.00
04/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
04/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.04	94.9800	5.0400	94.9800	1,000.00
04/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	5.02	95.0100	5.0200	95.0100	0.00
04/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	5.01	95.0200	5.0100	95.0200	0.00
04/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.0300	4.9900	95.0300	500.00
04/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9900	5.0200	94.9900	2,200.00
04/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	2,000.00
04/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.22	94.8000	5.2200	94.8000	1,000.00
04/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.36	94.6600	5.3600	94.6600	800.00
04/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.50	94.5100	5.5000	94.5100	0.00
04/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
04/12/2012	R023 On 07-February-13			Bond Future	7.10	107.7719	7.1034	107.7719	1,640.00
04/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
04/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
04/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
04/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	391	1	391	1	0.00
04/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	317	1	317	1	0.00
04/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	464	1	464	1	0.00

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04/12/2012	R023 On 02-May-13			Bond Future	7.16	105.1518	7.1638	105.1518	2.00
04/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
04/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
04/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
04/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	817	1	817	1	0.00
04/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	889	1	889	1	0.00
04/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	745	1	745	1	0.00
04/12/2012	R023 On 01-August-13			Bond Future	7.23	106.5675	7.2255	106.5675	0.00
04/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	449	0	449	0	0.00
04/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	588	0	588	0	0.00
04/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	518	0	518	0	0.00
04/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R157 On 07-February-13			Bond Future	5.53	124.5302	5.5278	124.5302	7,617.00
04/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	1998	2	1998	2	0.00
04/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2556	3	2556	3	0.00
04/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3068	3	3068	3	0.00
04/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3196	3	3196	3	0.00
04/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3324	3	3324	3	0.00
04/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	1	0	1	0	0.00
04/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	1	0	1	0	0.00
04/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	1	0	1	0	0.00
04/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	5	0	5	0	0.00
04/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	18	0	18	0	0.00
04/12/2012	R157 On 02-May-13			Bond Future	5.56	119.2225	5.5583	119.2225	141.00
04/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	390	0	390	0	0.00
04/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	381	0	381	0	0.00
04/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	399	0	399	0	0.00
04/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	881	1	881	1	0.00
04/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	911	1	911	1	0.00
04/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	896	1	896	1	0.00
04/12/2012	R157 On 07-November-13			Bond Future	5.63	115.7033	5.6288	115.7033	0.00
04/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	819	1	819	1	0.00

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04/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	800	1	800	1	0.00
04/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	809	1	809	1	0.00
04/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	864	1	864	1	0.00
04/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	873	1	873	1	0.00
04/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	854	1	854	1	0.00
04/12/2012	R186 On 07-February-13			Bond Future	7.63	125.6563	7.6329	125.6563	37,363.00
04/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	656	1	656	1	10,300.00
04/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	1251	1	1251	1	670.00
04/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	2146	2	2146	2	575.00
04/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	7174	7	7174	7	0.00
04/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	8567	8	8567	8	0.00
04/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	3373	3	3373	3	1,000.00
04/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	4894	5	4894	5	0.00
04/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	8961	9	8961	9	0.00
04/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	8174	8	8174	8	0.00
04/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	8331	8	8331	8	0.00
04/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	445	0	445	0	0.00
04/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	468	0	468	0	0.00
04/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	358	0	358	0	0.00
04/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	1346	1	1346	1	150.00
04/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	2224	2	2224	2	0.00
04/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	411	0	411	0	0.00
04/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	647	1	647	1	2,000.00
04/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	3466	4	3466	4	0.00
04/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	5110	5	5110	5	0.00
04/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	7126	7	7126	7	0.00
04/12/2012	R186 On 02-May-13			Bond Future	7.70	127.1634	7.7033	127.1634	212.00
04/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	2935	3	2935	3	0.00
04/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	2896	3	2896	3	0.00
04/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	2858	3	2858	3	0.00
04/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	5944	6	5944	6	0.00
04/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	5882	6	5882	6	0.00
04/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	5820	6	5820	6	0.00
04/12/2012	R186 On 07-November-13			Bond Future	7.87	125.3104	7.8655	125.3104	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
04/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	7986	8	7986	8	0.00
04/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	8037	8	8037	8	0.00
04/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	11308	11	11308	11	0.00
04/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	8088	8	8088	8	0.00
04/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	5402	5	5402	5	0.00
04/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	3487	4	3487	4	130.00
04/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	5441	5	5441	5	0.00
04/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	5480	6	5480	6	0.00
04/12/2012	R189 On 07-February-13			Bond Future	217.34	217.3160	217.3410	217.3160	154.00
04/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4351	4	4351	4	0.00
04/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4341	4	4341	4	0.00
04/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4331	4	4331	4	0.00
04/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R197 On 07-February-13			Bond Future	280.97	280.9203	280.9688	280.9203	2,543.00
04/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	1979	2	1979	2	0.00
04/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	1959	2	1959	2	0.00
04/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	1969	2	1969	2	0.00
04/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R197 On 02-May-13			Bond Future	284.49	284.4430	284.4910	284.4430	40.00
04/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	2101	2	2101	2	0.00
04/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	2091	2	2091	2	0.00
04/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	2081	2	2081	2	0.00
04/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R201 On 07-February-13			Bond Future	5.13	107.5862	5.1261	107.5862	1,540.00
04/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	141	0	141	0	0.00
04/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	889	1	889	1	0.00
04/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	1934	2	1934	2	0.00
04/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2111	2	2111	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
04/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2022	2	2022	2	0.00
04/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	30	0	30	0	0.00
04/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	407	0	407	0	0.00
04/12/2012	R201 On 02-May-13			Bond Future	5.11	108.8767	5.1096	108.8767	4.00
04/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	4	0	4	0	0.00
04/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	4	0	4	0	0.00
04/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	4	0	4	0	0.00
04/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1733	2	1733	2	0.00
04/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1700	2	1700	2	0.00
04/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1717	2	1717	2	0.00
04/12/2012	R201 On 07-November-13			Bond Future	5.00	107.4126	5.0000	107.4126	0.00
04/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	322	0	322	0	0.00
04/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	317	0	317	0	0.00
04/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	327	0	327	0	0.00
04/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	536	1	536	1	0.00
04/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	548	1	548	1	0.00
04/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	542	1	542	1	0.00
04/12/2012	R202 On 07-February-13			Bond Future	208.59	208.5453	208.5854	208.5453	51,506.00
04/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	3595	4	3595	4	0.00
04/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	3585	4	3585	4	0.00
04/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	3575	4	3575	4	0.00
04/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R202 On 02-May-13			Bond Future	211.20	211.1601	211.2004	211.1601	1.00
04/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	160	0	160	0	0.00
04/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	140	0	140	0	0.00
04/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	150	0	150	0	0.00
04/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
04/12/2012	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
04/12/2012	R203 On 07-February-13			Bond Future	6.01	112.2226	6.0109	112.2226	19,048.00
04/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	183	0	183	0	10,000.00
04/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1054	1	1054	1	12,600.00
04/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2042	2	2042	2	0.00
04/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2382	2	2382	2	0.00
04/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	2737	3	2737	3	0.00
04/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	3824	4	3824	4	0.00
04/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2210	2	2210	2	0.00
04/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	4636	5	4636	5	0.00
04/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	12	0	12	0	0.00
04/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	194	0	194	0	0.00
04/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	34	0	34	0	0.00
04/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	113	0	113	0	30,250.00
04/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	163	0	163	0	0.00
04/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	231	0	231	0	0.00
04/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	642	1	642	1	3,254.00
04/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	2167	2	2167	2	0.00
04/12/2012	R203 On 02-May-13			Bond Future	6.06	109.4123	6.0579	109.4123	22.00
04/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	924	1	924	1	0.00
04/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	941	1	941	1	0.00
04/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	907	1	907	1	0.00
04/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1576	2	1576	2	0.00
04/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1530	2	1530	2	0.00
04/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1553	2	1553	2	0.00
04/12/2012	R203 On 07-November-13			Bond Future	6.17	108.2700	6.1719	108.2700	0.00
04/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1539	2	1539	2	0.00
04/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1523	2	1523	2	0.00
04/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1555	2	1555	2	0.00
04/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	2126	2	2126	2	0.00
04/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	2165	2	2165	2	0.00
04/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	2146	2	2146	2	0.00
04/12/2012	R204 On 07-February-13			Bond Future	6.25	109.5586	6.2516	109.5586	11,672.00
04/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5170	5	5170	5	0.00
04/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	5913	6	5913	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
04/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8237	8	8237	8	0.00
04/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	8467	8	8467	8	0.00
04/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	8697	9	8697	9	0.00
04/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	1	0	0.00
04/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	1	0	1	0	0.00
04/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	1	0	1	0	0.00
04/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	19	0	19	0	0.00
04/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	40	0	40	0	0.00
04/12/2012	R204 On 02-May-13			Bond Future	6.30	110.8728	6.3034	110.8728	24.00
04/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	1707	2	1707	2	0.00
04/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1682	2	1682	2	0.00
04/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	1732	2	1732	2	0.00
04/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1699	2	1699	2	0.00
04/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1748	2	1748	2	0.00
04/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1723	2	1723	2	0.00
04/12/2012	R204 On 07-November-13			Bond Future	6.42	109.8467	6.4246	109.8467	0.00
04/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2309	2	2309	2	0.00
04/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2331	2	2331	2	0.00
04/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2288	2	2288	2	0.00
04/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4083	4	4083	4	0.00
04/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1548	2	1548	2	180.00
04/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2892	3	2892	3	0.00
04/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2844	3	2844	3	0.00
04/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2868	3	2868	3	0.00
04/12/2012	R206 On 07-February-13			Bond Future	5.11	102.7018	5.1097	102.7018	1,120.00
04/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	15	0	15	0	0.00
04/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	65	0	65	0	0.00
04/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	758	1	758	1	0.00
04/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	802	1	802	1	0.00
04/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	847	1	847	1	0.00
04/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	1	0	0.00
04/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	164	0	164	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
04/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	332	0	332	0	0.00
04/12/2012	R206 On 02-May-13			Bond Future	5.08	103.9336	5.0773	103.9336	23.00
04/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
04/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
04/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
04/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1148	1	1148	1	0.00
04/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1162	1	1162	1	0.00
04/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1155	1	1155	1	0.00
04/12/2012	R206 On 07-November-13			Bond Future	4.24	102.9845	4.2446	102.9845	0.00
04/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	61	0	61	0	0.00
04/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	62	0	62	0	0.00
04/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	60	0	60	0	0.00
04/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	52	0	52	0	0.00
04/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	50	0	50	0	0.00
04/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	51	0	51	0	0.00
04/12/2012	R207 On 07-February-13			Bond Future	6.55	104.3598	6.5512	104.3598	6,643.00
04/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	6054	6	6054	6	0.00
04/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	6763	7	6763	7	0.00
04/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	8788	9	8788	9	0.00
04/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	9289	9	9289	9	0.00
04/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	9039	9	9039	9	0.00
04/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	2	0	2	0	0.00
04/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	2	0	2	0	0.00
04/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	3	0	3	0	0.00
04/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	22	0	22	0	0.00
04/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	41	0	41	0	0.00
04/12/2012	R207 On 02-May-13			Bond Future	6.61	105.6114	6.6101	105.6114	0.00
04/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1589	2	1589	2	0.00
04/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	1613	2	1613	2	0.00
04/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1566	2	1566	2	0.00
04/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	2498	3	2498	3	0.00
04/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	2435	2	2435	2	0.00
04/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	2467	2	2467	2	0.00
04/12/2012	R207 On 07-November-13			Bond Future	6.74	104.8358	6.7445	104.8358	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
04/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	2951	3	2951	3	0.00
04/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	2926	3	2926	3	0.00
04/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	2976	3	2976	3	0.00
04/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	3151	3	3151	3	0.00
04/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	3202	3	3202	3	0.00
04/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	3176	3	3176	3	0.00
04/12/2012	R208 On 07-February-13			Bond Future	6.69	102.7259	6.6910	102.7259	18,998.00
04/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	7761	8	7761	8	0.00
04/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	8036	8	8036	8	0.00
04/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	12256	12	12256	12	0.00
04/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	209	0	209	0	12,250.00
04/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	6554	6	6554	6	0.00
04/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	6937	7	6937	7	0.00
04/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	7486	7	7486	7	0.00
04/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	34	0	34	0	0.00
04/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	51	0	51	0	0.00
04/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	67	0	67	0	0.00
04/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	4615	5	4615	5	0.00
04/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	22	0	22	0	0.00
04/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	27	0	27	0	0.00
04/12/2012	R208 On 02-May-13			Bond Future	6.75	100.5652	6.7458	100.5652	47.00
04/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2051	2	2051	2	0.00
04/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2023	2	2023	2	0.00
04/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	1996	2	1996	2	0.00
04/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	2638	3	2638	3	0.00
04/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	2605	3	2605	3	0.00
04/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	2572	3	2572	3	0.00
04/12/2012	R208 On 07-November-13			Bond Future	6.87	99.9427	6.8739	99.9427	0.00
04/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	3400	3	3400	3	0.00
04/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	5615	6	5615	6	0.00
04/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	3373	3	3373	3	0.00
04/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	3345	3	3345	3	0.00
04/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	3824	4	3824	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
04/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	3794	4	3794	4	0.00
04/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	2129	2	2129	2	230.00
04/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	3764	4	3764	4	0.00
04/12/2012	R209 On 07-February-13			Bond Future	8.43	80.1563	8.4282	80.1563	11,374.00
04/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	3062	3	3062	3	0.00
04/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	4129	4	4129	4	0.00
04/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	4827	5	4827	5	0.00
04/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	5497	5	5497	5	0.00
04/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	5746	6	5746	6	0.00
04/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	5129	5	5129	5	0.00
04/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	5435	5	5435	5	0.00
04/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	504	1	504	1	0.00
04/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	576	1	576	1	0.00
04/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	440	0	440	0	0.00
04/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	491	1	491	1	0.00
04/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	655	1	655	1	0.00
04/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	884	1	884	1	14,000.00
04/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	1406	1	1406	1	11,000.00
04/12/2012	R209 On 02-May-13			Bond Future	8.50	77.9762	8.4968	77.9762	33.00
04/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2266	2	2266	2	0.00
04/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2237	2	2237	2	0.00
04/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2208	2	2208	2	0.00
04/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	6562	7	6562	7	0.00
04/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	6501	7	6501	7	0.00
04/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	6440	7	6440	7	0.00
04/12/2012	R209 On 07-November-13			Bond Future	8.65	76.9822	8.6536	76.9822	0.00
04/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	6966	7	6966	7	0.00
04/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	9940	10	9940	10	0.00
04/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	6925	7	6925	7	0.00
04/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	6885	7	6885	7	0.00
04/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	5807	6	5807	6	0.00
04/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	5769	6	5769	6	0.00
04/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	3618	4	3618	4	180.00
04/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	5732	6	5732	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
04/12/2012	R210 On 07-February-13			Bond Future	163.47	162.4995	163.4680	162.4995	1,212.00
04/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	6478	6	6478	6	0.00
04/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	6468	5	6468	5	0.00
04/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	6458	5	6458	5	0.00
04/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R210 On 02-May-13			Bond Future	163.67	162.6849	163.6651	162.6849	7.00
04/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	2525	2	2525	2	0.00
04/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	2505	2	2505	2	0.00
04/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	2515	2	2515	2	0.00
04/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R211 On 07-February-13			Bond Future	125.64	125.6207	125.6384	125.6207	522.00
04/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2648	3	2648	3	0.00
04/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2638	3	2638	3	0.00
04/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2628	3	2628	3	0.00
04/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R211 On 02-May-13			Bond Future	127.21	127.1959	127.2135	127.1959	7.00
04/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1524	2	1524	2	0.00
04/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1504	1	1504	1	0.00
04/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1514	1	1514	1	0.00
04/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R212 On 07-February-13			Bond Future	130.91	130.8898	130.9121	130.8898	3,064.00
04/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	1922	2	1922	2	0.00
04/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	1912	2	1912	2	0.00
04/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	1902	2	1902	2	0.00
04/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
04/12/2012	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
04/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R212 On 02-May-13			Bond Future	132.55	132.5311	132.5533	132.5311	11.00
04/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	1463	1	1463	1	0.00
04/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	1443	1	1443	1	0.00
04/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	1453	1	1453	1	0.00
04/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
04/12/2012	R213 On 07-February-13			Bond Future	8.19	91.8805	8.1907	91.8805	9,399.00
04/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	6334	6	6334	6	0.00
04/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	6658	7	6658	7	0.00
04/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	7316	7	7316	7	0.00
04/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	6985	7	6985	7	0.00
04/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	423	0	423	0	0.00
04/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	372	0	372	0	0.00
04/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	480	1	480	1	0.00
04/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	543	1	543	1	0.00
04/12/2012	R213 On 02-May-13			Bond Future	8.26	89.4484	8.2596	89.4484	5.00
04/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	2482	2	2482	2	0.00
04/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	2419	2	2419	2	0.00
04/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	2450	2	2450	2	0.00
04/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	6014	6	6014	6	0.00
04/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	6072	6	6072	6	0.00
04/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	5956	6	5956	6	0.00
04/12/2012	R213 On 07-November-13			Bond Future	8.42	88.3781	8.4214	88.3781	0.00
04/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	6940	7	6940	7	0.00
04/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	6897	7	6897	7	0.00
04/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	6855	7	6855	7	0.00
04/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	5493	6	5493	6	0.00
04/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	5455	6	5455	6	0.00
04/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	5418	6	5418	6	0.00
04/12/2012	R214 On 07-February-13			Bond Future	8.46	81.8906	8.4629	81.8906	1,714.00
04/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	2981	3	2981	3	0.00
04/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	3030	3	3030	3	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
04/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	3079	3	3079	3	0.00
04/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	1802	2	1802	2	0.00
04/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	1838	2	1838	2	0.00
04/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	1875	2	1875	2	0.00