



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
05/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	2025 On 07-February-13			Bond Future	111.43	111.0078	111.4268	111.0078	0.00
05/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	437	0	437	0	0.00
05/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	427	0	427	0	0.00
05/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	417	0	417	0	0.00
05/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
05/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
05/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
05/12/2012	2038 On 07-February-13			Bond Future	110.15	109.3406	110.1494	109.3406	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
05/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	4159	3	4159	3	0.00
05/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	4139	3	4139	3	0.00
05/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	4149	3	4149	3	0.00
05/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
05/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
05/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
05/12/2012	2050 On 07-February-13			Bond Future	115.25	115.1794	115.2474	115.1794	0.00
05/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	2257	2	2257	2	0.00
05/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	2247	2	2247	2	0.00
05/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	2237	2	2237	2	0.00
05/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
05/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
05/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
05/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	AL7T On 07-February-13			Index Future	482.35	481.5570	482.3540	481.5570	12.00
05/12/2012	AL7T On 02-May-13			Index Future	488.40	487.5940	488.3990	487.5940	0.00
05/12/2012	ALBI On 07-February-13			Index Future	429.92	428.6580	429.9210	428.6580	1,077.00
05/12/2012	ALBI On 02-May-13			Index Future	435.31	434.0320	435.3090	434.0320	0.00
05/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	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
05/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/12/2012	EL28 On 07-February-13			Bond Future	111.76	111.6943	111.7598	111.6943	0.00
05/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
05/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
05/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
05/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1230	1	1230	1	0.00
05/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1240	1	1240	1	0.00
05/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1250	1	1250	1	0.00
05/12/2012	ES33 On 07-February-13			Bond Future	8.97	88.8051	8.9670	88.8051	303.00
05/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
05/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
05/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
05/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3494	4	3494	4	0.00
05/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3583	4	3583	4	0.00
05/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3671	4	3671	4	0.00
05/12/2012	GOVI On 07-February-13			GOVI	430.16	428.9210	430.1590	428.9210	334.00
05/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
05/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
05/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
05/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	28410	4	28410	4	0.00
05/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	28510	4	28510	4	0.00
05/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	28310	4	28310	4	0.00
05/12/2012	GOVI On 02-May-13			GOVI	435.55	434.2980	435.5510	434.2980	0.00
05/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	25610	1	25610	1	0.00
05/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	25410	1	25410	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
05/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	25510	1	25510	1	0.00
05/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
05/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
05/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
05/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/12/2012	IGOV On 07-February-13			Index Future	195.52	195.6020	195.5160	195.6020	608.00
05/12/2012	IGOV On 02-May-13			Index Future	197.97	198.0540	197.9670	198.0540	0.00
05/12/2012	ILBI On 07-February-13			Index Future	522.48	521.4120	522.4790	521.4120	169.00
05/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	5.1200	94.8800	840.00
05/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	0.00
05/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	0.00
05/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	1,000.00
05/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	0.00
05/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	5.01	94.9900	5.0100	94.9900	0.00
05/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	500.00
05/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	2,200.00
05/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.9000	5.1000	94.9000	2,000.00
05/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,000.00
05/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.36	94.6400	5.3600	94.6400	800.00
05/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.50	94.5000	5.5000	94.5000	0.00
05/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
05/12/2012	R023 On 07-February-13			Bond Future	7.05	108.1147	7.0498	108.1147	1,640.00
05/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
05/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	75	0	75	0	0.00
05/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	2	0	2	0	0.00
05/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	72	0	72	0	0.00

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05/12/2012	R023 On 02-May-13			Bond Future	7.11	105.4985	7.1084	105.4985	2.00
05/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
05/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
05/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
05/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	420	1	420	1	0.00
05/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	492	1	492	1	0.00
05/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	348	1	348	1	0.00
05/12/2012	R023 On 01-August-13			Bond Future	7.17	106.9188	7.1680	106.9188	0.00
05/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	851	0	851	0	0.00
05/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	990	1	990	1	0.00
05/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	920	1	920	1	0.00
05/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R157 On 07-February-13			Bond Future	5.52	124.5461	5.5157	124.5461	7,617.00
05/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2028	2	2028	2	0.00
05/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2588	3	2588	3	0.00
05/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3100	3	3100	3	0.00
05/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3228	3	3228	3	0.00
05/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3356	3	3356	3	0.00
05/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	1	0	1	0	0.00
05/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	1	0	1	0	0.00
05/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	4	0	4	0	0.00
05/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	16	0	16	0	0.00
05/12/2012	R157 On 02-May-13			Bond Future	5.54	119.2383	5.5449	119.2383	141.00
05/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	402	0	402	0	0.00
05/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	393	0	393	0	0.00
05/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	412	0	412	0	0.00
05/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	860	1	860	1	0.00
05/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	890	1	890	1	0.00
05/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	875	1	875	1	0.00
05/12/2012	R157 On 07-November-13			Bond Future	5.61	115.7187	5.6113	115.7187	0.00
05/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	830	1	830	1	0.00

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05/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	812	1	812	1	0.00
05/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	821	1	821	1	0.00
05/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	842	1	842	1	0.00
05/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	852	1	852	1	0.00
05/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	833	1	833	1	0.00
05/12/2012	R186 On 07-February-13			Bond Future	7.54	125.7657	7.5434	125.7657	37,363.00
05/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	800	1	800	1	10,300.00
05/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	1491	1	1491	1	670.00
05/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	2506	2	2506	2	575.00
05/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	7892	7	7892	7	0.00
05/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	9337	9	9337	9	0.00
05/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	3847	3	3847	3	1,000.00
05/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	5490	5	5490	5	0.00
05/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	9745	9	9745	9	0.00
05/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	8931	8	8931	8	0.00
05/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	9093	8	9093	8	0.00
05/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	320	0	320	0	0.00
05/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	338	0	338	0	0.00
05/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	256	0	256	0	0.00
05/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	1054	1	1054	1	150.00
05/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	1812	2	1812	2	0.00
05/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	294	0	294	0	0.00
05/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	479	1	479	1	2,000.00
05/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	2939	3	2939	3	0.00
05/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	4463	5	4463	5	0.00
05/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	6383	7	6383	7	0.00
05/12/2012	R186 On 02-May-13			Bond Future	7.61	127.2739	7.6110	127.2739	212.00
05/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	3312	3	3312	3	0.00
05/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	3270	3	3270	3	0.00
05/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	3229	3	3229	3	0.00
05/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	5417	6	5417	6	0.00
05/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	5358	6	5358	6	0.00
05/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	5300	6	5300	6	0.00
05/12/2012	R186 On 07-November-13			Bond Future	7.77	125.4231	7.7665	125.4231	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
05/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	8470	8	8470	8	0.00
05/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	8523	8	8523	8	0.00
05/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	11903	11	11903	11	0.00
05/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	8576	8	8576	8	0.00
05/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	4968	5	4968	5	0.00
05/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	3161	3	3161	3	130.00
05/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	5005	5	5005	5	0.00
05/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	5042	5	5042	5	0.00
05/12/2012	R189 On 07-February-13			Bond Future	217.41	217.3410	217.4143	217.3410	154.00
05/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4424	4	4424	4	0.00
05/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4414	4	4414	4	0.00
05/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4404	4	4404	4	0.00
05/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R197 On 07-February-13			Bond Future	283.11	280.9688	283.1105	280.9688	2,543.00
05/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	4120	2	4120	2	0.00
05/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	4100	2	4100	2	0.00
05/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	4110	2	4110	2	0.00
05/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R197 On 02-May-13			Bond Future	286.66	284.4910	286.6590	284.4910	40.00
05/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	4269	2	4269	2	0.00
05/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	4259	2	4259	2	0.00
05/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	4249	2	4249	2	0.00
05/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R201 On 07-February-13			Bond Future	5.11	107.5963	5.1100	107.5963	1,540.00
05/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	149	0	149	0	0.00
05/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	914	1	914	1	0.00
05/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	1963	2	1963	2	0.00
05/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2140	2	2140	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
05/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2052	2	2052	2	0.00
05/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	26	0	26	0	0.00
05/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	386	0	386	0	0.00
05/12/2012	R201 On 02-May-13			Bond Future	5.09	108.8867	5.0911	108.8867	4.00
05/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	5	0	5	0	0.00
05/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	5	0	5	0	0.00
05/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	4	0	4	0	0.00
05/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1704	2	1704	2	0.00
05/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1672	2	1672	2	0.00
05/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1688	2	1688	2	0.00
05/12/2012	R201 On 07-November-13			Bond Future	4.97	107.4221	4.9725	107.4221	0.00
05/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	337	0	337	0	0.00
05/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	333	0	333	0	0.00
05/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	342	0	342	0	0.00
05/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	521	1	521	1	0.00
05/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	533	1	533	1	0.00
05/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	527	1	527	1	0.00
05/12/2012	R202 On 07-February-13			Bond Future	212.35	208.5854	212.3534	208.5854	51,724.00
05/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	7363	4	7363	4	0.00
05/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	7353	4	7353	4	0.00
05/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	7343	4	7343	4	0.00
05/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R202 On 02-May-13			Bond Future	215.01	211.2004	215.0148	211.2004	1.00
05/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	3975	0	3975	0	0.00
05/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	3955	0	3955	0	0.00
05/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	3965	0	3965	0	0.00
05/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
05/12/2012	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
05/12/2012	R203 On 07-February-13			Bond Future	5.99	112.2690	5.9934	112.2690	19,048.00
05/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	193	0	193	0	10,000.00
05/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1095	1	1095	1	12,600.00
05/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2099	2	2099	2	0.00
05/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2443	2	2443	2	0.00
05/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	2801	3	2801	3	0.00
05/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	3893	4	3893	4	0.00
05/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2269	2	2269	2	0.00
05/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	4707	5	4707	5	0.00
05/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	11	0	11	0	0.00
05/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	181	0	181	0	0.00
05/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	31	0	31	0	0.00
05/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	104	0	104	0	30,250.00
05/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	151	0	151	0	0.00
05/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	215	0	215	0	0.00
05/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	610	1	610	1	3,254.00
05/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	2105	2	2105	2	0.00
05/12/2012	R203 On 02-May-13			Bond Future	6.04	109.4591	6.0394	109.4591	22.00
05/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	960	1	960	1	0.00
05/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	977	1	977	1	0.00
05/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	942	1	942	1	0.00
05/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1538	2	1538	2	0.00
05/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1493	2	1493	2	0.00
05/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1515	2	1515	2	0.00
05/12/2012	R203 On 07-November-13			Bond Future	6.15	108.3173	6.1505	108.3173	0.00
05/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1583	2	1583	2	0.00
05/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1567	2	1567	2	0.00
05/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1599	2	1599	2	0.00
05/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	2096	2	2096	2	0.00
05/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	2134	2	2134	2	0.00
05/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	2115	2	2115	2	0.00
05/12/2012	R204 On 07-February-13			Bond Future	6.22	109.6148	6.2239	109.6148	11,672.00
05/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5306	5	5306	5	0.00
05/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6051	6	6051	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
05/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8378	8	8378	8	0.00
05/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	8608	8	8608	8	0.00
05/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	8838	9	8838	9	0.00
05/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	1	0	0.00
05/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	1	0	1	0	0.00
05/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	1	0	1	0	0.00
05/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	17	0	17	0	0.00
05/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	35	0	35	0	0.00
05/12/2012	R204 On 02-May-13			Bond Future	6.27	110.9293	6.2742	110.9293	24.00
05/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	1786	2	1786	2	0.00
05/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1760	2	1760	2	0.00
05/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	1811	2	1811	2	0.00
05/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1636	2	1636	2	0.00
05/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1683	2	1683	2	0.00
05/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1659	2	1659	2	0.00
05/12/2012	R204 On 07-November-13			Bond Future	6.39	109.9041	6.3919	109.9041	0.00
05/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2388	2	2388	2	0.00
05/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2409	2	2409	2	0.00
05/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2367	2	2367	2	0.00
05/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4185	4	4185	4	0.00
05/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1503	2	1503	2	180.00
05/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2824	3	2824	3	0.00
05/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2777	3	2777	3	0.00
05/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2800	3	2800	3	0.00
05/12/2012	R206 On 07-February-13			Bond Future	5.09	102.7018	5.0869	102.7018	1,120.00
05/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	18	0	18	0	0.00
05/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	73	0	73	0	0.00
05/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	778	1	778	1	0.00
05/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	823	1	823	1	0.00
05/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	867	1	867	1	0.00
05/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	152	0	152	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
05/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	315	0	315	0	0.00
05/12/2012	R206 On 02-May-13			Bond Future	5.05	103.9333	5.0465	103.9333	23.00
05/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
05/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
05/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
05/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1127	1	1127	1	0.00
05/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1141	1	1141	1	0.00
05/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1134	1	1134	1	0.00
05/12/2012	R206 On 07-November-13			Bond Future	4.13	102.9835	4.1266	102.9835	0.00
05/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	76	0	76	0	0.00
05/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	77	0	77	0	0.00
05/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	75	0	75	0	0.00
05/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	46	0	46	0	0.00
05/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	44	0	44	0	0.00
05/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	45	0	45	0	0.00
05/12/2012	R207 On 07-February-13			Bond Future	6.53	104.3927	6.5338	104.3927	6,643.00
05/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	6148	6	6148	6	0.00
05/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	6859	7	6859	7	0.00
05/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	8885	9	8885	9	0.00
05/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	9387	9	9387	9	0.00
05/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	9136	9	9136	9	0.00
05/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	2	0	2	0	0.00
05/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	2	0	2	0	0.00
05/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	3	0	3	0	0.00
05/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	20	0	20	0	0.00
05/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	38	0	38	0	0.00
05/12/2012	R207 On 02-May-13			Bond Future	6.59	105.6445	6.5919	105.6445	0.00
05/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1641	2	1641	2	0.00
05/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	1665	2	1665	2	0.00
05/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1617	2	1617	2	0.00
05/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	2450	2	2450	2	0.00
05/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	2388	2	2388	2	0.00
05/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	2419	2	2419	2	0.00
05/12/2012	R207 On 07-November-13			Bond Future	6.72	104.8691	6.7245	104.8691	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
05/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3023	3	3023	3	0.00
05/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	2998	3	2998	3	0.00
05/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3048	3	3048	3	0.00
05/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	3121	3	3121	3	0.00
05/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	3172	3	3172	3	0.00
05/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	3147	3	3147	3	0.00
05/12/2012	R208 On 07-February-13			Bond Future	6.65	102.8580	6.6479	102.8580	18,998.00
05/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	8023	8	8023	8	0.00
05/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	8300	8	8300	8	0.00
05/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	12523	12	12523	12	0.00
05/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	236	0	236	0	12,250.00
05/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	6809	7	6809	7	0.00
05/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	7195	7	7195	7	0.00
05/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	7747	7	7747	7	0.00
05/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	27	0	27	0	0.00
05/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	41	0	41	0	0.00
05/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	54	0	54	0	0.00
05/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	4374	5	4374	5	0.00
05/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	17	0	17	0	0.00
05/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	21	0	21	0	0.00
05/12/2012	R208 On 02-May-13			Bond Future	6.70	100.6986	6.7011	100.6986	47.00
05/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2185	2	2185	2	0.00
05/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2156	2	2156	2	0.00
05/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2127	2	2127	2	0.00
05/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	2499	3	2499	3	0.00
05/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	2467	3	2467	3	0.00
05/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	2435	3	2435	3	0.00
05/12/2012	R208 On 07-November-13			Bond Future	6.83	100.0792	6.8251	100.0792	0.00
05/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	3551	3	3551	3	0.00
05/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	5811	6	5811	6	0.00
05/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	3523	3	3523	3	0.00
05/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	3495	3	3495	3	0.00
05/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	3696	4	3696	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
05/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	3667	4	3667	4	0.00
05/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	2047	2	2047	2	230.00
05/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	3638	4	3638	4	0.00
05/12/2012	R209 On 07-February-13			Bond Future	8.35	80.2909	8.3544	80.2909	11,374.00
05/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	3457	3	3457	3	0.00
05/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	4589	4	4589	4	0.00
05/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	5320	5	5320	5	0.00
05/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	6016	5	6016	5	0.00
05/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	6274	6	6274	6	0.00
05/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	5634	5	5634	5	0.00
05/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	5952	5	5952	5	0.00
05/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	401	1	401	1	0.00
05/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	461	1	461	1	0.00
05/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	348	0	348	0	0.00
05/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	390	0	390	0	0.00
05/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	529	1	529	1	0.00
05/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	725	1	725	1	14,000.00
05/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	1181	1	1181	1	11,000.00
05/12/2012	R209 On 02-May-13			Bond Future	8.42	78.1122	8.4211	78.1122	33.00
05/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2177	2	2177	2	0.00
05/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2147	2	2147	2	0.00
05/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2117	2	2117	2	0.00
05/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	5843	7	5843	7	0.00
05/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	5784	7	5784	7	0.00
05/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	5725	6	5725	6	0.00
05/12/2012	R209 On 07-November-13			Bond Future	8.57	77.1214	8.5735	77.1214	0.00
05/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	7283	7	7283	7	0.00
05/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	10336	10	10336	10	0.00
05/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	7241	7	7241	7	0.00
05/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	7199	7	7199	7	0.00
05/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	5477	6	5477	6	0.00
05/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	5441	6	5441	6	0.00
05/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	3371	4	3371	4	180.00
05/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	5405	6	5405	6	0.00

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05/12/2012	R210 On 07-February-13			Bond Future	163.56	163.4680	163.5562	163.4680	1,212.00
05/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	6566	6	6566	6	0.00
05/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	6556	6	6556	6	0.00
05/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	6546	6	6546	6	0.00
05/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R210 On 02-May-13			Bond Future	163.75	163.6651	163.7539	163.6651	7.00
05/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	2614	3	2614	3	0.00
05/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	2594	3	2594	3	0.00
05/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	2604	3	2604	3	0.00
05/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R211 On 07-February-13			Bond Future	125.69	125.6384	125.6880	125.6384	522.00
05/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2698	3	2698	3	0.00
05/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2688	3	2688	3	0.00
05/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2678	3	2678	3	0.00
05/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R211 On 02-May-13			Bond Future	127.26	127.2135	127.2633	127.2135	7.00
05/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1573	2	1573	2	0.00
05/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1553	2	1553	2	0.00
05/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1563	2	1563	2	0.00
05/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R212 On 07-February-13			Bond Future	131.51	130.9121	131.5144	130.9121	3,064.00
05/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	2524	2	2524	2	0.00
05/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	2514	2	2514	2	0.00
05/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	2504	2	2504	2	0.00
05/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
05/12/2012	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
05/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R212 On 02-May-13			Bond Future	133.16	132.5533	133.1628	132.5533	11.00
05/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	2073	1	2073	1	0.00
05/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	2053	1	2053	1	0.00
05/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	2063	1	2063	1	0.00
05/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
05/12/2012	R213 On 07-February-13			Bond Future	8.10	92.0630	8.1014	92.0630	9,399.00
05/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	6983	6	6983	6	0.00
05/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	7318	7	7318	7	0.00
05/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	7997	7	7997	7	0.00
05/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	7657	7	7657	7	0.00
05/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	324	0	324	0	0.00
05/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	283	0	283	0	0.00
05/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	370	0	370	0	0.00
05/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	421	1	421	1	0.00
05/12/2012	R213 On 02-May-13			Bond Future	8.17	89.6329	8.1679	89.6329	5.00
05/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	2714	2	2714	2	0.00
05/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	2647	2	2647	2	0.00
05/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	2681	2	2681	2	0.00
05/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	5464	6	5464	6	0.00
05/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	5520	6	5520	6	0.00
05/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	5409	6	5409	6	0.00
05/12/2012	R213 On 07-November-13			Bond Future	8.32	88.5672	8.3241	88.5672	0.00
05/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	7405	7	7405	7	0.00
05/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	7361	7	7361	7	0.00
05/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	7317	7	7317	7	0.00
05/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	5154	5	5154	5	0.00
05/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	5118	5	5118	5	0.00
05/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	5082	5	5082	5	0.00
05/12/2012	R214 On 07-February-13			Bond Future	8.39	82.0325	8.3942	82.0325	1,714.00
05/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	3336	3	3336	3	0.00
05/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	3388	3	3388	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
05/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	3441	3	3441	3	0.00
05/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	1556	2	1556	2	0.00
05/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	1589	2	1589	2	0.00
05/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	1622	2	1622	2	0.00