



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For October 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	2025 On 01-November-12			Bond Future	109.49	109.4891	109.4886	109.4891	6,017.00
01/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	9499	9	9499	9	0.00
01/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	9489	9	9489	9	0.00
01/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	9479	9	9479	9	0.00
01/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
01/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
01/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
01/10/2012	2038 On 01-November-12			Bond Future	108.07	108.0714	108.0729	108.0714	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
01/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9083	9	9083	9	0.00
01/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9063	9	9063	9	0.00
01/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9073	9	9073	9	0.00
01/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
01/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
01/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
01/10/2012	2050 On 01-November-12			Bond Future	115.83	115.8260	115.8278	115.8260	0.00
01/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	11838	12	11838	12	0.00
01/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	11828	12	11828	12	0.00
01/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	11818	12	11818	12	0.00
01/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
01/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
01/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
01/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	AL7T On 01-November-12			Index Future	472.94	476.1250	472.9350	476.1250	12.00
01/10/2012	AL7T On 07-February-13			Index Future	479.70	482.9300	479.6990	482.9300	0.00
01/10/2012	ALBI On 01-November-12			Index Future	421.85	424.8950	421.8520	424.8950	893.00
01/10/2012	ALBI On 07-February-13			Index Future	427.89	430.9670	427.8860	430.9670	118.00
01/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	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
01/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2012	EL28 On 01-November-12			Bond Future	110.53	110.5310	110.5324	110.5310	0.00
01/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4542	5	4542	5	0.00
01/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4532	5	4532	5	0.00
01/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4522	5	4522	5	0.00
01/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
01/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
01/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
01/10/2012	ES33 On 01-November-12			Bond Future	8.99	88.5805	8.9945	88.5805	303.00
01/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1684	3	1684	3	0.00
01/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
01/10/2012	ES33 On 07-February-13			Bond Future	9.10	89.8153	9.1020	89.8153	0.00
01/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
01/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
01/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
01/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4607	3	4607	3	0.00
01/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4695	3	4695	3	0.00
01/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4784	3	4784	3	0.00
01/10/2012	GOVI On 01-November-12			GOVI	422.31	425.0760	422.3110	425.0760	305.00
01/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	183510	21	183510	21	0.00
01/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
01/10/2012	GOVI On 07-February-13			GOVI	428.35	431.1500	428.3510	431.1500	0.00
01/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
01/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
01/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	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
01/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	46490	2	46490	2	0.00
01/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	46590	2	46590	2	0.00
01/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	46390	2	46390	2	0.00
01/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2012	IGOV On 01-November-12			Index Future	189.87	189.7100	189.8670	189.7100	595.00
01/10/2012	IGOV On 07-February-13			Index Future	192.58	192.4220	192.5820	192.4220	14.00
01/10/2012	ILBI On 01-November-12			Index Future	513.87	513.6570	513.8730	513.6570	0.00
01/10/2012	ILBI On 07-February-13			Index Future	521.08	520.8550	521.0760	520.8550	169.00
01/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	500.00
01/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.97	95.0500	4.9700	95.0500	0.00
01/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.91	95.1000	4.9100	95.1000	840.00
01/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.87	95.1400	4.8700	95.1400	0.00
01/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.83	95.1800	4.8300	95.1800	0.00
01/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.82	95.1900	4.8200	95.1900	1,000.00
01/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.83	95.1800	4.8300	95.1800	500.00
01/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.1000	4.9100	95.1000	1,700.00
01/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.01	94.9800	5.0100	94.9800	1,500.00
01/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.14	94.8400	5.1400	94.8400	800.00
01/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.6900	5.2900	94.6900	0.00
01/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.44	94.4400	5.4400	94.4400	0.00
01/10/2012	R023 On 01-November-12			Bond Future	7.11	107.0708	7.1137	107.0708	1,049.00
01/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	1	0	1	0.00
01/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	1	0	1	0.00
01/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	1	0	1	0.00
01/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	475	0	475	0	0.00
01/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	400	0	400	0	0.00
01/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	550	0	550	0	0.00
01/10/2012	R023 On 07-February-13			Bond Future	7.19	108.5634	7.1888	108.5634	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
01/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	939	0	939	0	0.00
01/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1012	0	1012	0	0.00
01/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1086	0	1086	0	0.00
01/10/2012	R023 On 02-May-13			Bond Future	7.25	105.9725	7.2497	105.9725	0.00
01/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1429	0	1429	0	0.00
01/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1357	0	1357	0	0.00
01/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1501	0	1501	0	0.00
01/10/2012	R157 On 01-November-12			Bond Future	5.45	123.1689	5.4484	123.1689	14,929.00
01/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1019	1	1019	1	5,630.00
01/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2309	3	2309	3	0.00
01/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	1	0	1	0	0.00
01/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	45	0	45	0	0.00
01/10/2012	R157 On 07-February-13			Bond Future	5.48	124.8860	5.4811	124.8860	100.00
01/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2180	2	2180	2	0.00
01/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	76	0	76	0	0.00
01/10/2012	R157 On 02-May-13			Bond Future	5.50	119.6052	5.4982	119.6052	0.00
01/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	551	1	551	1	0.00
01/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	561	1	561	1	0.00
01/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	572	1	572	1	0.00
01/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	908	1	908	1	0.00
01/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	921	1	921	1	0.00
01/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	935	1	935	1	0.00
01/10/2012	R186 On 01-November-12			Bond Future	7.58	130.4667	7.5806	130.4667	35,351.00
01/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	3160	4	3160	4	1,858.00
01/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	4515	6	4515	6	0.00
01/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	8815	10	8815	10	0.00
01/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	11635	13	11635	13	0.00
01/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	4	0	4	0	1,858.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	34	0	34	0	0.00
01/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	397	0	397	0	0.00
01/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	785	0	785	0	0.00
01/10/2012	R186 On 07-February-13			Bond Future	7.66	126.9958	7.6602	126.9958	1,650.00
01/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5500	7	5500	7	0.00
01/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7609	9	7609	9	0.00
01/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8674	10	8674	10	0.00
01/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1878	2	1878	2	670.00
01/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1164	2	1164	2	10,300.00
01/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	7903	7	7903	7	0.00
01/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6006	5	6006	5	0.00
01/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1057	1	1057	1	0.00
01/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1352	1	1352	1	2,000.00
01/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2220	2	2220	2	150.00
01/10/2012	R186 On 02-May-13			Bond Future	7.73	128.5426	7.7294	128.5426	0.00
01/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3120	4	3120	4	0.00
01/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3159	4	3159	4	0.00
01/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3198	4	3198	4	0.00
01/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6336	6	6336	6	0.00
01/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6396	6	6396	6	0.00
01/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6458	6	6458	6	0.00
01/10/2012	R189 On 01-November-12			Bond Future	213.45	213.4559	213.4508	213.4559	0.00
01/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5549	6	5549	6	0.00
01/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5559	6	5559	6	0.00
01/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5539	6	5539	6	0.00
01/10/2012	R197 On 01-November-12			Bond Future	278.32	277.8320	278.3221	277.8320	6,288.00
01/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	11332	11	11332	11	0.00
01/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	11322	11	11322	11	0.00
01/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	11312	11	11312	11	0.00
01/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R197 On 01-November-12	267.00	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
01/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R201 On 01-November-12			Bond Future	4.91	111.0442	4.9141	111.0442	1,560.00
01/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	464	1	464	1	0.00
01/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	55	0	55	0	0.00
01/10/2012	R201 On 07-February-13			Bond Future	4.87	108.1841	4.8651	108.1841	0.00
01/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	478	1	478	1	0.00
01/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	267	0	267	0	0.00
01/10/2012	R201 On 02-May-13			Bond Future	4.80	109.5018	4.7979	109.5018	0.00
01/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	46	0	46	0	0.00
01/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	49	0	49	0	0.00
01/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	47	0	47	0	0.00
01/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1260	1	1260	1	0.00
01/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1246	1	1246	1	0.00
01/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1275	1	1275	1	0.00
01/10/2012	R202 On 01-November-12			Bond Future	206.56	206.5587	206.5609	206.5587	49,947.00
01/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	14571	15	14571	15	0.00
01/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	14561	15	14561	15	0.00
01/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	14551	15	14551	15	0.00
01/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R203 On 01-November-12			Bond Future	5.91	111.3317	5.9051	111.3317	4,688.00
01/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4162	5	4162	5	0.00
01/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	1	0	1	0	0.00
01/10/2012	R203 On 07-February-13			Bond Future	5.96	112.8838	5.9563	112.8838	11,550.00
01/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1524	2	1524	2	12,600.00
01/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4151	5	4151	5	0.00
01/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3137	3	3137	3	0.00
01/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	285	0	285	0	30,250.00
01/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	133	0	133	0	0.00
01/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	883	1	883	1	2,300.00
01/10/2012	R203 On 02-May-13			Bond Future	6.00	110.1020	5.9954	110.1020	8.00
01/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1310	2	1310	2	0.00
01/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1272	1	1272	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
01/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1291	1	1291	1	0.00
01/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1671	1	1671	1	0.00
01/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1692	1	1692	1	0.00
01/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1650	1	1650	1	0.00
01/10/2012	R204 On 01-November-12			Bond Future	6.21	112.4274	6.2070	112.4274	5,818.00
01/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5217	6	5217	6	0.00
01/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	2	0	2	0	0.00
01/10/2012	R204 On 07-February-13			Bond Future	6.26	109.9644	6.2632	109.9644	3,000.00
01/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5263	6	5263	6	0.00
01/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	192	0	192	0	0.00
01/10/2012	R204 On 02-May-13			Bond Future	6.31	111.3037	6.3118	111.3037	0.00
01/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	1869	2	1869	2	0.00
01/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	1920	2	1920	2	0.00
01/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	1894	2	1894	2	0.00
01/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1952	2	1952	2	0.00
01/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1929	2	1929	2	0.00
01/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1976	2	1976	2	0.00
01/10/2012	R206 On 01-November-12			Bond Future	5.08	105.1572	5.0789	105.1572	1,120.00
01/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	106	0	106	0	0.00
01/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	140	0	140	0	0.00
01/10/2012	R206 On 07-February-13			Bond Future	5.03	102.8581	5.0283	102.8581	0.00
01/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	141	0	141	0	0.00
01/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	385	0	385	0	0.00
01/10/2012	R206 On 02-May-13			Bond Future	4.94	104.1109	4.9432	104.1109	0.00
01/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	33	0	33	0	0.00
01/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	34	0	34	0	0.00
01/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	35	0	35	0	0.00
01/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1091	1	1091	1	0.00
01/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1097	1	1097	1	0.00
01/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1104	1	1104	1	0.00
01/10/2012	R207 On 01-November-12			Bond Future	6.52	107.0240	6.5242	107.0240	18,919.00
01/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	5921	7	5921	7	0.00
01/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	2	0	2	0	0.00
01/10/2012	R207 On 07-February-13			Bond Future	6.59	104.8765	6.5874	104.8765	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
01/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6035	7	6035	7	0.00
01/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	226	0	226	0	0.00
01/10/2012	R207 On 02-May-13			Bond Future	6.64	106.1539	6.6448	106.1539	0.00
01/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1705	2	1705	2	0.00
01/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1752	2	1752	2	0.00
01/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1728	2	1728	2	0.00
01/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2794	2	2794	2	0.00
01/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2763	2	2763	2	0.00
01/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2826	2	2826	2	0.00
01/10/2012	R208 On 01-November-12			Bond Future	6.66	101.9958	6.6646	101.9958	11,946.00
01/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1478	2	1478	2	0.00
01/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5171	6	5171	6	0.00
01/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6344	7	6344	7	0.00
01/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	4	0	4	0	0.00
01/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	16	0	16	0	12,250.00
01/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	556	0	556	0	0.00
01/10/2012	R208 On 07-February-13			Bond Future	6.73	103.4176	6.7275	103.4176	3,000.00
01/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	461	1	461	1	12,250.00
01/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6545	7	6545	7	0.00
01/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	284	0	284	0	0.00
01/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5093	4	5093	4	0.00
01/10/2012	R208 On 02-May-13			Bond Future	6.78	101.2841	6.7810	101.2841	0.00
01/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2165	3	2165	3	0.00
01/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2136	3	2136	3	0.00
01/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2193	3	2193	3	0.00
01/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2927	3	2927	3	0.00
01/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	2992	3	2992	3	0.00
01/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2959	3	2959	3	0.00
01/10/2012	R209 On 01-November-12			Bond Future	8.40	80.3008	8.3957	80.3008	7,349.00
01/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	4981	6	4981	6	0.00
01/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	223	0	223	0	0.00
01/10/2012	R209 On 07-February-13			Bond Future	8.48	81.4202	8.4754	81.4202	0.00
01/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	6204	7	6204	7	0.00
01/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1591	1	1591	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
01/10/2012	R209 On 02-May-13			Bond Future	8.54	79.2701	8.5437	79.2701	0.00
01/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2424	3	2424	3	0.00
01/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2453	3	2453	3	0.00
01/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2482	3	2482	3	0.00
01/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7042	6	7042	6	0.00
01/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7102	6	7102	6	0.00
01/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7163	6	7163	6	0.00
01/10/2012	R210 On 01-November-12			Bond Future	156.67	156.6655	156.6665	156.6655	3,414.00
01/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	11677	12	11677	12	0.00
01/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	11657	12	11657	12	0.00
01/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	11667	12	11667	12	0.00
01/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R211 On 01-November-12			Bond Future	123.00	123.0029	122.9993	123.0029	703.00
01/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1009	1	1009	1	0.00
01/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	999	1	999	1	0.00
01/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	989	1	989	1	0.00
01/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R212 On 01-November-12			Bond Future	127.67	127.6702	127.6693	127.6702	5,084.00
01/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	5679	6	5679	6	0.00
01/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	5659	6	5659	6	0.00
01/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	5669	6	5669	6	0.00
01/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
01/10/2012	R213 On 01-November-12			Bond Future	8.15	91.6081	8.1518	91.6081	6,022.00
01/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	377	1	377	1	140.00
01/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	5608	7	5608	7	0.00
01/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	156	0	156	0	0.00
01/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3964	3	3964	3	0.00
01/10/2012	R213 On 07-February-13			Bond Future	8.24	92.8852	8.2353	92.8852	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
01/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	6786	8	6786	8	0.00
01/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1376	1	1376	1	0.00
01/10/2012	R213 On 02-May-13			Bond Future	8.30	90.4821	8.3037	90.4821	0.00
01/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2637	3	2637	3	0.00
01/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2669	3	2669	3	0.00
01/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2701	3	2701	3	0.00
01/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6546	6	6546	6	0.00
01/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6603	6	6603	6	0.00
01/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	6661	6	6661	6	0.00
01/10/2012	R214 On 01-November-12			Bond Future	8.41	82.3622	8.4053	82.3622	1,714.00
01/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
01/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3654	2	3654	2	0.00
01/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3750	2	3750	2	0.00
01/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3846	2	3846	2	0.00