



# 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
02/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	2025 On 01-November-12			Bond Future	110.69	109.4886	110.6927	109.4886	6,017.00
02/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	10703	9	10703	9	0.00
02/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	10693	9	10693	9	0.00
02/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	10683	9	10683	9	0.00
02/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
02/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
02/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
02/10/2012	2038 On 01-November-12			Bond Future	108.07	108.0729	108.0742	108.0729	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
02/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9084	9	9084	9	0.00
02/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9064	9	9064	9	0.00
02/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9074	9	9074	9	0.00
02/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
02/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
02/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
02/10/2012	2050 On 01-November-12			Bond Future	116.12	115.8278	116.1238	115.8278	0.00
02/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	12134	12	12134	12	0.00
02/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	12124	12	12124	12	0.00
02/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	12114	12	12114	12	0.00
02/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
02/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
02/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
02/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	AL7T On 01-November-12			Index Future	475.38	472.9350	475.3820	472.9350	12.00
02/10/2012	AL7T On 07-February-13			Index Future	482.18	479.6990	482.1840	479.6990	0.00
02/10/2012	ALBI On 01-November-12			Index Future	423.72	421.8520	423.7170	421.8520	893.00
02/10/2012	ALBI On 07-February-13			Index Future	429.78	427.8860	429.7800	427.8860	118.00
02/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	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
02/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2012	EL28 On 01-November-12			Bond Future	110.68	110.5324	110.6774	110.5324	0.00
02/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4687	5	4687	5	0.00
02/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4677	5	4677	5	0.00
02/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4667	5	4667	5	0.00
02/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
02/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
02/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
02/10/2012	ES33 On 01-November-12			Bond Future	8.94	87.0970	8.9379	87.0970	303.00
02/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2157	2	2157	2	0.00
02/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
02/10/2012	ES33 On 07-February-13			Bond Future	9.04	88.3120	9.0434	88.3120	0.00
02/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
02/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
02/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
02/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4126	5	4126	5	0.00
02/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4215	5	4215	5	0.00
02/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4304	5	4304	5	0.00
02/10/2012	GOVI On 01-November-12			GOVI	424.17	422.3110	424.1650	422.3110	305.00
02/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	202050	18	202050	18	0.00
02/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
02/10/2012	GOVI On 07-February-13			GOVI	430.23	428.3510	430.2340	428.3510	24.00
02/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
02/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
02/10/2012	GOVI On 07-February-13	433.01	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
02/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	27760	5	27760	5	0.00
02/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	27660	5	27660	5	0.00
02/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	27560	5	27560	5	0.00
02/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2012	IGOV On 01-November-12			Index Future	190.25	189.8670	190.2520	189.8670	592.00
02/10/2012	IGOV On 07-February-13			Index Future	192.97	192.5820	192.9740	192.5820	14.00
02/10/2012	ILBI On 01-November-12			Index Future	514.17	513.8730	514.1730	513.8730	0.00
02/10/2012	ILBI On 07-February-13			Index Future	521.38	521.0760	521.3810	521.0760	169.00
02/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	500.00
02/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.94	95.0300	4.9400	95.0300	0.00
02/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.86	95.0900	4.8600	95.0900	840.00
02/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.82	95.1300	4.8200	95.1300	0.00
02/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.78	95.1700	4.7800	95.1700	0.00
02/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.1800	4.7600	95.1800	1,000.00
02/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.76	95.1700	4.7600	95.1700	500.00
02/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.81	95.0900	4.8100	95.0900	1,700.00
02/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.91	94.9900	4.9100	94.9900	1,500.00
02/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.04	94.8600	5.0400	94.8600	800.00
02/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.18	94.7100	5.1800	94.7100	0.00
02/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.32	94.5600	5.3200	94.5600	0.00
02/10/2012	R023 On 01-November-12			Bond Future	7.02	106.0142	7.0167	106.0142	1,049.00
02/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	174	0	174	0	0.00
02/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	324	0	324	0	0.00
02/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	249	0	249	0	0.00
02/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	1	0	1	0.00
02/10/2012	R023 On 07-February-13			Bond Future	7.09	107.4931	7.0879	107.4931	0.00

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02/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	204	1	204	1	0.00
02/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	278	1	278	1	0.00
02/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	351	1	351	1	0.00
02/10/2012	R023 On 02-May-13			Bond Future	7.15	104.8867	7.1455	104.8867	0.00
02/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	686	1	686	1	0.00
02/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	614	1	614	1	0.00
02/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	758	2	758	2	0.00
02/10/2012	R157 On 01-November-12			Bond Future	5.36	122.9550	5.3601	122.9550	14,929.00
02/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1256	1	1256	1	5,630.00
02/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2570	2	2570	2	0.00
02/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	21	0	21	0	0.00
02/10/2012	R157 On 07-February-13			Bond Future	5.38	124.6702	5.3817	124.6702	100.00
02/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2422	2	2422	2	0.00
02/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	53	0	53	0	0.00
02/10/2012	R157 On 02-May-13			Bond Future	5.39	119.3839	5.3880	119.3839	0.00
02/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	669	1	669	1	0.00
02/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	681	1	681	1	0.00
02/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	694	1	694	1	0.00
02/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	762	1	762	1	0.00
02/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	773	1	773	1	0.00
02/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	786	1	786	1	0.00
02/10/2012	R186 On 01-November-12			Bond Future	7.52	128.9867	7.5191	128.9867	35,351.00
02/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	3596	3	3596	3	1,858.00
02/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	5027	5	5027	5	0.00
02/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	9421	9	9421	9	0.00
02/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	12253	12	12253	12	0.00
02/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	2	0	2	0	1,858.00

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02/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	21	0	21	0	0.00
02/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	288	0	288	0	0.00
02/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	601	1	601	1	0.00
02/10/2012	R186 On 07-February-13			Bond Future	7.60	125.4964	7.5964	125.4964	1,650.00
02/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5907	6	5907	6	0.00
02/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	8085	8	8085	8	0.00
02/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	9177	9	9177	9	0.00
02/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	2084	2	2084	2	670.00
02/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1309	1	1309	1	10,300.00
02/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	7418	8	7418	8	0.00
02/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	5583	6	5583	6	0.00
02/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	931	1	931	1	0.00
02/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1199	1	1199	1	2,000.00
02/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	1998	2	1998	2	150.00
02/10/2012	R186 On 02-May-13			Bond Future	7.66	127.0218	7.6638	127.0218	0.00
02/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3373	3	3373	3	0.00
02/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3414	3	3414	3	0.00
02/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3456	3	3456	3	0.00
02/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	5957	6	5957	6	0.00
02/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6015	6	6015	6	0.00
02/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6074	6	6074	6	0.00
02/10/2012	R189 On 01-November-12			Bond Future	213.45	213.4508	213.4456	213.4508	0.00
02/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5554	6	5554	6	0.00
02/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5564	6	5564	6	0.00
02/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5544	6	5544	6	0.00
02/10/2012	R197 On 01-November-12			Bond Future	279.55	278.3221	279.5537	278.3221	6,288.00
02/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	12564	11	12564	11	0.00
02/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12554	11	12554	11	0.00
02/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12544	11	12544	11	0.00
02/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
02/10/2012	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
02/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R201 On 01-November-12			Bond Future	4.83	110.9336	4.8257	110.9336	1,560.00
02/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	619	0	619	0	0.00
02/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	25	0	25	0	0.00
02/10/2012	R201 On 07-February-13			Bond Future	4.76	108.0730	4.7626	108.0730	0.00
02/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	595	0	595	0	0.00
02/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	197	0	197	0	0.00
02/10/2012	R201 On 02-May-13			Bond Future	4.68	109.3867	4.6802	109.3867	0.00
02/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	68	0	68	0	0.00
02/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	73	0	73	0	0.00
02/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	70	0	70	0	0.00
02/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1093	1	1093	1	0.00
02/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1080	1	1080	1	0.00
02/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1107	1	1107	1	0.00
02/10/2012	R202 On 01-November-12			Bond Future	206.56	206.5609	206.5635	206.5609	50,947.00
02/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	14573	15	14573	15	0.00
02/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	14563	15	14563	15	0.00
02/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	14553	15	14553	15	0.00
02/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R203 On 01-November-12			Bond Future	5.80	110.9491	5.8025	110.9491	4,688.00
02/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4615	4	4615	4	0.00
02/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R203 On 07-February-13			Bond Future	5.85	112.4969	5.8462	112.4969	11,950.00
02/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1806	2	1806	2	12,600.00
02/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4574	4	4574	4	0.00
02/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3526	3	3526	3	0.00
02/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	212	0	212	0	30,250.00
02/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	95	0	95	0	0.00
02/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	704	1	704	1	3,254.00
02/10/2012	R203 On 02-May-13			Bond Future	5.88	109.7077	5.8786	109.7077	8.00
02/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1537	1	1537	1	0.00
02/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1495	1	1495	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
02/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1516	1	1516	1	0.00
02/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1430	2	1430	2	0.00
02/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1449	2	1449	2	0.00
02/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1411	2	1411	2	0.00
02/10/2012	R204 On 01-November-12			Bond Future	6.11	112.0237	6.1098	112.0237	5,818.00
02/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5733	5	5733	5	0.00
02/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	1	0	1	0	0.00
02/10/2012	R204 On 07-February-13			Bond Future	6.16	109.5562	6.1602	109.5562	3,000.00
02/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5740	5	5740	5	0.00
02/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	143	0	143	0	0.00
02/10/2012	R204 On 02-May-13			Bond Future	6.20	110.8879	6.2038	110.8879	0.00
02/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2142	2	2142	2	0.00
02/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2196	2	2196	2	0.00
02/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2169	2	2169	2	0.00
02/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1696	2	1696	2	0.00
02/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1675	2	1675	2	0.00
02/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1718	2	1718	2	0.00
02/10/2012	R206 On 01-November-12			Bond Future	4.98	105.0747	4.9825	105.0747	1,120.00
02/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	164	0	164	0	0.00
02/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	85	0	85	0	0.00
02/10/2012	R206 On 07-February-13			Bond Future	4.90	102.7755	4.9022	102.7755	0.00
02/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	184	0	184	0	0.00
02/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	313	0	313	0	0.00
02/10/2012	R206 On 02-May-13			Bond Future	4.77	104.0248	4.7748	104.0248	0.00
02/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	45	0	45	0	0.00
02/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	46	0	46	0	0.00
02/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	47	0	47	0	0.00
02/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	988	1	988	1	0.00
02/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	994	1	994	1	0.00
02/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1000	1	1000	1	0.00
02/10/2012	R207 On 01-November-12			Bond Future	6.43	106.3453	6.4271	106.3453	18,919.00
02/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6486	6	6486	6	0.00
02/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	1	0	0.00
02/10/2012	R207 On 07-February-13			Bond Future	6.49	104.1894	6.4854	104.1894	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
02/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6556	6	6556	6	0.00
02/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	172	0	172	0	0.00
02/10/2012	R207 On 02-May-13			Bond Future	6.54	105.4559	6.5384	105.4559	0.00
02/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1962	2	1962	2	0.00
02/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2014	2	2014	2	0.00
02/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1987	2	1987	2	0.00
02/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2473	3	2473	3	0.00
02/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2444	3	2444	3	0.00
02/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2502	3	2502	3	0.00
02/10/2012	R208 On 01-November-12			Bond Future	6.58	101.2196	6.5829	101.2196	11,946.00
02/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1828	1	1828	1	0.00
02/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5686	5	5686	5	0.00
02/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6864	6	6864	6	0.00
02/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	2	0	2	0	0.00
02/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	8	0	8	0	12,250.00
02/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	384	1	384	1	0.00
02/10/2012	R208 On 07-February-13			Bond Future	6.64	102.6317	6.6421	102.6317	3,000.00
02/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	559	0	559	0	12,250.00
02/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	7020	7	7020	7	0.00
02/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	228	0	228	0	0.00
02/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4661	5	4661	5	0.00
02/10/2012	R208 On 02-May-13			Bond Future	6.69	100.4861	6.6925	100.4861	0.00
02/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2416	2	2416	2	0.00
02/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2385	2	2385	2	0.00
02/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2447	2	2447	2	0.00
02/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2644	3	2644	3	0.00
02/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	2705	3	2705	3	0.00
02/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2674	3	2674	3	0.00
02/10/2012	R209 On 01-November-12			Bond Future	8.34	78.7986	8.3394	78.7986	7,349.00
02/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	5399	5	5399	5	0.00
02/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	164	0	164	0	0.00
02/10/2012	R209 On 07-February-13			Bond Future	8.42	79.8979	8.4174	79.8979	0.00
02/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	6547	6	6547	6	0.00
02/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1450	2	1450	2	0.00

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02/10/2012	R209 On 02-May-13			Bond Future	8.48	77.7274	8.4842	77.7274	0.00
02/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2594	2	2594	2	0.00
02/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2624	2	2624	2	0.00
02/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2655	2	2655	2	0.00
02/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	6727	7	6727	7	0.00
02/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	6785	7	6785	7	0.00
02/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	6844	7	6844	7	0.00
02/10/2012	R210 On 01-November-12			Bond Future	156.67	156.6665	156.6673	156.6665	3,414.00
02/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	11677	12	11677	12	0.00
02/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	11657	12	11657	12	0.00
02/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	11667	12	11667	12	0.00
02/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R211 On 01-November-12			Bond Future	123.00	122.9993	122.9957	122.9993	703.00
02/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1006	1	1006	1	0.00
02/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	996	1	996	1	0.00
02/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	986	1	986	1	0.00
02/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R212 On 01-November-12			Bond Future	128.20	127.6693	128.1980	127.6693	5,084.00
02/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6208	6	6208	6	0.00
02/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6188	6	6188	6	0.00
02/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6198	6	6198	6	0.00
02/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
02/10/2012	R213 On 01-November-12			Bond Future	8.08	90.4205	8.0803	90.4205	6,022.00
02/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	488	0	488	0	140.00
02/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	6179	6	6179	6	0.00
02/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	104	0	104	0	0.00
02/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3451	4	3451	4	0.00
02/10/2012	R213 On 07-February-13			Bond Future	8.16	91.6818	8.1614	91.6818	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
02/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	7258	7	7258	7	0.00
02/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1216	1	1216	1	0.00
02/10/2012	R213 On 02-May-13			Bond Future	8.23	89.2618	8.2279	89.2618	0.00
02/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2877	3	2877	3	0.00
02/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2911	3	2911	3	0.00
02/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2944	3	2944	3	0.00
02/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6150	7	6150	7	0.00
02/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6206	7	6206	7	0.00
02/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	6261	7	6261	7	0.00
02/10/2012	R214 On 01-November-12			Bond Future	8.37	80.7223	8.3692	80.7223	1,714.00
02/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
02/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3332	4	3332	4	0.00
02/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3428	4	3428	4	0.00
02/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3524	4	3524	4	0.00