



# 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
03/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	2025 On 01-November-12			Bond Future	112.03	110.6927	112.0314	110.6927	6,017.00
03/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	12041	11	12041	11	0.00
03/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	12031	11	12031	11	0.00
03/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	12021	11	12021	11	0.00
03/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
03/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
03/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
03/10/2012	2038 On 01-November-12			Bond Future	109.77	108.0742	109.7697	108.0742	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	10780	9	10780	9	0.00
03/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	10760	9	10760	9	0.00
03/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	10770	9	10770	9	0.00
03/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
03/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
03/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
03/10/2012	2050 On 01-November-12			Bond Future	117.91	116.1238	117.9146	116.1238	0.00
03/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	13925	12	13925	12	0.00
03/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	13915	12	13915	12	0.00
03/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	13905	12	13905	12	0.00
03/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
03/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
03/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
03/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	AL7T On 01-November-12			Index Future	475.82	475.3820	475.8230	475.3820	12.00
03/10/2012	AL7T On 07-February-13			Index Future	482.63	482.1840	482.6320	482.1840	0.00
03/10/2012	ALBI On 01-November-12			Index Future	424.26	423.7170	424.2570	423.7170	893.00
03/10/2012	ALBI On 07-February-13			Index Future	430.33	429.7800	430.3290	429.7800	118.00
03/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	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
03/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2012	EL28 On 01-November-12			Bond Future	111.55	110.6774	111.5461	110.6774	0.00
03/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	5556	5	5556	5	0.00
03/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	5546	5	5546	5	0.00
03/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	5536	5	5536	5	0.00
03/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
03/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
03/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
03/10/2012	ES33 On 01-November-12			Bond Future	8.91	87.5703	8.9095	87.5703	303.00
03/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2396	2	2396	2	0.00
03/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/10/2012	ES33 On 07-February-13			Bond Future	9.01	88.7923	9.0140	88.7923	0.00
03/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
03/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
03/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
03/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3884	4	3884	4	0.00
03/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3973	4	3973	4	0.00
03/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4061	4	4061	4	0.00
03/10/2012	GOVI On 01-November-12			GOVI	424.69	424.1650	424.6860	424.1650	305.00
03/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	207260	20	207260	20	0.00
03/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
03/10/2012	GOVI On 07-February-13			GOVI	430.76	430.2340	430.7640	430.2340	24.00
03/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
03/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
03/10/2012	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
03/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	22460	3	22460	3	0.00
03/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	22360	3	22360	3	0.00
03/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	22260	3	22260	3	0.00
03/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2012	IGOV On 01-November-12			Index Future	193.16	190.2520	193.1550	190.2520	592.00
03/10/2012	IGOV On 07-February-13			Index Future	195.92	192.9740	195.9200	192.9740	14.00
03/10/2012	ILBI On 01-November-12			Index Future	515.26	514.1730	515.2560	514.1730	0.00
03/10/2012	ILBI On 07-February-13			Index Future	522.48	521.3810	522.4820	521.3810	169.00
03/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	500.00
03/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.93	95.0600	4.9300	95.0600	0.00
03/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.84	95.1400	4.8400	95.1400	840.00
03/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.79	95.1800	4.7900	95.1800	0.00
03/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.72	95.2200	4.7200	95.2200	0.00
03/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.71	95.2400	4.7100	95.2400	1,000.00
03/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.71	95.2400	4.7100	95.2400	500.00
03/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.75	95.1900	4.7500	95.1900	1,700.00
03/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.85	95.0900	4.8500	95.0900	1,500.00
03/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	4.97	94.9600	4.9700	94.9600	800.00
03/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.12	94.8200	5.1200	94.8200	0.00
03/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.26	94.6800	5.2600	94.6800	0.00
03/10/2012	R023 On 01-November-12			Bond Future	6.99	106.7382	6.9945	106.7382	1,049.00
03/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	342	0	342	0	0.00
03/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	491	0	491	0	0.00
03/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	416	0	416	0	0.00
03/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R023 On 07-February-13			Bond Future	7.06	108.2277	7.0646	108.2277	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	34	0	34	0	0.00
03/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	107	0	107	0	0.00
03/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	180	0	180	0	0.00
03/10/2012	R023 On 02-May-13			Bond Future	7.12	105.6293	7.1215	105.6293	0.00
03/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	514	1	514	1	0.00
03/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	442	1	442	1	0.00
03/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	587	1	587	1	0.00
03/10/2012	R157 On 01-November-12			Bond Future	5.31	123.2161	5.3080	123.2161	14,929.00
03/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1401	1	1401	1	5,630.00
03/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2724	3	2724	3	0.00
03/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	12	0	12	0	0.00
03/10/2012	R157 On 07-February-13			Bond Future	5.32	124.9356	5.3227	124.9356	100.00
03/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2569	2	2569	2	0.00
03/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	42	0	42	0	0.00
03/10/2012	R157 On 02-May-13			Bond Future	5.32	119.6515	5.3228	119.6515	0.00
03/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	746	1	746	1	0.00
03/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	759	1	759	1	0.00
03/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	772	1	772	1	0.00
03/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	681	1	681	1	0.00
03/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	693	1	693	1	0.00
03/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	704	1	704	1	0.00
03/10/2012	R186 On 01-November-12			Bond Future	7.50	129.6069	7.5017	129.6069	35,351.00
03/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	3711	4	3711	4	1,858.00
03/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	5166	5	5166	5	0.00
03/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	9594	9	9594	9	0.00
03/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	12429	12	12429	12	0.00
03/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	2	0	2	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
03/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	17	0	17	0	0.00
03/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	252	0	252	0	0.00
03/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	539	1	539	1	0.00
03/10/2012	R186 On 07-February-13			Bond Future	7.58	126.1258	7.5783	126.1258	1,650.00
03/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	6017	6	6017	6	0.00
03/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	8217	8	8217	8	0.00
03/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	9317	9	9317	9	0.00
03/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	2137	2	2137	2	670.00
03/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1344	1	1344	1	10,300.00
03/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	7274	7	7274	7	0.00
03/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	5456	6	5456	6	0.00
03/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	890	1	890	1	0.00
03/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1150	1	1150	1	2,000.00
03/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	1928	2	1928	2	150.00
03/10/2012	R186 On 02-May-13			Bond Future	7.65	127.6579	7.6451	127.6579	0.00
03/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3440	3	3440	3	0.00
03/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3482	3	3482	3	0.00
03/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3524	3	3524	3	0.00
03/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	5844	6	5844	6	0.00
03/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	5902	6	5902	6	0.00
03/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	5960	6	5960	6	0.00
03/10/2012	R189 On 01-November-12			Bond Future	213.43	213.4456	213.4300	213.4456	0.00
03/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5570	6	5570	6	0.00
03/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5580	6	5580	6	0.00
03/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5560	6	5560	6	0.00
03/10/2012	R197 On 01-November-12			Bond Future	283.28	279.5537	283.2833	279.5537	6,288.00
03/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	16293	13	16293	13	0.00
03/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	16283	13	16283	13	0.00
03/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	16273	13	16273	13	0.00
03/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
03/10/2012	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
03/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R201 On 01-November-12			Bond Future	4.78	111.1186	4.7755	111.1186	1,560.00
03/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	714	1	714	1	0.00
03/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	15	0	15	0	0.00
03/10/2012	R201 On 07-February-13			Bond Future	4.70	108.2611	4.7040	108.2611	0.00
03/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	669	1	669	1	0.00
03/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	163	0	163	0	0.00
03/10/2012	R201 On 02-May-13			Bond Future	4.61	109.5762	4.6131	109.5762	0.00
03/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	84	0	84	0	0.00
03/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	90	0	90	0	0.00
03/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	87	0	87	0	0.00
03/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1002	1	1002	1	0.00
03/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	988	1	988	1	0.00
03/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1015	1	1015	1	0.00
03/10/2012	R202 On 01-November-12			Bond Future	211.16	206.5635	211.1607	206.5635	50,731.00
03/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	19171	15	19171	15	0.00
03/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	19161	15	19161	15	0.00
03/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	19151	15	19151	15	0.00
03/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R203 On 01-November-12			Bond Future	5.76	111.4033	5.7554	111.4033	4,688.00
03/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4824	5	4824	5	0.00
03/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R203 On 07-February-13			Bond Future	5.80	112.9580	5.7956	112.9580	11,950.00
03/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1943	2	1943	2	12,600.00
03/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4771	5	4771	5	0.00
03/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3709	4	3709	4	0.00
03/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	183	0	183	0	30,250.00
03/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	80	0	80	0	0.00
03/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	629	1	629	1	3,254.00
03/10/2012	R203 On 02-May-13			Bond Future	5.83	110.1735	5.8250	110.1735	8.00
03/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1648	2	1648	2	0.00
03/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1603	1	1603	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1625	2	1625	2	0.00
03/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1325	1	1325	1	0.00
03/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1343	1	1343	1	0.00
03/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1308	1	1308	1	0.00
03/10/2012	R204 On 01-November-12			Bond Future	6.06	112.5410	6.0626	112.5410	5,818.00
03/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5984	6	5984	6	0.00
03/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R204 On 07-February-13			Bond Future	6.11	110.0813	6.1102	110.0813	3,000.00
03/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5975	6	5975	6	0.00
03/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	123	0	123	0	0.00
03/10/2012	R204 On 02-May-13			Bond Future	6.15	111.4185	6.1514	111.4185	0.00
03/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2280	2	2280	2	0.00
03/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2337	2	2337	2	0.00
03/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2309	2	2309	2	0.00
03/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1577	2	1577	2	0.00
03/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1557	2	1557	2	0.00
03/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1598	2	1598	2	0.00
03/10/2012	R206 On 01-November-12			Bond Future	4.93	105.1872	4.9311	105.1872	1,120.00
03/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	200	0	200	0	0.00
03/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	62	0	62	0	0.00
03/10/2012	R206 On 07-February-13			Bond Future	4.83	102.8900	4.8343	102.8900	0.00
03/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	210	0	210	0	0.00
03/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	278	0	278	0	0.00
03/10/2012	R206 On 02-May-13			Bond Future	4.68	104.1399	4.6848	104.1399	0.00
03/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	52	0	52	0	0.00
03/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	53	0	53	0	0.00
03/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	54	0	54	0	0.00
03/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	934	1	934	1	0.00
03/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	940	1	940	1	0.00
03/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	946	1	946	1	0.00
03/10/2012	R207 On 01-November-12			Bond Future	6.41	106.9113	6.4052	106.9113	18,919.00
03/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6614	6	6614	6	0.00
03/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	1	0	0.00
03/10/2012	R207 On 07-February-13			Bond Future	6.46	104.7638	6.4623	104.7638	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6674	7	6674	7	0.00
03/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	160	0	160	0	0.00
03/10/2012	R207 On 02-May-13			Bond Future	6.51	106.0365	6.5143	106.0365	0.00
03/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	2019	2	2019	2	0.00
03/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2072	2	2072	2	0.00
03/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	2045	2	2045	2	0.00
03/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2399	2	2399	2	0.00
03/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2371	2	2371	2	0.00
03/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2428	3	2428	3	0.00
03/10/2012	R208 On 01-November-12			Bond Future	6.56	101.7422	6.5610	101.7422	11,904.00
03/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1921	2	1921	2	0.00
03/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5825	6	5825	6	0.00
03/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	7005	7	7005	7	0.00
03/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	1	0	1	0	0.00
03/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	6	0	6	0	12,250.00
03/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	335	0	335	0	0.00
03/10/2012	R208 On 07-February-13			Bond Future	6.62	103.1620	6.6191	103.1620	3,000.00
03/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	584	1	584	1	12,250.00
03/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	7147	7	7147	7	0.00
03/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	212	0	212	0	0.00
03/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4542	5	4542	5	0.00
03/10/2012	R208 On 02-May-13			Bond Future	6.67	101.0221	6.6687	101.0221	0.00
03/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2482	2	2482	2	0.00
03/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2451	2	2451	2	0.00
03/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2514	2	2514	2	0.00
03/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2566	3	2566	3	0.00
03/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	2626	3	2626	3	0.00
03/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2596	3	2596	3	0.00
03/10/2012	R209 On 01-November-12			Bond Future	8.31	79.2744	8.3119	79.2744	7,349.00
03/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	5604	5	5604	5	0.00
03/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	136	0	136	0	0.00
03/10/2012	R209 On 07-February-13			Bond Future	8.39	80.3807	8.3890	80.3807	0.00
03/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	6714	7	6714	7	0.00
03/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1379	1	1379	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2012	R209 On 02-May-13			Bond Future	8.46	78.2154	8.4552	78.2154	0.00
03/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2675	3	2675	3	0.00
03/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2706	3	2706	3	0.00
03/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2738	3	2738	3	0.00
03/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	6570	7	6570	7	0.00
03/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	6627	7	6627	7	0.00
03/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	6686	7	6686	7	0.00
03/10/2012	R210 On 01-November-12			Bond Future	159.53	156.6673	159.5315	156.6673	3,414.00
03/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	14542	12	14542	12	0.00
03/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	14522	12	14522	12	0.00
03/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	14532	12	14532	12	0.00
03/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R211 On 01-November-12			Bond Future	123.49	122.9957	123.4903	122.9957	703.00
03/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1500	1	1500	1	0.00
03/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1490	1	1490	1	0.00
03/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1480	1	1480	1	0.00
03/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R212 On 01-November-12			Bond Future	129.69	128.1980	129.6893	128.1980	5,084.00
03/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	7699	6	7699	6	0.00
03/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	7679	6	7679	6	0.00
03/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	7689	6	7689	6	0.00
03/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
03/10/2012	R213 On 01-November-12			Bond Future	8.06	91.0439	8.0627	91.0439	6,022.00
03/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	504	0	504	0	140.00
03/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	6316	6	6316	6	0.00
03/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	88	0	88	0	0.00
03/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3313	3	3313	3	0.00
03/10/2012	R213 On 07-February-13			Bond Future	8.14	92.3144	8.1433	92.3144	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	7369	7	7369	7	0.00
03/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1171	1	1171	1	0.00
03/10/2012	R213 On 02-May-13			Bond Future	8.21	89.9014	8.2094	89.9014	0.00
03/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2931	3	2931	3	0.00
03/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2965	3	2965	3	0.00
03/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2999	3	2999	3	0.00
03/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6047	6	6047	6	0.00
03/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6102	6	6102	6	0.00
03/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	6158	6	6158	6	0.00
03/10/2012	R214 On 01-November-12			Bond Future	8.34	81.0449	8.3417	81.0449	1,714.00
03/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
03/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3084	3	3084	3	0.00
03/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3180	3	3180	3	0.00
03/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3276	4	3276	4	0.00