



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 03/07/2012 To: 03/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	0986 On 31-March-36			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
03/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	AL7T On 02-August-12			Index Future	451.47	448.9660	451.4660	448.9660	13.00
03/07/2012	AL7T On 01-November-12			Index Future	457.87	455.3300	457.8700	455.3300	0.00
03/07/2012	ALBI On 02-August-12			Index Future	406.76	404.6460	406.7560	404.6460	1,003.00
03/07/2012	ALBI On 01-November-12			Index Future	412.53	410.3820	412.5260	410.3820	0.00
03/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C206 On 15-January-14			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
03/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2012	ES33 On 02-August-12			Bond Future	9.02	87.8659	88.7077	87.8659	4,220.00
03/07/2012	ES33 On 01-November-12			Bond Future	9.11	85.3323	86.1850	85.3323	0.00
03/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	772	0	1	0	0.00
03/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/07/2012	GOVI On 02-August-12			GOVI	407.40	405.4060	407.3990	405.4060	266.00
03/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	91690	7	9	7	0.00
03/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
03/07/2012	GOVI On 01-November-12			GOVI	413.18	411.1520	413.1780	411.1520	0.00
03/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	92180	7	9	7	0.00
03/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
03/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
03/07/2012	IGOV On 02-August-12			Index Future	175.18	175.0690	175.1790	175.0690	594.00
03/07/2012	IGOV On 01-November-12			Index Future	177.66	177.5500	177.6640	177.5500	0.00
03/07/2012	IGOV On 07-February-13			Index Future	180.45	180.3230	180.4500	180.3230	14.00
03/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
03/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.55	94.4450	94.4550	94.4450	0.00
03/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.49	94.4950	94.5150	94.4950	0.00
03/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.42	94.5750	94.5850	94.5750	44,760.00
03/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.34	94.6350	94.6650	94.6350	0.00
03/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.28	94.6850	94.7250	94.6850	0.00
03/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.26	94.7150	94.7450	94.7150	840.00
03/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.26	94.7150	94.7450	94.7150	1,000.00
03/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.33	94.6250	94.6750	94.6250	500.00
03/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.46	94.4850	94.5450	94.4850	1,700.00
03/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.62	94.3250	94.3850	94.3250	1,500.00
03/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.81	94.1350	94.1950	94.1350	400.00
03/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	6.07	93.9650	93.9350	93.9650	0.00
03/07/2012	R157 On 02-August-12			Bond Future	5.96	126.1636	126.3940	126.1636	15,480.00
03/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	726	1	1	1	0.00
03/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1256	1	1	1	1,250.00
03/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	1850	2	2	2	0.00
03/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3075	3	3	3	0.00
03/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	7	0	0	0	1,250.00
03/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	35	0	0	0	0.00
03/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	130	0	0	0	0.00
03/07/2012	R157 On 01-November-12			Bond Future	5.99	121.1463	121.3812	121.1463	200.00
03/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	475	0	0	0	5,630.00
03/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1176	1	1	1	0.00
03/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	442	1	0	1	0.00
03/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	1075	1	1	1	0.00
03/07/2012	R157 On 07-February-13			Bond Future	6.01	123.0386	123.2850	123.0386	0.00
03/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1405	1	1	1	0.00
03/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	686	1	1	1	0.00
03/07/2012	R186 On 02-August-12			Bond Future	7.87	122.7873	123.6875	122.7873	34,845.00
03/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	699	0	1	0	276.00
03/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	824	1	1	1	2,700.00
03/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	1038	1	1	1	43.00
03/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	10403	10	10	10	0.00
03/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	7443	7	7	7	0.00
03/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	8230	7	8	7	0.00
03/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	8317	7	8	7	0.00
03/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	2234	2	2	2	1,099.00
03/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	3992	3	4	3	8,750.00
03/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	4387	4	4	4	0.00
03/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	297	0	0	0	900.00
03/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	372	1	0	1	0.00
03/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	1004	1	1	1	0.00
03/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	27	0	0	0	43.00
03/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	28	0	0	0	2,700.00
03/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	47	0	0	0	276.00
03/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	6	0	0	0	199.00
03/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	2167	3	2	3	0.00
03/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	2552	3	3	3	0.00
03/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	2830	4	3	4	0.00
03/07/2012	R186 On 01-November-12			Bond Future	7.94	124.5338	125.4363	124.5338	200.00
03/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	6850	6	7	6	0.00

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03/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	9050	8	9	8	0.00
03/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	3050	3	3	3	1,858.00
03/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	3898	3	4	3	200.00
03/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	3330	4	3	4	0.00
03/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	4226	5	4	5	0.00
03/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	970	1	1	1	1,858.00
03/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1620	2	2	2	200.00
03/07/2012	R186 On 07-February-13			Bond Future	8.01	121.1813	122.1127	121.1813	0.00
03/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	7436	7	7	7	0.00
03/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	3203	4	3	4	0.00
03/07/2012	R189 On 02-August-12			Bond Future	220.13	220.1353	220.1258	220.1353	0.00
03/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	476	0	0	0	0.00
03/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
03/07/2012	R197 On 02-August-12			Bond Future	256.02	256.0138	256.0220	256.0138	1,858.00
03/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	0	0	0	0	0.00
03/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	128	0	0	0	0.00
03/07/2012	R201 On 02-August-12			Bond Future	5.03	109.1679	109.3351	109.1679	1,620.00
03/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	469	0	0	0	0.00
03/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	72	0	0	0	0.00
03/07/2012	R201 On 01-November-12			Bond Future	4.94	110.7166	110.8878	110.7166	0.00
03/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	640	1	1	1	0.00
03/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	277	0	0	0	0.00
03/07/2012	R201 On 07-February-13			Bond Future	4.79	108.0330	108.2145	108.0330	0.00
03/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	750	1	1	1	0.00
03/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	399	0	0	0	0.00
03/07/2012	R202 On 02-August-12			Bond Future	189.58	188.9832	189.5829	188.9832	48,173.00
03/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	1143	1	1	1	0.00
03/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
03/07/2012	R203 On 02-August-12			Bond Future	6.48	110.4728	110.8400	110.4728	13,406.00
03/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	901	1	1	1	4,200.00
03/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	1755	1	2	1	1,400.00

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03/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	2979	3	3	3	0.00
03/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	4682	4	5	4	0.00
03/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	1	0	0	0	4,200.00
03/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	15	0	0	0	1,400.00
03/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	102	0	0	0	0.00
03/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	355	1	0	1	0.00
03/07/2012	R203 On 01-November-12			Bond Future	6.53	107.8818	108.2536	107.8818	0.00
03/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	2215	2	2	2	0.00
03/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	750	1	1	1	0.00
03/07/2012	R203 On 07-February-13			Bond Future	6.57	109.5677	109.9526	109.5677	0.00
03/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	2612	2	3	2	0.00
03/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	1139	1	1	1	0.00
03/07/2012	R204 On 02-August-12			Bond Future	6.78	106.8092	107.2428	106.8092	4,101.00
03/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	2080	2	2	2	0.00
03/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	141	0	0	0	0.00
03/07/2012	R204 On 01-November-12			Bond Future	6.83	108.3207	108.7642	108.3207	0.00
03/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	2825	3	3	3	0.00
03/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	869	1	1	1	0.00
03/07/2012	R204 On 07-February-13			Bond Future	6.89	105.9798	106.4349	105.9798	0.00
03/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3361	3	3	3	0.00
03/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1412	2	1	2	0.00
03/07/2012	R206 On 02-August-12			Bond Future	5.09	103.6757	103.7640	103.6757	1,240.00
03/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	202	0	0	0	0.00
03/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	62	0	0	0	0.00
03/07/2012	R206 On 01-November-12			Bond Future	4.94	105.1457	105.2356	105.1457	0.00
03/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	311	0	0	0	0.00
03/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	183	0	0	0	0.00
03/07/2012	R206 On 07-February-13			Bond Future	4.65	103.0212	103.1196	103.0212	0.00
03/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	371	0	0	0	0.00
03/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	271	0	0	0	0.00
03/07/2012	R207 On 02-August-12			Bond Future	7.03	101.1698	101.7268	101.1698	26,843.00
03/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	2830	2	3	2	0.00

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03/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	88	0	0	0	0.00
03/07/2012	R207 On 01-November-12			Bond Future	7.08	102.6020	103.1706	102.6020	0.00
03/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	3578	3	4	3	0.00
03/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	834	1	1	1	0.00
03/07/2012	R207 On 07-February-13			Bond Future	7.14	100.5631	101.1452	100.5631	0.00
03/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4174	4	4	4	0.00
03/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1409	2	1	2	0.00
03/07/2012	R208 On 02-August-12			Bond Future	7.15	99.2389	99.8134	99.2389	15,844.00
03/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	1060	1	1	1	3,450.00
03/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	6595	6	7	6	0.00
03/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	2368	2	2	2	1,150.00
03/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	4005	3	4	3	0.00
03/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	41	0	0	0	1,150.00
03/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	211	0	0	0	0.00
03/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	2	0	0	0	3,450.00
03/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	753	1	1	1	0.00
03/07/2012	R208 On 01-November-12			Bond Future	7.21	97.2499	97.8342	97.2499	0.00
03/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	3920	4	4	4	0.00
03/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	965	1	1	1	0.00
03/07/2012	R208 On 07-February-13			Bond Future	7.27	98.7738	99.3717	98.7738	0.00
03/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	4596	4	5	4	0.00
03/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1595	2	2	2	0.00
03/07/2012	R209 On 02-August-12			Bond Future	8.43	79.1350	79.9738	79.1350	28,352.00
03/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	4092	3	4	3	0.00
03/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	253	0	0	0	0.00
03/07/2012	R209 On 01-November-12			Bond Future	8.50	77.1091	77.9701	77.1091	0.00
03/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	5648	5	6	5	0.00
03/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	1718	2	2	2	0.00
03/07/2012	R209 On 07-February-13			Bond Future	8.56	78.3126	79.1863	78.3126	0.00
03/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	6764	6	7	6	0.00
03/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	2862	3	3	3	0.00
03/07/2012	R210 On 02-August-12			Bond Future	142.63	142.9011	142.6323	142.9011	992.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	0	0	0	0	0.00
03/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	28	0	0	0	0.00
03/07/2012	R211 On 02-August-12			Bond Future	120.45	120.7098	120.4468	120.7098	480.00
03/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	87	0	0	0	0.00
03/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
03/07/2012	R212 On 02-August-12			Bond Future	118.11	117.9061	118.1093	117.9061	3,064.00
03/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	719	1	1	1	0.00
03/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
03/07/2012	R213 On 02-August-12			Bond Future	8.30	90.0729	90.8531	90.0729	4,725.00
03/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	3932	3	4	3	0.00
03/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	275	0	0	0	0.00
03/07/2012	R213 On 01-November-12			Bond Future	8.37	87.8130	88.5988	87.8130	0.00
03/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	5434	5	5	5	0.00
03/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	1805	2	2	2	0.00
03/07/2012	R213 On 07-February-13			Bond Future	8.44	89.1886	89.9951	89.1886	0.00
03/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	6696	6	7	6	0.00
03/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	2973	3	3	3	0.00
03/07/2012	R214 On 02-August-12			Bond Future	8.49	80.6573	81.5438	80.6573	1,530.00
03/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	3853	3	4	3	0.00
03/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00