



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 10/07/2012 To: 10/07/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	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
10/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	2025 On 02-August-12			Bond Future	99.18	99.1858	99.1765	99.1858	1,612.00
10/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	834	1	1	1	0.00
10/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	824	1	1	1	0.00
10/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	814	1	1	1	0.00
10/07/2012	2025 On 01-November-12			Bond Future	100.58	100.5869	100.5771	100.5869	0.00
10/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	587	1	1	1	0.00
10/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	567	1	1	1	0.00
10/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	577	1	1	1	0.00
10/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
10/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
10/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	AL7T On 02-August-12			Index Future	453.94	451.5290	453.9390	451.5290	13.00
10/07/2012	AL7T On 01-November-12			Index Future	460.35	457.9080	460.3490	457.9080	0.00
10/07/2012	ALBI On 02-August-12			Index Future	408.43	406.5710	408.4340	406.5710	1,003.00
10/07/2012	ALBI On 01-November-12			Index Future	414.20	412.3140	414.2020	412.3140	0.00
10/07/2012	C157 On 15-September-15			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
10/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	CS26 On 02-April-26			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
10/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2012	ES33 On 02-August-12			Bond Future	8.97	88.5002	89.1000	88.5002	4,220.00
10/07/2012	ES33 On 01-November-12			Bond Future	9.06	85.9726	86.5710	85.9726	0.00
10/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1158	1	1	1	0.00
10/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/07/2012	GOVI On 02-August-12			GOVI	409.03	407.2370	409.0310	407.2370	266.00
10/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	108010	9	11	9	0.00
10/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
10/07/2012	GOVI On 01-November-12			GOVI	414.81	412.9890	414.8070	412.9890	0.00
10/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	108470	9	11	9	0.00
10/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
10/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2012	IGOV On 02-August-12			Index Future	175.75	175.7480	175.7540	175.7480	594.00
10/07/2012	IGOV On 01-November-12			Index Future	178.24	178.2300	178.2360	178.2300	0.00
10/07/2012	IGOV On 07-February-13			Index Future	181.01	181.0110	181.0110	181.0110	14.00
10/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
10/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.56	94.4450	94.4400	94.4450	0.00
10/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.44	94.5650	94.5600	94.5650	0.00
10/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.37	94.6050	94.6300	94.6050	44,760.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2012	JBAF On	17-October-12			Jibar Tradeable Future	5.28	94.6950	94.7200	94.6950	0.00
10/07/2012	JBAF On	21-November-12			Jibar Tradeable Future	5.23	94.7350	94.7700	94.7350	0.00
10/07/2012	JBAF On	19-December-12			Jibar Tradeable Future	5.18	94.7750	94.8200	94.7750	840.00
10/07/2012	JBAF On	20-March-13			Jibar Tradeable Future	5.18	94.7750	94.8200	94.7750	1,000.00
10/07/2012	JBAF On	19-June-13			Jibar Tradeable Future	5.25	94.6950	94.7500	94.6950	500.00
10/07/2012	JBAF On	18-September-13			Jibar Tradeable Future	5.38	94.5650	94.6200	94.5650	1,700.00
10/07/2012	JBAF On	18-December-13			Jibar Tradeable Future	5.54	94.4050	94.4600	94.4050	1,500.00
10/07/2012	JBAF On	19-March-14			Jibar Tradeable Future	5.73	94.2250	94.2700	94.2250	400.00
10/07/2012	JBAF On	18-June-14			Jibar Tradeable Future	5.91	94.0150	94.0900	94.0150	0.00
10/07/2012	R157 On	02-August-12			Bond Future	5.89	126.4130	126.6282	126.4130	15,680.00
10/07/2012	R157 On	02-August-12	6.15	Call	Bond Future	885	1	1	1	0.00
10/07/2012	R157 On	02-August-12	6.35	Call	Bond Future	1465	1	1	1	1,250.00
10/07/2012	R157 On	02-August-12	6.95	Call	Bond Future	3309	3	3	3	0.00
10/07/2012	R157 On	02-August-12	6.55	Call	Bond Future	2079	2	2	2	0.00
10/07/2012	R157 On	02-August-12	6.55	Put	Bond Future	1	0	0	0	1,250.00
10/07/2012	R157 On	02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
10/07/2012	R157 On	02-August-12	6.35	Put	Bond Future	10	0	0	0	0.00
10/07/2012	R157 On	02-August-12	6.15	Put	Bond Future	55	0	0	0	0.00
10/07/2012	R157 On	01-November-12			Bond Future	5.91	121.3957	121.6108	121.3957	200.00
10/07/2012	R157 On	01-November-12	5.78	Call	Bond Future	545	0	1	0	5,630.00
10/07/2012	R157 On	01-November-12	6.24	Call	Bond Future	1312	1	1	1	0.00
10/07/2012	R157 On	01-November-12	6.24	Put	Bond Future	348	0	0	0	0.00
10/07/2012	R157 On	01-November-12	5.78	Put	Bond Future	916	1	1	1	0.00
10/07/2012	R157 On	07-February-13			Bond Future	5.92	123.2902	123.5031	123.2902	0.00
10/07/2012	R157 On	07-February-13	6.28	Call	Bond Future	1528	1	2	1	0.00
10/07/2012	R157 On	07-February-13	6.28	Put	Bond Future	591	1	1	1	0.00
10/07/2012	R186 On	02-August-12			Bond Future	7.81	123.5793	124.3391	123.5793	34,705.00
10/07/2012	R186 On	02-August-12	7.66	Call	Bond Future	735	1	1	1	276.00
10/07/2012	R186 On	02-August-12	7.70	Call	Bond Future	878	1	1	1	2,700.00
10/07/2012	R186 On	02-August-12	7.76	Call	Bond Future	1124	1	1	1	43.00
10/07/2012	R186 On	02-August-12	9.00	Call	Bond Future	11050	10	11	10	0.00
10/07/2012	R186 On	02-August-12	8.66	Call	Bond Future	8060	7	8	7	0.00
10/07/2012	R186 On	02-August-12	8.75	Call	Bond Future	8860	8	9	8	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
10/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	8948	8	9	8	0.00
10/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	2497	2	2	2	1,099.00
10/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	4872	4	5	4	0.00
10/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	4446	4	4	4	8,750.00
10/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	174	0	0	0	0.00
10/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	131	0	0	0	900.00
10/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	615	1	1	1	0.00
10/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	6	0	0	0	43.00
10/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	6	0	0	0	2,700.00
10/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	12	0	0	0	276.00
10/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	1	0	0	0	199.00
10/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	1601	2	2	2	0.00
10/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	1955	2	2	2	0.00
10/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	2215	3	2	3	0.00
10/07/2012	R186 On 01-November-12			Bond Future	7.87	125.3302	126.0952	125.3302	267.00
10/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	7250	7	7	7	0.00
10/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	9527	9	10	9	0.00
10/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	3258	3	3	3	1,858.00
10/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	4158	4	4	4	200.00
10/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	2931	3	3	3	0.00
10/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	3775	4	4	4	0.00
10/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	788	1	1	1	1,858.00
10/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1361	2	1	2	200.00
10/07/2012	R186 On 07-February-13			Bond Future	7.94	121.9898	122.7583	121.9898	0.00
10/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	7787	7	8	7	0.00
10/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	2908	3	3	3	0.00
10/07/2012	R189 On 02-August-12			Bond Future	220.06	220.0729	220.0647	220.0729	0.00
10/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	415	0	0	0	0.00
10/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
10/07/2012	R197 On 02-August-12			Bond Future	258.50	258.4922	258.5014	258.4922	4,228.00
10/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	2351	2	2	2	0.00
10/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00

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10/07/2012	R201 On	02-August-12				Bond Future	4.96	109.3374	109.4910	109.3374	1,620.00
10/07/2012	R201 On	02-August-12	5.20	Call		Bond Future	581	0	1	0	0.00
10/07/2012	R201 On	02-August-12	5.20	Put		Bond Future	28	0	0	0	0.00
10/07/2012	R201 On	01-November-12				Bond Future	4.86	110.8816	111.0385	110.8816	0.00
10/07/2012	R201 On	01-November-12	5.11	Call		Bond Future	727	1	1	1	0.00
10/07/2012	R201 On	01-November-12	5.11	Put		Bond Future	214	0	0	0	0.00
10/07/2012	R201 On	07-February-13				Bond Future	4.71	108.1998	108.3560	108.1998	0.00
10/07/2012	R201 On	07-February-13	4.98	Call		Bond Future	830	1	1	1	0.00
10/07/2012	R201 On	07-February-13	4.98	Put		Bond Future	337	0	0	0	0.00
10/07/2012	R202 On	02-August-12				Bond Future	189.05	189.0411	189.0499	189.0411	48,173.00
10/07/2012	R202 On	02-August-12	188.44	Call		Bond Future	610	1	1	1	0.00
10/07/2012	R202 On	02-August-12	188.44	Put		Bond Future	0	0	0	0	0.00
10/07/2012	R203 On	02-August-12				Bond Future	6.38	110.9253	111.2673	110.9253	13,406.00
10/07/2012	R203 On	02-August-12	6.60	Call		Bond Future	1142	1	1	1	4,200.00
10/07/2012	R203 On	02-August-12	7.55	Call		Bond Future	5109	5	5	5	0.00
10/07/2012	R203 On	02-August-12	6.85	Call		Bond Future	2112	2	2	2	1,400.00
10/07/2012	R203 On	02-August-12	7.15	Call		Bond Future	3394	3	3	3	0.00
10/07/2012	R203 On	02-August-12	7.15	Put		Bond Future	2	0	0	0	1,400.00
10/07/2012	R203 On	02-August-12	6.85	Put		Bond Future	32	0	0	0	0.00
10/07/2012	R203 On	02-August-12	7.55	Put		Bond Future	0	0	0	0	4,200.00
10/07/2012	R203 On	02-August-12	6.60	Put		Bond Future	169	0	0	0	0.00
10/07/2012	R203 On	01-November-12				Bond Future	6.43	108.3307	108.6829	108.3307	883.00
10/07/2012	R203 On	01-November-12	6.87	Call		Bond Future	2479	2	2	2	0.00
10/07/2012	R203 On	01-November-12	6.87	Put		Bond Future	585	1	1	1	0.00
10/07/2012	R203 On	07-February-13				Bond Future	6.47	110.0216	110.3758	110.0216	0.00
10/07/2012	R203 On	07-February-13	6.94	Call		Bond Future	2863	3	3	3	0.00
10/07/2012	R203 On	07-February-13	6.94	Put		Bond Future	967	1	1	1	0.00
10/07/2012	R204 On	02-August-12				Bond Future	6.69	107.2322	107.7211	107.2322	4,061.00
10/07/2012	R204 On	02-August-12	7.15	Call		Bond Future	2466	2	2	2	0.00
10/07/2012	R204 On	02-August-12	7.15	Put		Bond Future	49	0	0	0	0.00
10/07/2012	R204 On	01-November-12				Bond Future	6.74	108.7488	109.2408	108.7488	0.00
10/07/2012	R204 On	01-November-12	7.22	Call		Bond Future	3120	3	3	3	0.00

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10/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	688	1	1	1	0.00
10/07/2012	R204 On 07-February-13			Bond Future	6.79	106.4104	106.9121	106.4104	0.00
10/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3643	3	4	3	0.00
10/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1216	1	1	1	0.00
10/07/2012	R206 On 02-August-12			Bond Future	5.02	103.7626	103.8579	103.7626	1,240.00
10/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	261	0	0	0	0.00
10/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	27	0	0	0	0.00
10/07/2012	R206 On 01-November-12			Bond Future	4.87	105.2286	105.3245	105.2286	0.00
10/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	358	0	0	0	0.00
10/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	142	0	0	0	0.00
10/07/2012	R206 On 07-February-13			Bond Future	4.57	103.1041	103.1971	103.1041	0.00
10/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	410	0	0	0	0.00
10/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	233	0	0	0	0.00
10/07/2012	R207 On 02-August-12			Bond Future	6.93	101.7211	102.2820	101.7211	28,653.00
10/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	3322	3	3	3	0.00
10/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	24	0	0	0	0.00
10/07/2012	R207 On 01-November-12			Bond Future	6.98	103.1594	103.7263	103.1594	0.00
10/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	3948	4	4	4	0.00
10/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	648	1	1	1	0.00
10/07/2012	R207 On 07-February-13			Bond Future	7.04	101.1235	101.6988	101.1235	0.00
10/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4522	4	5	4	0.00
10/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1203	1	1	1	0.00
10/07/2012	R208 On 02-August-12			Bond Future	7.07	99.8071	100.3479	99.8071	15,844.00
10/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	1279	1	1	1	3,450.00
10/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	7128	7	7	7	0.00
10/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	2775	2	3	2	1,150.00
10/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	4508	4	5	4	0.00
10/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	10	0	0	0	1,150.00
10/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	83	0	0	0	0.00
10/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
10/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	438	1	0	1	0.00
10/07/2012	R208 On 01-November-12			Bond Future	7.12	97.8220	98.3738	97.8220	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
10/07/2012	R208 On	01-November-12	7.70	Call	Bond Future	4267	4	4	4	0.00
10/07/2012	R208 On	01-November-12	7.70	Put	Bond Future	773	1	1	1	0.00
10/07/2012	R208 On	07-February-13			Bond Future	7.18	99.3479	99.9023	99.3479	0.00
10/07/2012	R208 On	07-February-13	7.78	Call	Bond Future	4921	5	5	5	0.00
10/07/2012	R208 On	07-February-13	7.78	Put	Bond Future	1389	2	1	2	0.00
10/07/2012	R209 On	02-August-12			Bond Future	8.40	79.6732	80.2679	79.6732	18,552.00
10/07/2012	R209 On	02-August-12	8.91	Call	Bond Future	4267	4	4	4	0.00
10/07/2012	R209 On	02-August-12	8.91	Put	Bond Future	134	0	0	0	0.00
10/07/2012	R209 On	01-November-12			Bond Future	8.46	77.6568	78.2605	77.6568	0.00
10/07/2012	R209 On	01-November-12	8.99	Call	Bond Future	5768	5	6	5	0.00
10/07/2012	R209 On	01-November-12	8.99	Put	Bond Future	1547	2	2	2	0.00
10/07/2012	R209 On	07-February-13			Bond Future	8.53	78.8690	79.4810	78.8690	0.00
10/07/2012	R209 On	07-February-13	9.06	Call	Bond Future	6891	6	7	6	0.00
10/07/2012	R209 On	07-February-13	9.06	Put	Bond Future	2695	3	3	3	0.00
10/07/2012	R210 On	02-August-12			Bond Future	142.49	142.4878	142.4945	142.4878	992.00
10/07/2012	R210 On	02-August-12	142.66	Call	Bond Future	0	0	0	0	0.00
10/07/2012	R210 On	02-August-12	142.66	Put	Bond Future	166	0	0	0	0.00
10/07/2012	R211 On	02-August-12			Bond Future	120.45	120.4456	120.4457	120.4456	480.00
10/07/2012	R211 On	02-August-12	120.36	Call	Bond Future	86	0	0	0	0.00
10/07/2012	R211 On	02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
10/07/2012	R212 On	02-August-12			Bond Future	118.94	118.9340	118.9382	118.9340	3,064.00
10/07/2012	R212 On	02-August-12	117.39	Call	Bond Future	1548	2	2	2	0.00
10/07/2012	R212 On	02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
10/07/2012	R213 On	02-August-12			Bond Future	8.26	90.6316	91.1956	90.6316	4,885.00
10/07/2012	R213 On	02-August-12	8.74	Call	Bond Future	4143	4	4	4	0.00
10/07/2012	R213 On	02-August-12	8.74	Put	Bond Future	144	0	0	0	0.00
10/07/2012	R213 On	01-November-12			Bond Future	8.32	88.3720	88.9448	88.3720	0.00
10/07/2012	R213 On	01-November-12	8.81	Call	Bond Future	5588	5	6	5	0.00
10/07/2012	R213 On	01-November-12	8.81	Put	Bond Future	1612	2	2	2	0.00
10/07/2012	R213 On	07-February-13			Bond Future	8.40	89.7470	90.3274	89.7470	0.00
10/07/2012	R213 On	07-February-13	8.90	Call	Bond Future	6845	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	2789	3	3	3	0.00
10/07/2012	R214 On 02-August-12			Bond Future	8.46	81.2726	81.8519	81.2726	1,700.00
10/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	4161	4	4	4	0.00
10/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00