



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 05/09/2012 To: 05/09/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	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
05/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	2025 On 01-November-12			Bond Future	106.70	106.7029	106.7030	106.7029	4,417.00
05/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	6713	7	7	7	0.00
05/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	6703	7	7	7	0.00
05/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	6693	7	7	7	0.00
05/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
05/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
05/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
05/09/2012	2038 On 01-November-12			Bond Future	104.79	104.7856	104.7904	104.7856	0.00
05/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	5800	6	6	6	0.00
05/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	5780	6	6	6	0.00
05/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	5790	6	6	6	0.00
05/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
05/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
05/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
05/09/2012	2050 On 01-November-12			Bond Future	111.25	111.2472	111.2524	111.2472	0.00
05/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	7262	7	7	7	0.00
05/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	7252	7	7	7	0.00
05/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	7242	7	7	7	0.00
05/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
05/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
05/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
05/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	8608 On 21-December-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
05/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	AL7T On 01-November-12			Index Future	473.77	474.4990	473.7670	474.4990	13.00
05/09/2012	AL7T On 07-February-13			Index Future	480.50	481.1460	480.5010	481.1460	0.00
05/09/2012	ALBI On 01-November-12			Index Future	425.25	425.9670	425.2460	425.9670	893.00
05/09/2012	ALBI On 07-February-13			Index Future	431.29	431.9330	431.2910	431.9330	118.00
05/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C212 On 31-January-22			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
05/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2012	EL28 On 01-November-12			Bond Future	108.27	108.9669	108.2661	108.9669	0.00
05/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2276	3	2	3	0.00
05/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2266	3	2	3	0.00
05/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2256	3	2	3	0.00
05/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
05/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
05/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
05/09/2012	ES33 On 01-November-12			Bond Future	8.71	89.7325	89.5257	89.7325	303.00
05/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4113	4	4	4	0.00
05/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/09/2012	ES33 On 07-February-13			Bond Future	8.81	90.9900	90.7658	90.9900	0.00
05/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
05/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
05/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
05/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2153	2	2	2	0.00
05/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2241	2	2	2	0.00
05/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2330	2	2	2	0.00
05/09/2012	GOVI On 01-November-12			GOVI	425.29	425.9570	425.2880	425.9570	264.00
05/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	213280	22	21	22	0.00
05/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
05/09/2012	GOVI On 07-February-13			GOVI	431.33	431.9240	431.3340	431.9240	0.00
05/09/2012	GOVI On 07-February-13	432.99	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
05/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
05/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
05/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	16760	1	2	1	0.00
05/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	16660	1	2	1	0.00
05/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	16560	1	2	1	0.00
05/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2012	IGOV On 01-November-12			Index Future	185.80	185.5980	185.7980	185.5980	594.00
05/09/2012	IGOV On 07-February-13			Index Future	188.44	188.1980	188.4390	188.1980	14.00
05/09/2012	ILBI On 01-November-12			Index Future	502.48	502.4710	502.4750	502.4710	0.00
05/09/2012	ILBI On 07-February-13			Index Future	509.49	509.4850	509.4930	509.4850	169.00
05/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
05/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
05/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	44,760.00
05/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.95	95.0500	95.0500	95.0500	0.00
05/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.87	95.1400	95.1300	95.1400	0.00
05/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.80	95.2100	95.2000	95.2100	840.00
05/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.78	95.2300	95.2200	95.2300	0.00
05/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.76	95.2500	95.2400	95.2500	0.00
05/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.2500	95.2400	95.2500	1,000.00
05/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.81	95.2000	95.1900	95.2000	500.00
05/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.1200	95.1100	95.1200	1,700.00
05/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.01	95.0100	94.9900	95.0100	1,500.00
05/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.14	94.8700	94.8600	94.8700	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.30	94.7200	94.7000	94.7200	0.00
05/09/2012	R023 On 01-November-12			Bond Future	7.00	107.1039	106.8775	107.1039	1,049.00
05/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	314	1	0	1	0.00
05/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	463	1	0	1	0.00
05/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	388	1	0	1	0.00
05/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R023 On 07-February-13			Bond Future	7.07	108.6048	108.3579	108.6048	0.00
05/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	74	0	0	0	0.00
05/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	147	0	0	0	0.00
05/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	221	0	0	0	0.00
05/09/2012	R023 On 02-May-13			Bond Future	7.12	106.0737	105.7828	106.0737	0.00
05/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	533	0	1	0	0.00
05/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	461	0	0	0	0.00
05/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	605	0	1	0	0.00
05/09/2012	R157 On 01-November-12			Bond Future	5.41	123.1518	123.0777	123.1518	15,680.00
05/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1195	1	1	1	5,630.00
05/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2439	3	2	3	0.00
05/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	8	0	0	0	0.00
05/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	99	0	0	0	0.00
05/09/2012	R157 On 07-February-13			Bond Future	5.44	124.8776	124.7826	124.8776	100.00
05/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2304	2	2	2	0.00
05/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	88	0	0	0	0.00
05/09/2012	R157 On 02-May-13			Bond Future	5.44	119.6647	119.5216	119.6647	0.00
05/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	720	1	1	1	0.00
05/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	731	1	1	1	0.00

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05/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	742	1	1	1	0.00
05/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	939	1	1	1	0.00
05/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	953	1	1	1	0.00
05/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	967	1	1	1	0.00
05/09/2012	R186 On 01-November-12			Bond Future	7.36	131.4388	131.1841	131.4388	35,665.00
05/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5357	6	5	6	1,858.00
05/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	6784	7	7	7	0.00
05/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	11069	11	11	11	0.00
05/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	13852	14	14	14	0.00
05/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	24	0	0	0	1,858.00
05/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	92	0	0	0	0.00
05/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	469	0	0	0	0.00
05/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	785	1	1	1	0.00
05/09/2012	R186 On 07-February-13			Bond Future	7.44	127.9907	127.7115	127.9907	1,750.00
05/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	10799	11	11	11	0.00
05/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	3185	3	3	3	670.00
05/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	2193	2	2	2	10,300.00
05/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6717	7	7	7	0.00
05/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	5098	5	5	5	0.00
05/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	966	1	1	1	0.00
05/09/2012	R186 On 02-May-13			Bond Future	7.50	129.6213	129.2892	129.6213	0.00
05/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4691	5	5	5	0.00
05/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4600	5	5	5	0.00
05/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4645	5	5	5	0.00
05/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5615	5	6	5	0.00
05/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5670	6	6	6	0.00
05/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5560	5	6	5	0.00
05/09/2012	R189 On 01-November-12			Bond Future	214.07	214.0976	214.0744	214.0976	0.00
05/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	4926	5	5	5	0.00
05/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	4936	5	5	5	0.00

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05/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	4916	5	5	5	0.00
05/09/2012	R197 On 01-November-12			Bond Future	271.89	271.8945	271.8945	271.8945	6,268.00
05/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	4905	5	5	5	0.00
05/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	4895	5	5	5	0.00
05/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	4885	5	5	5	0.00
05/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R201 On 01-November-12			Bond Future	4.78	111.2651	111.2049	111.2651	1,560.00
05/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	735	1	1	1	0.00
05/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	55	0	0	0	0.00
05/09/2012	R201 On 07-February-13			Bond Future	4.72	108.4159	108.3372	108.4159	0.00
05/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	670	1	1	1	0.00
05/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	195	0	0	0	0.00
05/09/2012	R201 On 02-May-13			Bond Future	4.62	109.7973	109.6756	109.7973	0.00
05/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	138	0	0	0	0.00
05/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	144	0	0	0	0.00
05/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	141	0	0	0	0.00
05/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1065	1	1	1	0.00
05/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1052	1	1	1	0.00
05/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1078	1	1	1	0.00
05/09/2012	R202 On 01-November-12			Bond Future	200.85	199.9023	200.8511	199.9023	49,424.00
05/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	8861	8	9	8	0.00
05/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	8851	8	9	8	0.00
05/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	8841	8	9	8	0.00
05/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R203 On 01-November-12			Bond Future	5.89	111.1356	111.0378	111.1356	4,837.00
05/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4266	4	4	4	0.00
05/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	16	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
05/09/2012	R203 On 07-February-13			Bond Future	5.94	112.6930	112.5758	112.6930	11,310.00
05/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1704	2	2	2	12,600.00
05/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4311	4	4	4	0.00
05/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3310	3	3	3	0.00
05/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	379	0	0	0	30,250.00
05/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	215	0	0	0	0.00
05/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	985	1	1	1	0.00
05/09/2012	R203 On 02-May-13			Bond Future	5.97	109.9705	109.8093	109.9705	8.00
05/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1535	2	2	2	0.00
05/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1498	2	1	2	0.00
05/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1516	2	2	2	0.00
05/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1795	2	2	2	0.00
05/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1816	2	2	2	0.00
05/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1774	2	2	2	0.00
05/09/2012	R204 On 01-November-12			Bond Future	6.19	112.2333	112.1205	112.2333	3,741.00
05/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5337	5	5	5	0.00
05/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	25	0	0	0	0.00
05/09/2012	R204 On 07-February-13			Bond Future	6.25	109.7755	109.6434	109.7755	3,000.00
05/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5451	6	5	6	0.00
05/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	293	0	0	0	0.00
05/09/2012	R204 On 02-May-13			Bond Future	6.29	111.1740	110.9977	111.1740	0.00
05/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2157	2	2	2	0.00
05/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2211	2	2	2	0.00
05/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2184	2	2	2	0.00
05/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2132	2	2	2	0.00
05/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	2110	2	2	2	0.00
05/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2154	2	2	2	0.00
05/09/2012	R206 On 01-November-12			Bond Future	4.92	105.3054	105.2656	105.3054	1,120.00
05/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	256	0	0	0	0.00
05/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	99	0	0	0	0.00
05/09/2012	R206 On 07-February-13			Bond Future	4.83	103.0160	102.9588	103.0160	0.00
05/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	239	0	0	0	0.00
05/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	299	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
05/09/2012	R206 On 02-May-13			Bond Future	4.64	104.3285	104.2307	104.3285	0.00
05/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	68	0	0	0	0.00
05/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	69	0	0	0	0.00
05/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	70	0	0	0	0.00
05/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	921	1	1	1	0.00
05/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	926	1	1	1	0.00
05/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	932	1	1	1	0.00
05/09/2012	R207 On 01-November-12			Bond Future	6.47	106.7720	106.6512	106.7720	19,131.00
05/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6254	6	6	6	0.00
05/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	30	0	0	0	0.00
05/09/2012	R207 On 07-February-13			Bond Future	6.53	104.6286	104.4890	104.6286	0.00
05/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6414	7	6	7	0.00
05/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	305	0	0	0	0.00
05/09/2012	R207 On 02-May-13			Bond Future	6.59	105.9617	105.7799	105.9617	0.00
05/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2124	2	2	2	0.00
05/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2173	2	2	2	0.00
05/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2148	2	2	2	0.00
05/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2890	3	3	3	0.00
05/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2860	3	3	3	0.00
05/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2921	3	3	3	0.00
05/09/2012	R208 On 01-November-12			Bond Future	6.66	101.3867	101.2244	101.3867	9,445.00
05/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1865	2	2	2	0.00
05/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5267	5	5	5	0.00
05/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6395	7	6	7	0.00
05/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	50	0	0	0	0.00
05/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	107	0	0	0	12,250.00
05/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	938	1	1	1	0.00
05/09/2012	R208 On 07-February-13			Bond Future	6.73	102.8074	102.6264	102.8074	2,300.00
05/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	642	1	1	1	12,250.00
05/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6690	7	7	7	0.00
05/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	434	0	0	0	0.00
05/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5279	5	5	5	0.00
05/09/2012	R208 On 02-May-13			Bond Future	6.78	100.7230	100.5007	100.7230	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
05/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2452	3	2	3	0.00
05/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2479	3	2	3	0.00
05/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2425	3	2	3	0.00
05/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3265	3	3	3	0.00
05/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3198	3	3	3	0.00
05/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3231	3	3	3	0.00
05/09/2012	R209 On 01-November-12			Bond Future	8.10	81.6563	81.3513	81.6563	7,401.00
05/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	7572	8	8	8	0.00
05/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	260	0	0	0	0.00
05/09/2012	R209 On 07-February-13			Bond Future	8.17	82.8005	82.4781	82.8005	0.00
05/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	8473	9	8	9	0.00
05/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1279	1	1	1	0.00
05/09/2012	R209 On 02-May-13			Bond Future	8.23	80.7128	80.3548	80.7128	0.00
05/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3918	4	4	4	0.00
05/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3954	4	4	4	0.00
05/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3991	4	4	4	0.00
05/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5923	6	6	6	0.00
05/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5976	6	6	6	0.00
05/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	6029	6	6	6	0.00
05/09/2012	R210 On 01-November-12			Bond Future	153.70	153.6997	153.7032	153.6997	3,414.00
05/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	8713	9	9	9	0.00
05/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	8693	9	9	9	0.00
05/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	8703	9	9	9	0.00
05/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R211 On 01-November-12			Bond Future	122.22	122.2328	122.2234	122.2328	703.00
05/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	233	0	0	0	0.00
05/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	223	0	0	0	0.00
05/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	213	0	0	0	0.00
05/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R211 On 01-November-12	122.00	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
05/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R212 On 01-November-12			Bond Future	125.64	125.6410	125.6400	125.6410	5,084.00
05/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3650	4	4	4	0.00
05/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3630	4	4	4	0.00
05/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3640	4	4	4	0.00
05/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
05/09/2012	R213 On 01-November-12			Bond Future	7.88	93.0766	92.8572	93.0766	5,018.00
05/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1705	2	2	2	140.00
05/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	8100	8	8	8	0.00
05/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	212	0	0	0	0.00
05/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	2854	3	3	3	0.00
05/09/2012	R213 On 07-February-13			Bond Future	7.95	94.3810	94.1434	94.3810	0.00
05/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	9010	9	9	9	0.00
05/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1139	1	1	1	0.00
05/09/2012	R213 On 02-May-13			Bond Future	8.01	92.0474	91.7714	92.0474	0.00
05/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	4128	4	4	4	0.00
05/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	4166	4	4	4	0.00
05/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	4204	4	4	4	0.00
05/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5540	5	6	5	0.00
05/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5591	5	6	5	0.00
05/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5642	6	6	6	0.00
05/09/2012	R214 On 01-November-12			Bond Future	8.12	83.6674	83.2952	83.6674	1,714.00
05/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
05/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	1081	1	1	1	0.00
05/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	1177	1	1	1	0.00
05/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	1273	1	1	1	0.00