



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 09/10/2012 To: 09/10/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	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
09/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	2025 On 01-November-12			Bond Future	110.32	110.2050	110.3247	110.2050	6,017.00
09/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	10335	10	10	10	0.00
09/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	10325	10	10	10	0.00
09/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	10315	10	10	10	0.00
09/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
09/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
09/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
09/10/2012	2038 On 01-November-12			Bond Future	107.04	107.0410	107.0423	107.0410	0.00
09/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8052	8	8	8	0.00
09/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8032	8	8	8	0.00
09/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8042	8	8	8	0.00
09/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
09/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
09/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
09/10/2012	2050 On 01-November-12			Bond Future	117.32	117.3193	117.3208	117.3193	0.00
09/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	13331	13	13	13	0.00
09/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	13321	13	13	13	0.00
09/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	13311	13	13	13	0.00
09/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
09/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
09/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
09/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	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
09/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	AL7T On 01-November-12			Index Future	466.83	464.5660	466.8320	464.5660	12.00
09/10/2012	AL7T On 07-February-13			Index Future	473.52	471.2240	473.5240	471.2240	0.00
09/10/2012	ALBI On 01-November-12			Index Future	417.21	415.1960	417.2130	415.1960	893.00
09/10/2012	ALBI On 07-February-13			Index Future	423.19	421.1470	423.1940	421.1470	118.00
09/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	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
09/10/2012	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2012	EL28 On	01-November-12			Bond Future	111.26	111.2610	111.2625	111.2610	0.00
09/10/2012	EL28 On	01-November-12	105.99	Call	Bond Future	5272	5	5	5	0.00
09/10/2012	EL28 On	01-November-12	106.00	Call	Bond Future	5262	5	5	5	0.00
09/10/2012	EL28 On	01-November-12	106.01	Call	Bond Future	5252	5	5	5	0.00
09/10/2012	EL28 On	01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
09/10/2012	EL28 On	01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
09/10/2012	EL28 On	01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
09/10/2012	ES33 On	01-November-12			Bond Future	9.17	84.8137	85.6747	84.8137	303.00
09/10/2012	ES33 On	01-November-12	9.20	Call	Bond Future	262	0	0	0	0.00
09/10/2012	ES33 On	01-November-12	9.20	Put	Bond Future	0	1	0	1	0.00
09/10/2012	ES33 On	07-February-13			Bond Future	9.28	85.9996	86.8731	85.9996	0.00
09/10/2012	ES33 On	07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
09/10/2012	ES33 On	07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
09/10/2012	ES33 On	07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
09/10/2012	ES33 On	07-February-13	8.56	Put	Bond Future	6046	7	6	7	0.00
09/10/2012	ES33 On	07-February-13	8.55	Put	Bond Future	6134	7	6	7	0.00
09/10/2012	ES33 On	07-February-13	8.54	Put	Bond Future	6223	7	6	7	0.00
09/10/2012	GOVI On	01-November-12			GOVI	417.93	416.0920	417.9340	416.0920	310.00
09/10/2012	GOVI On	01-November-12	403.96	Call	GOVI	139740	12	14	12	0.00
09/10/2012	GOVI On	01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
09/10/2012	GOVI On	07-February-13			GOVI	423.93	422.0550	423.9260	422.0550	24.00
09/10/2012	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
09/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
09/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
09/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	90740	11	9	11	0.00
09/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	90840	11	9	11	0.00
09/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	90640	11	9	11	0.00
09/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2012	IGOV On 01-November-12			Index Future	190.47	190.0420	190.4740	190.0420	592.00
09/10/2012	IGOV On 07-February-13			Index Future	193.21	192.7660	193.2050	192.7660	14.00
09/10/2012	ILBI On 01-November-12			Index Future	514.69	518.5990	514.6920	518.5990	0.00
09/10/2012	ILBI On 07-February-13			Index Future	521.91	525.8750	521.9140	525.8750	169.00
09/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	500.00
09/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.01	94.9800	94.9900	94.9800	0.00
09/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.93	95.0600	95.0700	95.0600	840.00
09/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.90	95.0900	95.1000	95.0900	0.00
09/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.86	95.1300	95.1400	95.1300	0.00
09/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.86	95.1300	95.1400	95.1300	1,000.00
09/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.88	95.1000	95.1200	95.1000	500.00
09/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.97	95.0100	95.0300	95.0100	1,700.00
09/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.09	94.9000	94.9100	94.9000	1,500.00
09/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.22	94.7700	94.7800	94.7700	800.00
09/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.37	94.6200	94.6300	94.6200	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
09/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.51	94.4600	94.4900	94.4600	0.00
09/10/2012	R023 On 01-November-12			Bond Future	7.38	103.4265	104.0899	103.4265	1,049.00
09/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	2399	3	2	3	0.00
09/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	2324	3	2	3	0.00
09/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	2474	3	2	3	0.00
09/10/2012	R023 On 07-February-13			Bond Future	7.46	104.8727	105.5458	104.8727	0.00
09/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	2886	4	3	4	0.00
09/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	2960	4	3	4	0.00
09/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	3033	4	3	4	0.00
09/10/2012	R023 On 02-May-13			Bond Future	7.53	102.2292	102.9103	102.2292	0.00
09/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	3405	4	3	4	0.00
09/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	3333	4	3	4	0.00
09/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	3478	4	3	4	0.00
09/10/2012	R157 On 01-November-12			Bond Future	5.47	122.7177	122.8854	122.7177	14,429.00
09/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	936	1	1	1	5,630.00
09/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2239	2	2	2	0.00
09/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
09/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	32	0	0	0	0.00
09/10/2012	R157 On 07-February-13			Bond Future	5.51	124.4336	124.6042	124.4336	100.00
09/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2112	2	2	2	0.00
09/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	73	0	0	0	0.00
09/10/2012	R157 On 02-May-13			Bond Future	5.53	119.1384	119.3107	119.1384	0.00
09/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	507	0	1	0	0.00
09/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	518	0	1	0	0.00

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09/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	528	0	1	0	0.00
09/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	937	1	1	1	0.00
09/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	951	1	1	1	0.00
09/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	965	1	1	1	0.00
09/10/2012	R186 On 01-November-12			Bond Future	7.79	125.9483	126.8931	125.9483	35,351.00
09/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	1612	1	2	1	1,858.00
09/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2705	2	3	2	0.00
09/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	6739	6	7	6	0.00
09/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	9542	9	10	9	0.00
09/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	5	0	0	0	1,858.00
09/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	52	0	0	0	0.00
09/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	681	1	1	1	0.00
09/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	1331	2	1	2	0.00
09/10/2012	R186 On 07-February-13			Bond Future	7.88	122.4196	123.3781	122.4196	2,150.00
09/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	6940	6	7	6	0.00
09/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	2873	0	3	0	1,000.00
09/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4094	4	4	4	0.00
09/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	5965	5	6	5	0.00
09/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	673	1	1	1	10,300.00
09/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1172	1	1	1	670.00
09/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	7419	8	7	8	0.00
09/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	9530	10	10	10	0.00
09/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1826	2	2	2	2,000.00
09/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2933	3	3	3	150.00
09/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	4112	0	4	0	0.00
09/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1441	2	1	2	0.00
09/10/2012	R186 On 02-May-13			Bond Future	7.96	123.9016	124.8715	123.9016	0.00
09/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2317	2	2	2	0.00
09/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2285	2	2	2	0.00
09/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2254	2	2	2	0.00
09/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7742	8	8	8	0.00
09/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7673	8	8	8	0.00
09/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7605	8	8	8	0.00

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09/10/2012	R189 On	01-November-12				Bond Future	213.41	213.4144	213.4092	213.4144	0.00
09/10/2012	R189 On	01-November-12	218.99	Call		Bond Future	0	0	0	0	0.00
09/10/2012	R189 On	01-November-12	219.00	Call		Bond Future	0	0	0	0	0.00
09/10/2012	R189 On	01-November-12	219.01	Call		Bond Future	0	0	0	0	0.00
09/10/2012	R189 On	01-November-12	219.01	Put		Bond Future	5601	6	6	6	0.00
09/10/2012	R189 On	01-November-12	219.00	Put		Bond Future	5591	6	6	6	0.00
09/10/2012	R189 On	01-November-12	218.99	Put		Bond Future	5581	6	6	6	0.00
09/10/2012	R197 On	01-November-12				Bond Future	279.05	278.8023	279.0465	278.8023	6,288.00
09/10/2012	R197 On	01-November-12	266.99	Call		Bond Future	12057	12	12	12	0.00
09/10/2012	R197 On	01-November-12	267.00	Call		Bond Future	12047	12	12	12	0.00
09/10/2012	R197 On	01-November-12	267.01	Call		Bond Future	12037	12	12	12	0.00
09/10/2012	R197 On	01-November-12	267.01	Put		Bond Future	0	0	0	0	0.00
09/10/2012	R197 On	01-November-12	267.00	Put		Bond Future	0	0	0	0	0.00
09/10/2012	R197 On	01-November-12	266.99	Put		Bond Future	0	0	0	0	0.00
09/10/2012	R201 On	01-November-12				Bond Future	4.91	110.8292	110.9366	110.8292	1,560.00
09/10/2012	R201 On	01-November-12	5.11	Call		Bond Future	448	0	0	0	0.00
09/10/2012	R201 On	01-November-12	5.11	Put		Bond Future	37	0	0	0	0.00
09/10/2012	R201 On	07-February-13				Bond Future	4.86	107.9708	108.0801	107.9708	0.00
09/10/2012	R201 On	07-February-13	4.98	Call		Bond Future	471	0	0	0	0.00
09/10/2012	R201 On	07-February-13	4.98	Put		Bond Future	253	0	0	0	0.00
09/10/2012	R201 On	02-May-13				Bond Future	4.80	109.2778	109.3882	109.2778	0.00
09/10/2012	R201 On	02-May-13	4.04	Call		Bond Future	43	0	0	0	0.00
09/10/2012	R201 On	02-May-13	4.05	Call		Bond Future	44	0	0	0	0.00
09/10/2012	R201 On	02-May-13	4.06	Call		Bond Future	46	0	0	0	0.00
09/10/2012	R201 On	02-May-13	4.06	Put		Bond Future	1241	1	1	1	0.00
09/10/2012	R201 On	02-May-13	4.05	Put		Bond Future	1255	1	1	1	0.00
09/10/2012	R201 On	02-May-13	4.04	Put		Bond Future	1270	1	1	1	0.00
09/10/2012	R202 On	01-November-12				Bond Future	205.94	205.2897	205.9351	205.2897	50,731.00
09/10/2012	R202 On	01-November-12	191.99	Call		Bond Future	13945	13	14	13	0.00
09/10/2012	R202 On	01-November-12	192.00	Call		Bond Future	13935	13	14	13	0.00
09/10/2012	R202 On	01-November-12	192.01	Call		Bond Future	13925	13	14	13	0.00
09/10/2012	R202 On	01-November-12	192.01	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
09/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
09/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
09/10/2012	R203 On 01-November-12			Bond Future	6.06	110.0914	110.2721	110.0914	4,688.00
09/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	3485	3	3	3	0.00
09/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	1	0	0	0	0.00
09/10/2012	R203 On 07-February-13			Bond Future	6.12	111.6308	111.8145	111.6308	11,950.00
09/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1114	1	1	1	12,600.00
09/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	2563	2	3	2	0.00
09/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	3524	3	4	3	0.00
09/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	189	0	0	0	0.00
09/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	393	0	0	0	30,250.00
09/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	1157	1	1	1	3,254.00
09/10/2012	R203 On 02-May-13			Bond Future	6.17	108.8258	109.0113	108.8258	8.00
09/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	982	1	1	1	0.00
09/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	950	1	1	1	0.00
09/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	966	1	1	1	0.00
09/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	2042	2	2	2	0.00
09/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	2066	2	2	2	0.00
09/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	2018	2	2	2	0.00
09/10/2012	R204 On 01-November-12			Bond Future	6.36	111.0259	111.2156	111.0259	5,818.00
09/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	4409	4	4	4	0.00
09/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	2	0	0	0	0.00
09/10/2012	R204 On 07-February-13			Bond Future	6.42	108.5480	108.7408	108.5480	3,000.00
09/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	4515	4	5	4	0.00
09/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	260	0	0	0	0.00
09/10/2012	R204 On 02-May-13			Bond Future	6.48	109.8621	110.0570	109.8621	0.00
09/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	1447	1	1	1	0.00
09/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	1469	1	1	1	0.00
09/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	1490	1	1	1	0.00
09/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	2330	2	2	2	0.00
09/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	2357	2	2	2	0.00
09/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	2385	3	2	3	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
09/10/2012	R206 On 01-November-12			Bond Future	5.07	105.0028	105.0827	105.0028	1,120.00
09/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	93	0	0	0	0.00
09/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	119	0	0	0	0.00
09/10/2012	R206 On 07-February-13			Bond Future	5.02	102.7060	102.7875	102.7060	0.00
09/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	138	0	0	0	0.00
09/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	370	0	0	0	0.00
09/10/2012	R206 On 02-May-13			Bond Future	4.93	103.9494	104.0315	103.9494	0.00
09/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	32	0	0	0	0.00
09/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	33	0	0	0	0.00
09/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	32	0	0	0	0.00
09/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1089	1	1	1	0.00
09/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1083	1	1	1	0.00
09/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1095	1	1	1	0.00
09/10/2012	R207 On 01-November-12			Bond Future	6.72	104.8233	105.2328	104.8233	18,861.00
09/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	4810	4	5	4	0.00
09/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	3	0	0	0	0.00
09/10/2012	R207 On 07-February-13			Bond Future	6.79	102.6496	103.0652	102.6496	0.00
09/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	5015	5	5	5	0.00
09/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	330	0	0	0	0.00
09/10/2012	R207 On 02-May-13			Bond Future	6.86	103.8922	104.3126	103.8922	0.00
09/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1220	1	1	1	0.00
09/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1239	1	1	1	0.00
09/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1258	1	1	1	0.00
09/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	3412	4	3	4	0.00
09/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	3448	4	3	4	0.00
09/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	3484	4	3	4	0.00
09/10/2012	R208 On 01-November-12			Bond Future	6.92	99.0829	99.6227	99.0829	11,904.00
09/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	516	0	1	0	0.00
09/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	4752	4	5	4	0.00
09/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	3597	3	4	3	0.00
09/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	39	0	0	0	12,250.00
09/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	8	0	0	0	0.00
09/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	1191	2	1	2	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
09/10/2012	R208 On 07-February-13			Bond Future	6.99	100.4683	101.0161	100.4683	3,000.00
09/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	208	0	0	0	12,250.00
09/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	5114	5	5	5	0.00
09/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	10440	10	10	10	0.00
09/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	26	0	0	0	0.00
09/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	468	1	0	1	0.00
09/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	6455	7	6	7	0.00
09/10/2012	R208 On 02-May-13			Bond Future	7.06	98.2916	98.8458	98.2916	0.00
09/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	1423	1	1	1	0.00
09/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	1445	1	1	1	0.00
09/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	1467	1	1	1	0.00
09/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3840	4	4	4	0.00
09/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3879	4	4	4	0.00
09/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3918	4	4	4	0.00
09/10/2012	R209 On 01-November-12			Bond Future	8.57	76.4838	77.3473	76.4838	7,349.00
09/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3602	3	4	3	0.00
09/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	294	0	0	0	0.00
09/10/2012	R209 On 07-February-13			Bond Future	8.66	77.5532	78.4291	77.5532	0.00
09/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3157	3	3	3	0.00
09/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4004	0	4	0	0.00
09/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5084	5	5	5	0.00
09/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1940	2	2	2	0.00
09/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	2621	0	3	0	14,000.00
09/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	3362	4	3	4	11,000.00
09/10/2012	R209 On 02-May-13			Bond Future	8.73	75.3505	76.2368	75.3505	0.00
09/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	1907	2	2	2	0.00
09/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	1882	2	2	2	0.00
09/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	1857	2	2	2	0.00
09/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	8087	9	8	9	0.00
09/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	8022	9	8	9	0.00
09/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7957	9	8	9	0.00
09/10/2012	R210 On 01-November-12			Bond Future	159.12	158.5041	159.1204	158.5041	3,414.00
09/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	14130	14	14	14	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
09/10/2012	R210 On	01-November-12	145.00	Call	Bond Future	14120	14	14	14	0.00	
09/10/2012	R210 On	01-November-12	145.01	Call	Bond Future	14110	13	14	13	0.00	
09/10/2012	R210 On	01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00	
09/10/2012	R210 On	01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00	
09/10/2012	R210 On	01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00	
09/10/2012	R211 On	01-November-12			Bond Future	123.63	123.5290	123.6261	123.5290	703.00	
09/10/2012	R211 On	01-November-12	121.99	Call	Bond Future	1636	2	2	2	0.00	
09/10/2012	R211 On	01-November-12	122.01	Call	Bond Future	1616	2	2	2	0.00	
09/10/2012	R211 On	01-November-12	122.00	Call	Bond Future	1626	2	2	2	0.00	
09/10/2012	R211 On	01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00	
09/10/2012	R211 On	01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00	
09/10/2012	R211 On	01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00	
09/10/2012	R212 On	01-November-12			Bond Future	127.98	127.5578	127.9789	127.5578	5,084.00	
09/10/2012	R212 On	01-November-12	121.99	Call	Bond Future	5989	6	6	6	0.00	
09/10/2012	R212 On	01-November-12	122.00	Call	Bond Future	5979	6	6	6	0.00	
09/10/2012	R212 On	01-November-12	122.01	Call	Bond Future	5969	6	6	6	0.00	
09/10/2012	R212 On	01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00	
09/10/2012	R212 On	01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00	
09/10/2012	R212 On	01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00	
09/10/2012	R213 On	01-November-12			Bond Future	8.38	87.5653	88.4549	87.5653	6,022.00	
09/10/2012	R213 On	01-November-12	7.75	Call	Bond Future	65	0	0	0	140.00	
09/10/2012	R213 On	01-November-12	8.81	Call	Bond Future	3754	3	4	3	0.00	
09/10/2012	R213 On	01-November-12	8.81	Put	Bond Future	268	0	0	0	0.00	
09/10/2012	R213 On	01-November-12	7.75	Put	Bond Future	5617	6	6	6	0.00	
09/10/2012	R213 On	07-February-13			Bond Future	8.47	88.7897	89.6921	88.7897	0.00	
09/10/2012	R213 On	07-February-13	8.90	Call	Bond Future	5268	5	5	5	0.00	
09/10/2012	R213 On	07-February-13	8.90	Put	Bond Future	1848	2	2	2	0.00	
09/10/2012	R213 On	02-May-13			Bond Future	8.55	86.3303	87.2434	86.3303	0.00	
09/10/2012	R213 On	02-May-13	7.84	Call	Bond Future	1874	2	2	2	0.00	
09/10/2012	R213 On	02-May-13	7.86	Call	Bond Future	1925	2	2	2	0.00	
09/10/2012	R213 On	02-May-13	7.85	Call	Bond Future	1899	2	2	2	0.00	
09/10/2012	R213 On	02-May-13	7.85	Put	Bond Future	7852	9	8	9	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
09/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7788	8	8	8	0.00
09/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7917	9	8	9	0.00
09/10/2012	R214 On 01-November-12			Bond Future	8.61	78.0212	78.9270	78.0212	1,714.00
09/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
09/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	5449	6	5	6	0.00
09/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	5545	6	6	6	0.00
09/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	5642	7	6	7	0.00