



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 11/10/2012 To: 11/10/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	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
11/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	2025 On 01-November-12			Bond Future	110.80	110.8054	110.8046	110.8054	6,017.00
11/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	10815	11	11	11	0.00
11/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	10805	11	11	11	0.00
11/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	10795	11	11	11	0.00
11/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
11/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
11/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
11/10/2012	2038 On 01-November-12			Bond Future	108.51	108.5067	108.5078	108.5067	0.00
11/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9518	10	10	10	0.00
11/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9498	9	9	9	0.00
11/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9508	10	10	10	0.00
11/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
11/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
11/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
11/10/2012	2050 On 01-November-12			Bond Future	116.73	117.3249	116.7313	117.3249	0.00
11/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	12741	13	13	13	0.00
11/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	12731	13	13	13	0.00
11/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	12721	13	13	13	0.00
11/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
11/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
11/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
11/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	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
11/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	AL7T On 01-November-12			Index Future	469.62	469.9560	469.6180	469.9560	12.00
11/10/2012	AL7T On 07-February-13			Index Future	476.35	476.6950	476.3540	476.6950	0.00
11/10/2012	ALBI On 01-November-12			Index Future	418.67	419.6380	418.6700	419.6380	893.00
11/10/2012	ALBI On 07-February-13			Index Future	424.68	425.6550	424.6750	425.6550	118.00
11/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	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
11/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/10/2012	EL28 On 01-November-12			Bond Future	110.98	111.2663	110.9801	111.2663	0.00
11/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4990	5	5	5	0.00
11/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4980	5	5	5	0.00
11/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4970	5	5	5	0.00
11/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
11/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
11/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
11/10/2012	ES33 On 01-November-12			Bond Future	9.15	86.4009	85.8334	86.4009	303.00
11/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	421	1	0	1	0.00
11/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/10/2012	ES33 On 07-February-13			Bond Future	9.26	87.6100	87.0350	87.6100	0.00
11/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
11/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
11/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
11/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5884	5	6	5	0.00
11/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5972	5	6	5	0.00
11/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	6061	5	6	5	0.00
11/10/2012	GOVI On 01-November-12			GOVI	419.38	420.2380	419.3770	420.2380	310.00
11/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	154170	16	15	16	0.00
11/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
11/10/2012	GOVI On 07-February-13			GOVI	425.39	426.2640	425.3920	426.2640	24.00
11/10/2012	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
11/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
11/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
11/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	76080	7	8	7	0.00
11/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	76180	7	8	7	0.00
11/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	75980	7	8	7	0.00
11/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/10/2012	IGOV On 01-November-12			Index Future	190.52	190.8480	190.5180	190.8480	592.00
11/10/2012	IGOV On 07-February-13			Index Future	193.25	193.5850	193.2500	193.5850	14.00
11/10/2012	ILBI On 01-November-12			Index Future	517.06	515.8180	517.0570	515.8180	0.00
11/10/2012	ILBI On 07-February-13			Index Future	524.32	523.0590	524.3170	523.0590	169.00
11/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	500.00
11/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.00	95.0000	95.0000	95.0000	0.00
11/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.87	95.1300	95.1300	95.1300	840.00
11/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.83	95.1700	95.1700	95.1700	0.00
11/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.77	95.2300	95.2300	95.2300	0.00
11/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.2400	95.2400	95.2400	1,000.00
11/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.77	95.2300	95.2300	95.2300	500.00
11/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.85	95.1500	95.1500	95.1500	1,700.00
11/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.97	95.0300	95.0300	95.0300	1,500.00
11/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.10	94.9000	94.9000	94.9000	800.00
11/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.24	94.7600	94.7600	94.7600	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
11/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.39	94.6100	94.6100	94.6100	0.00
11/10/2012	R023 On 01-November-12			Bond Future	7.24	105.0660	105.0716	105.0660	1,049.00
11/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	1417	1	1	1	0.00
11/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	1343	1	1	1	0.00
11/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	1492	1	1	1	0.00
11/10/2012	R023 On 07-February-13			Bond Future	7.32	106.5363	106.5424	106.5363	0.00
11/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	1890	2	2	2	0.00
11/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1963	2	2	2	0.00
11/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	2036	2	2	2	0.00
11/10/2012	R023 On 02-May-13			Bond Future	7.39	103.9125	103.9185	103.9125	0.00
11/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	2397	2	2	2	0.00
11/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	2325	2	2	2	0.00
11/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	2469	2	2	2	0.00
11/10/2012	R157 On 01-November-12			Bond Future	5.41	123.1453	123.0550	123.1453	14,429.00
11/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1092	1	1	1	5,630.00
11/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2408	2	2	2	0.00
11/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
11/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	18	0	0	0	0.00
11/10/2012	R157 On 07-February-13			Bond Future	5.44	124.8686	124.7776	124.8686	100.00
11/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2276	2	2	2	0.00
11/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	64	0	0	0	0.00
11/10/2012	R157 On 02-May-13			Bond Future	5.46	119.5780	119.4857	119.5780	0.00
11/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	607	1	1	1	0.00
11/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	618	1	1	1	0.00

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11/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	629	1	1	1	0.00
11/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	863	1	1	1	0.00
11/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	876	1	1	1	0.00
11/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	889	1	1	1	0.00
11/10/2012	R186 On 01-November-12			Bond Future	7.76	127.8138	127.1745	127.8138	35,351.00
11/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	1825	2	2	2	1,858.00
11/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2957	3	3	3	0.00
11/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	7027	8	7	8	0.00
11/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	9826	10	10	10	0.00
11/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	8	0	0	0	1,858.00
11/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	59	0	0	0	0.00
11/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	651	0	1	0	0.00
11/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	1263	1	1	1	0.00
11/10/2012	R186 On 07-February-13			Bond Future	7.85	124.3127	123.6650	124.3127	2,150.00
11/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7443	8	7	8	0.00
11/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3362	3	3	3	1,000.00
11/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4609	5	5	5	0.00
11/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6478	7	6	7	0.00
11/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	971	1	1	1	10,300.00
11/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1558	1	2	1	670.00
11/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	7517	7	8	7	0.00
11/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	9542	9	10	9	0.00
11/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	2053	2	2	2	2,000.00
11/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	3161	3	3	3	150.00
11/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	4315	4	4	4	0.00
11/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1657	1	2	1	0.00
11/10/2012	R186 On 02-May-13			Bond Future	7.92	125.8170	125.1611	125.8170	0.00
11/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2830	3	3	3	0.00
11/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2796	3	3	3	0.00
11/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2763	3	3	3	0.00
11/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7961	7	8	7	0.00
11/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7894	7	8	7	0.00
11/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7828	7	8	7	0.00

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11/10/2012	R189 On	01-November-12				Bond Future	213.39	213.3935	213.3882	213.3935	0.00
11/10/2012	R189 On	01-November-12	218.99	Call		Bond Future	0	0	0	0	0.00
11/10/2012	R189 On	01-November-12	219.00	Call		Bond Future	0	0	0	0	0.00
11/10/2012	R189 On	01-November-12	219.01	Call		Bond Future	0	0	0	0	0.00
11/10/2012	R189 On	01-November-12	219.01	Put		Bond Future	5622	6	6	6	0.00
11/10/2012	R189 On	01-November-12	219.00	Put		Bond Future	5612	6	6	6	0.00
11/10/2012	R189 On	01-November-12	218.99	Put		Bond Future	5602	6	6	6	0.00
11/10/2012	R197 On	01-November-12				Bond Future	279.04	279.0406	279.0387	279.0406	6,288.00
11/10/2012	R197 On	01-November-12	266.99	Call		Bond Future	12049	12	12	12	0.00
11/10/2012	R197 On	01-November-12	267.00	Call		Bond Future	12039	12	12	12	0.00
11/10/2012	R197 On	01-November-12	267.01	Call		Bond Future	12029	12	12	12	0.00
11/10/2012	R197 On	01-November-12	267.01	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R197 On	01-November-12	267.00	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R197 On	01-November-12	266.99	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R201 On	01-November-12				Bond Future	4.87	111.1170	111.0187	111.1170	1,560.00
11/10/2012	R201 On	01-November-12	5.11	Call		Bond Future	520	1	1	1	0.00
11/10/2012	R201 On	01-November-12	5.11	Put		Bond Future	26	0	0	0	0.00
11/10/2012	R201 On	07-February-13				Bond Future	4.82	108.2638	108.1646	108.2638	0.00
11/10/2012	R201 On	07-February-13	4.98	Call		Bond Future	523	1	1	1	0.00
11/10/2012	R201 On	07-February-13	4.98	Put		Bond Future	221	0	0	0	0.00
11/10/2012	R201 On	02-May-13				Bond Future	4.74	109.5740	109.4733	109.5740	0.00
11/10/2012	R201 On	02-May-13	4.04	Call		Bond Future	52	0	0	0	0.00
11/10/2012	R201 On	02-May-13	4.05	Call		Bond Future	54	0	0	0	0.00
11/10/2012	R201 On	02-May-13	4.06	Call		Bond Future	56	0	0	0	0.00
11/10/2012	R201 On	02-May-13	4.06	Put		Bond Future	1166	1	1	1	0.00
11/10/2012	R201 On	02-May-13	4.05	Put		Bond Future	1180	1	1	1	0.00
11/10/2012	R201 On	02-May-13	4.04	Put		Bond Future	1195	1	1	1	0.00
11/10/2012	R202 On	01-November-12				Bond Future	205.95	206.9109	205.9450	206.9109	50,731.00
11/10/2012	R202 On	01-November-12	191.99	Call		Bond Future	13955	15	14	15	0.00
11/10/2012	R202 On	01-November-12	192.00	Call		Bond Future	13945	15	14	15	0.00
11/10/2012	R202 On	01-November-12	192.01	Call		Bond Future	13935	15	14	15	0.00
11/10/2012	R202 On	01-November-12	192.01	Put		Bond Future	0	0	0	0	0.00

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11/10/2012	R202 On	01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
11/10/2012	R202 On	01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
11/10/2012	R203 On	01-November-12			Bond Future	5.95	110.7701	110.7499	110.7701	4,688.00
11/10/2012	R203 On	01-November-12	6.87	Call	Bond Future	3962	4	4	4	0.00
11/10/2012	R203 On	01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
11/10/2012	R203 On	07-February-13			Bond Future	6.00	112.3202	112.3002	112.3202	11,950.00
11/10/2012	R203 On	07-February-13	5.54	Call	Bond Future	418	0	0	0	10,000.00
11/10/2012	R203 On	07-February-13	6.11	Call	Bond Future	1397	1	1	1	12,600.00
11/10/2012	R203 On	07-February-13	6.94	Call	Bond Future	3974	4	4	4	0.00
11/10/2012	R203 On	07-February-13	6.65	Call	Bond Future	2965	3	3	3	0.00
11/10/2012	R203 On	07-February-13	6.65	Put	Bond Future	309	0	0	0	30,250.00
11/10/2012	R203 On	07-February-13	6.94	Put	Bond Future	153	0	0	0	0.00
11/10/2012	R203 On	07-February-13	6.11	Put	Bond Future	953	1	1	1	3,254.00
11/10/2012	R203 On	07-February-13	5.54	Put	Bond Future	2371	0	2	0	0.00
11/10/2012	R203 On	02-May-13			Bond Future	6.05	109.5230	109.5024	109.5230	8.00
11/10/2012	R203 On	02-May-13	5.90	Call	Bond Future	1176	1	1	1	0.00
11/10/2012	R203 On	02-May-13	5.91	Call	Bond Future	1194	1	1	1	0.00
11/10/2012	R203 On	02-May-13	5.89	Call	Bond Future	1159	1	1	1	0.00
11/10/2012	R203 On	02-May-13	5.89	Put	Bond Future	1784	2	2	2	0.00
11/10/2012	R203 On	02-May-13	5.91	Put	Bond Future	1740	2	2	2	0.00
11/10/2012	R203 On	02-May-13	5.90	Put	Bond Future	1762	2	2	2	0.00
11/10/2012	R204 On	01-November-12			Bond Future	6.25	111.8394	111.7887	111.8394	5,818.00
11/10/2012	R204 On	01-November-12	7.22	Call	Bond Future	4980	5	5	5	0.00
11/10/2012	R204 On	01-November-12	7.22	Put	Bond Future	1	0	0	0	0.00
11/10/2012	R204 On	07-February-13			Bond Future	6.31	109.3741	109.3232	109.3741	3,000.00
11/10/2012	R204 On	07-February-13	7.29	Call	Bond Future	5051	5	5	5	0.00
11/10/2012	R204 On	07-February-13	7.29	Put	Bond Future	213	0	0	0	0.00
11/10/2012	R204 On	02-May-13			Bond Future	6.36	110.6977	110.6459	110.6977	0.00
11/10/2012	R204 On	02-May-13	6.29	Call	Bond Future	1873	2	2	2	0.00
11/10/2012	R204 On	02-May-13	6.31	Call	Bond Future	1921	2	2	2	0.00
11/10/2012	R204 On	02-May-13	6.30	Call	Bond Future	1897	2	2	2	0.00
11/10/2012	R204 On	02-May-13	6.30	Put	Bond Future	2197	2	2	2	0.00
11/10/2012	R204 On	02-May-13	6.31	Put	Bond Future	2172	2	2	2	0.00

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11/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	2222	2	2	2	0.00
11/10/2012	R206 On 01-November-12			Bond Future	5.02	105.1792	105.1416	105.1792	1,120.00
11/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	118	0	0	0	0.00
11/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	85	0	0	0	0.00
11/10/2012	R206 On 07-February-13			Bond Future	4.95	102.8860	102.8484	102.8860	0.00
11/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	159	0	0	0	0.00
11/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	330	0	0	0	0.00
11/10/2012	R206 On 02-May-13			Bond Future	4.84	104.1311	104.0927	104.1311	0.00
11/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	37	0	0	0	0.00
11/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	38	0	0	0	0.00
11/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	37	0	0	0	0.00
11/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1033	1	1	1	0.00
11/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1027	1	1	1	0.00
11/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1039	1	1	1	0.00
11/10/2012	R207 On 01-November-12			Bond Future	6.61	105.8848	105.8300	105.8848	18,861.00
11/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	5405	5	5	5	0.00
11/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	0	0	0.00
11/10/2012	R207 On 07-February-13			Bond Future	6.68	103.7270	103.6719	103.7270	0.00
11/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	5571	6	6	6	0.00
11/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	280	0	0	0	0.00
11/10/2012	R207 On 02-May-13			Bond Future	6.74	104.9822	104.9262	104.9822	0.00
11/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1641	2	2	2	0.00
11/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1685	2	2	2	0.00
11/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1663	2	2	2	0.00
11/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	3259	3	3	3	0.00
11/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	3226	3	3	3	0.00
11/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	3292	3	3	3	0.00
11/10/2012	R208 On 01-November-12			Bond Future	6.80	100.4287	100.3691	100.4287	11,904.00
11/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	893	1	1	1	0.00
11/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	4327	4	4	4	0.00
11/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	5495	6	5	6	0.00
11/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	5	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
11/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	22	0	0	0	12,250.00
11/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	821	1	1	1	0.00
11/10/2012	R208 On 07-February-13			Bond Future	6.87	101.8342	101.7742	101.8342	3,000.00
11/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	351	0	0	0	12,250.00
11/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	11198	11	11	11	0.00
11/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	5829	6	6	6	0.00
11/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	425	0	0	0	0.00
11/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	27	0	0	0	0.00
11/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5840	6	6	6	0.00
11/10/2012	R208 On 02-May-13			Bond Future	6.93	99.6735	99.6126	99.6735	0.00
11/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	1913	2	2	2	0.00
11/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	1938	2	2	2	0.00
11/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	1963	2	2	2	0.00
11/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3570	3	4	3	0.00
11/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3606	4	4	4	0.00
11/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3642	4	4	4	0.00
11/10/2012	R209 On 01-November-12			Bond Future	8.55	78.1136	77.5393	78.1136	7,349.00
11/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3768	4	4	4	0.00
11/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	269	0	0	0	0.00
11/10/2012	R209 On 07-February-13			Bond Future	8.63	79.2067	78.6247	79.2067	0.00
11/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	2941	4	3	4	0.00
11/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	4933	6	5	6	0.00
11/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	3813	4	4	4	0.00
11/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	2234	2	2	2	14,000.00
11/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1593	2	2	2	0.00
11/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2950	3	3	3	11,000.00
11/10/2012	R209 On 02-May-13			Bond Future	8.70	77.0236	76.4343	77.0236	0.00
11/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2247	2	2	2	0.00
11/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2195	2	2	2	0.00
11/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2221	2	2	2	0.00
11/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	8163	8	8	8	0.00
11/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	8227	8	8	8	0.00
11/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	8100	8	8	8	0.00

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11/10/2012	R210 On	01-November-12				Bond Future	159.99	159.9876	159.9878	159.9876	3,414.00
11/10/2012	R210 On	01-November-12	144.99	Call		Bond Future	14998	15	15	15	0.00
11/10/2012	R210 On	01-November-12	145.01	Call		Bond Future	14978	15	15	15	0.00
11/10/2012	R210 On	01-November-12	145.00	Call		Bond Future	14988	15	15	15	0.00
11/10/2012	R210 On	01-November-12	145.00	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R210 On	01-November-12	145.01	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R210 On	01-November-12	144.99	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R211 On	01-November-12				Bond Future	123.21	123.7149	123.2069	123.7149	703.00
11/10/2012	R211 On	01-November-12	121.99	Call		Bond Future	1217	2	1	2	0.00
11/10/2012	R211 On	01-November-12	122.00	Call		Bond Future	1207	2	1	2	0.00
11/10/2012	R211 On	01-November-12	122.01	Call		Bond Future	1197	2	1	2	0.00
11/10/2012	R211 On	01-November-12	122.01	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R211 On	01-November-12	122.00	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R211 On	01-November-12	121.99	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R212 On	01-November-12				Bond Future	127.97	127.9760	127.9750	127.9760	5,084.00
11/10/2012	R212 On	01-November-12	121.99	Call		Bond Future	5985	6	6	6	0.00
11/10/2012	R212 On	01-November-12	122.01	Call		Bond Future	5965	6	6	6	0.00
11/10/2012	R212 On	01-November-12	122.00	Call		Bond Future	5975	6	6	6	0.00
11/10/2012	R212 On	01-November-12	122.00	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R212 On	01-November-12	122.01	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R212 On	01-November-12	121.99	Put		Bond Future	0	0	0	0	0.00
11/10/2012	R213 On	01-November-12				Bond Future	8.34	89.2860	88.7813	89.2860	6,762.00
11/10/2012	R213 On	01-November-12	7.75	Call		Bond Future	92	0	0	0	140.00
11/10/2012	R213 On	01-November-12	8.81	Call		Bond Future	4045	4	4	4	0.00
11/10/2012	R213 On	01-November-12	8.81	Put		Bond Future	232	0	0	0	0.00
11/10/2012	R213 On	01-November-12	7.75	Put		Bond Future	5317	5	5	5	0.00
11/10/2012	R213 On	07-February-13				Bond Future	8.43	90.5355	90.0242	90.5355	0.00
11/10/2012	R213 On	07-February-13	8.90	Call		Bond Future	5498	6	5	6	0.00
11/10/2012	R213 On	07-February-13	8.90	Put		Bond Future	1746	2	2	2	0.00
11/10/2012	R213 On	02-May-13				Bond Future	8.51	88.0969	87.5790	88.0969	0.00
11/10/2012	R213 On	02-May-13	7.84	Call		Bond Future	2292	2	2	2	0.00
11/10/2012	R213 On	02-May-13	7.85	Call		Bond Future	2319	2	2	2	0.00

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11/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2346	2	2	2	0.00
11/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7874	7	8	7	0.00
11/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7936	7	8	7	0.00
11/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7999	8	8	8	0.00
11/10/2012	R214 On 01-November-12			Bond Future	8.57	79.8640	79.2588	79.8640	1,714.00
11/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
11/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	5118	5	5	5	0.00
11/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	5214	5	5	5	0.00
11/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	5310	5	5	5	0.00