



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For July 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	2025 On 02-August-12			Bond Future	99.15	99.1765	99.1486	99.1765	1,612.00
11/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	0	0	0	0	0.00
11/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
11/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
11/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	861	1	861	1	0.00
11/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	851	1	851	1	0.00
11/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	841	1	841	1	0.00
11/07/2012	2025 On 01-November-12			Bond Future	100.55	100.5771	100.5451	100.5771	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
11/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	555	1	555	1	0.00
11/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	535	1	535	1	0.00
11/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	545	1	545	1	0.00
11/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
11/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
11/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
11/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	AL7T On 02-August-12			Index Future	454.20	453.9390	454.2000	453.9390	13.00
11/07/2012	AL7T On 01-November-12			Index Future	460.60	460.3490	460.5980	460.3490	0.00
11/07/2012	ALBI On 02-August-12			Index Future	409.14	408.4340	409.1370	408.4340	1,003.00
11/07/2012	ALBI On 01-November-12			Index Future	414.90	414.2020	414.8990	414.2020	0.00
11/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	CS23 On 25-January-23			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
11/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2012	ES33 On 02-August-12			Bond Future	8.95	89.1000	8.9450	89.1000	4,220.00
11/07/2012	ES33 On 01-November-12			Bond Future	9.03	86.5710	9.0290	86.5710	0.00
11/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1398	1	1398	1	0.00
11/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/07/2012	GOVI On 02-August-12			GOVI	409.67	409.0310	409.6680	409.0310	266.00
11/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	114380	11	114380	11	0.00
11/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
11/07/2012	GOVI On 01-November-12			GOVI	415.44	414.8070	415.4380	414.8070	0.00
11/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	114780	11	114780	11	0.00
11/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
11/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2012	IGOV On 02-August-12			Index Future	176.12	175.7540	176.1210	175.7540	594.00
11/07/2012	IGOV On 01-November-12			Index Future	178.60	178.2360	178.6020	178.2360	0.00
11/07/2012	IGOV On 07-February-13			Index Future	181.37	181.0110	181.3730	181.0110	14.00
11/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
11/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.55	94.4400	5.5500	94.4400	0.00
11/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.43	94.5600	5.4300	94.5600	0.00
11/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.36	94.6300	5.3600	94.6300	44,760.00
11/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.26	94.7200	5.2600	94.7200	0.00
11/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	0.00
11/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.19	94.8200	5.1900	94.8200	840.00
11/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.19	94.8200	5.1900	94.8200	1,000.00
11/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.23	94.7500	5.2300	94.7500	500.00
11/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.35	94.6200	5.3500	94.6200	1,700.00
11/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.51	94.4600	5.5100	94.4600	1,500.00
11/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.69	94.2700	5.6900	94.2700	400.00

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11/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.86	94.0900	5.8600	94.0900	0.00
11/07/2012	R157 On 02-August-12			Bond Future	5.88	126.6282	5.8760	126.6282	15,680.00
11/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	906	1	906	1	0.00
11/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1496	1	1496	1	1,250.00
11/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3344	3	3344	3	0.00
11/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	2113	2	2113	2	0.00
11/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	1	0	1	0	1,250.00
11/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
11/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	6	0	6	0	0.00
11/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	42	0	42	0	0.00
11/07/2012	R157 On 01-November-12			Bond Future	5.90	121.6108	5.8960	121.6108	200.00
11/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	535	1	535	1	5,630.00
11/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1314	1	1314	1	0.00
11/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	317	0	317	0	0.00
11/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	873	1	873	1	0.00
11/07/2012	R157 On 07-February-13			Bond Future	5.91	123.5031	5.9120	123.5031	0.00
11/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1515	2	1515	2	0.00
11/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	552	1	552	1	0.00
11/07/2012	R186 On 02-August-12			Bond Future	7.75	124.3391	7.7460	124.3391	34,668.00
11/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	936	1	936	1	276.00
11/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	1106	1	1106	1	2,700.00
11/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	1395	1	1395	1	43.00
11/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	11666	11	11666	11	0.00
11/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	8671	8	8671	8	0.00
11/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	9473	9	9473	9	0.00
11/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	9562	9	9562	9	0.00
11/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	2941	2	2941	2	1,099.00
11/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	5441	5	5441	5	0.00
11/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	5001	4	5001	4	8,750.00
11/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	112	0	112	0	0.00
11/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	82	0	82	0	900.00
11/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	442	1	442	1	0.00
11/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	3	0	3	0	43.00
11/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	3	0	3	0	2,700.00

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11/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	6	0	6	0	276.00
11/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
11/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	1256	2	1256	2	0.00
11/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	1566	2	1566	2	0.00
11/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	1798	2	1798	2	0.00
11/07/2012	R186 On 01-November-12			Bond Future	7.81	126.0952	7.8090	126.0952	267.00
11/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	7680	7	7680	7	0.00
11/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	10022	10	10022	10	0.00
11/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	3507	3	3507	3	1,858.00
11/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	4458	4	4458	4	200.00
11/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	2606	3	2606	3	0.00
11/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	3400	4	3400	4	0.00
11/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	658	1	658	1	1,858.00
11/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1167	1	1167	1	200.00
11/07/2012	R186 On 07-February-13			Bond Future	7.88	122.7583	7.8770	122.7583	0.00
11/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	8113	8	8113	8	0.00
11/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	2603	3	2603	3	0.00
11/07/2012	R189 On 02-August-12			Bond Future	220.04	220.0647	220.0394	220.0647	0.00
11/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	389	0	389	0	0.00
11/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
11/07/2012	R197 On 02-August-12			Bond Future	258.99	258.5014	258.9909	258.5014	4,228.00
11/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	2841	2	2841	2	0.00
11/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
11/07/2012	R201 On 02-August-12			Bond Future	4.96	109.4910	4.9590	109.4910	1,620.00
11/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	582	1	582	1	0.00
11/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	22	0	22	0	0.00
11/07/2012	R201 On 01-November-12			Bond Future	4.86	111.0385	4.8630	111.0385	0.00
11/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	723	1	723	1	0.00
11/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	207	0	207	0	0.00
11/07/2012	R201 On 07-February-13			Bond Future	4.71	108.3560	4.7130	108.3560	0.00
11/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	820	1	820	1	0.00
11/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	331	0	331	0	0.00
11/07/2012	R202 On 02-August-12			Bond Future	189.96	189.0499	189.9639	189.0499	48,173.00
11/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	1524	1	1524	1	0.00

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11/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
11/07/2012	R203 On 02-August-12			Bond Future	6.36	111.2673	6.3610	111.2673	13,406.00
11/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	1202	1	1202	1	4,200.00
11/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	5208	5	5208	5	0.00
11/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	2200	2	2200	2	1,400.00
11/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	3492	3	3492	3	0.00
11/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	1	0	1	0	1,400.00
11/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	20	0	20	0	0.00
11/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
11/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	130	0	130	0	0.00
11/07/2012	R203 On 01-November-12			Bond Future	6.40	108.6829	6.4030	108.6829	883.00
11/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	2510	2	2510	2	0.00
11/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	520	1	520	1	0.00
11/07/2012	R203 On 07-February-13			Bond Future	6.45	110.3758	6.4480	110.3758	0.00
11/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	2878	3	2878	3	0.00
11/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1058	0	1058	0	6,300.00
11/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	2449	0	2449	0	0.00
11/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	892	1	892	1	0.00
11/07/2012	R204 On 02-August-12			Bond Future	6.67	107.7211	6.6730	107.7211	4,016.00
11/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	2544	2	2544	2	0.00
11/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	36	0	36	0	0.00
11/07/2012	R204 On 01-November-12			Bond Future	6.72	109.2408	6.7220	109.2408	0.00
11/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	3178	3	3178	3	0.00
11/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	654	1	654	1	0.00
11/07/2012	R204 On 07-February-13			Bond Future	6.77	106.9121	6.7740	106.9121	0.00
11/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3673	4	3673	4	0.00
11/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1162	1	1162	1	0.00
11/07/2012	R206 On 02-August-12			Bond Future	5.01	103.8579	5.0110	103.8579	1,240.00
11/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	273	0	273	0	0.00
11/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	22	0	22	0	0.00
11/07/2012	R206 On 01-November-12			Bond Future	4.85	105.3245	4.8530	105.3245	0.00
11/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	366	0	366	0	0.00
11/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	136	0	136	0	0.00
11/07/2012	R206 On 07-February-13			Bond Future	4.56	103.1971	4.5550	103.1971	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
11/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	415	0	415	0	0.00
11/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	228	0	228	0	0.00
11/07/2012	R207 On 02-August-12			Bond Future	6.91	102.2820	6.9130	102.2820	28,653.00
11/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	3414	3	3414	3	0.00
11/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	18	0	18	0	0.00
11/07/2012	R207 On 01-November-12			Bond Future	6.97	103.7263	6.9650	103.7263	0.00
11/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	4002	4	4002	4	0.00
11/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	606	1	606	1	0.00
11/07/2012	R207 On 07-February-13			Bond Future	7.02	101.6988	7.0210	101.6988	0.00
11/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4545	5	4545	5	0.00
11/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1134	1	1134	1	0.00
11/07/2012	R208 On 02-August-12			Bond Future	7.06	100.3479	7.0590	100.3479	19,499.00
11/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	1292	1	1292	1	3,450.00
11/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	7172	7	7172	7	0.00
11/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	2808	3	2808	3	1,150.00
11/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	4550	5	4550	5	0.00
11/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	8	0	8	0	1,150.00
11/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	72	0	72	0	0.00
11/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
11/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	407	0	407	0	0.00
11/07/2012	R208 On 01-November-12			Bond Future	7.11	98.3738	7.1130	98.3738	0.00
11/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	4248	4	4248	4	0.00
11/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	717	1	717	1	0.00
11/07/2012	R208 On 07-February-13			Bond Future	7.17	99.9023	7.1700	99.9023	0.00
11/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	4891	5	4891	5	0.00
11/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1323	1	1323	1	0.00
11/07/2012	R209 On 02-August-12			Bond Future	8.34	80.2679	8.3400	80.2679	13,541.00
11/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	4710	4	4710	4	0.00
11/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	85	0	85	0	0.00
11/07/2012	R209 On 01-November-12			Bond Future	8.40	78.2605	8.4010	78.2605	0.00
11/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	6093	6	6093	6	0.00
11/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	1379	2	1379	2	0.00
11/07/2012	R209 On 07-February-13			Bond Future	8.47	79.4810	8.4660	79.4810	0.00
11/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	7226	7	7226	7	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
11/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	2535	3	2535	3	0.00
11/07/2012	R210 On 02-August-12			Bond Future	142.33	142.4945	142.3321	142.4945	992.00
11/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	0	0	0	0	0.00
11/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	328	0	328	0	0.00
11/07/2012	R211 On 02-August-12			Bond Future	120.55	120.4457	120.5499	120.4457	480.00
11/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	190	0	190	0	0.00
11/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
11/07/2012	R212 On 02-August-12			Bond Future	119.45	118.9382	119.4530	118.9382	3,064.00
11/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	2063	2	2063	2	0.00
11/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
11/07/2012	R213 On 02-August-12			Bond Future	8.20	91.1956	8.1960	91.1956	4,885.00
11/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	4629	4	4629	4	0.00
11/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	95	0	95	0	0.00
11/07/2012	R213 On 01-November-12			Bond Future	8.26	88.9448	8.2600	88.9448	0.00
11/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	5982	6	5982	6	0.00
11/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	1462	2	1462	2	0.00
11/07/2012	R213 On 07-February-13			Bond Future	8.33	90.3274	8.3300	90.3274	0.00
11/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	7147	7	7147	7	0.00
11/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	2539	3	2539	3	0.00
11/07/2012	R214 On 02-August-12			Bond Future	8.40	81.8519	8.4000	81.8519	1,700.00
11/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	4667	4	4667	4	0.00
11/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00