



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
12/07/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	2025 On 02-August-12			Bond Future	99.14	99.1486	99.1388	99.1486	1,612.00
12/07/2012	2025 On 02-August-12	99.99	Call	Bond Future	0	0	0	0	0.00
12/07/2012	2025 On 02-August-12	100.00	Call	Bond Future	0	0	0	0	0.00
12/07/2012	2025 On 02-August-12	100.01	Call	Bond Future	0	0	0	0	0.00
12/07/2012	2025 On 02-August-12	100.01	Put	Bond Future	871	1	871	1	0.00
12/07/2012	2025 On 02-August-12	100.00	Put	Bond Future	861	1	861	1	0.00
12/07/2012	2025 On 02-August-12	99.99	Put	Bond Future	851	1	851	1	0.00
12/07/2012	2025 On 01-November-12			Bond Future	100.53	100.5451	100.5313	100.5451	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
12/07/2012	2025 On 01-November-12	99.99	Call	Bond Future	541	1	541	1	0.00
12/07/2012	2025 On 01-November-12	100.01	Call	Bond Future	521	1	521	1	0.00
12/07/2012	2025 On 01-November-12	100.00	Call	Bond Future	531	1	531	1	0.00
12/07/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
12/07/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
12/07/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
12/07/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	AL7T On 02-August-12			Index Future	454.87	454.2000	454.8730	454.2000	13.00
12/07/2012	AL7T On 01-November-12			Index Future	461.26	460.5980	461.2620	460.5980	0.00
12/07/2012	ALBI On 02-August-12			Index Future	409.94	409.1370	409.9390	409.1370	1,003.00
12/07/2012	ALBI On 01-November-12			Index Future	415.70	414.8990	415.6970	414.8990	0.00
12/07/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	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
12/07/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2012	ES33 On 02-August-12			Bond Future	8.93	89.3350	8.9290	89.3350	720.00
12/07/2012	ES33 On 01-November-12			Bond Future	9.01	86.8106	9.0130	86.8106	0.00
12/07/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1530	1	1530	1	0.00
12/07/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/07/2012	GOVI On 02-August-12			GOVI	410.43	409.6680	410.4320	409.6680	266.00
12/07/2012	GOVI On 02-August-12	398.23	Call	GOVI	122020	11	122020	11	0.00
12/07/2012	GOVI On 02-August-12	398.23	Put	GOVI	0	0	0	0	0.00
12/07/2012	GOVI On 01-November-12			GOVI	416.20	415.4380	416.1960	415.4380	0.00
12/07/2012	GOVI On 01-November-12	403.96	Call	GOVI	122360	11	122360	11	0.00
12/07/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
12/07/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2012	IGOV On 02-August-12			Index Future	176.31	176.1210	176.3070	176.1210	594.00
12/07/2012	IGOV On 01-November-12			Index Future	178.78	178.6020	178.7830	178.6020	0.00
12/07/2012	IGOV On 07-February-13			Index Future	181.55	181.3730	181.5490	181.3730	14.00
12/07/2012	ILBI On 02-August-12			Index Future	475.13	475.1260	475.1260	475.1260	169.00
12/07/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/07/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/07/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/07/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/07/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/07/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/07/2012	JBAF On 18-July-12			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
12/07/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.42	94.5700	5.4200	94.5700	0.00
12/07/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.37	94.6400	5.3700	94.6400	44,760.00
12/07/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	0.00
12/07/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	0.00
12/07/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.18	94.8100	5.1800	94.8100	840.00
12/07/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	1,000.00
12/07/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.21	94.7700	5.2100	94.7700	500.00
12/07/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.31	94.6500	5.3100	94.6500	1,700.00
12/07/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.47	94.4900	5.4700	94.4900	1,500.00
12/07/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.65	94.3100	5.6500	94.3100	400.00

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12/07/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.83	94.1400	5.8300	94.1400	0.00
12/07/2012	R157 On 02-August-12			Bond Future	5.85	126.6630	5.8510	126.6630	15,680.00
12/07/2012	R157 On 02-August-12	6.15	Call	Bond Future	974	1	974	1	0.00
12/07/2012	R157 On 02-August-12	6.35	Call	Bond Future	1573	1	1573	1	1,250.00
12/07/2012	R157 On 02-August-12	6.95	Call	Bond Future	3423	3	3423	3	0.00
12/07/2012	R157 On 02-August-12	6.55	Call	Bond Future	2192	2	2192	2	0.00
12/07/2012	R157 On 02-August-12	6.55	Put	Bond Future	0	0	0	0	1,250.00
12/07/2012	R157 On 02-August-12	6.95	Put	Bond Future	0	0	0	0	3,750.00
12/07/2012	R157 On 02-August-12	6.35	Put	Bond Future	4	0	4	0	0.00
12/07/2012	R157 On 02-August-12	6.15	Put	Bond Future	30	0	30	0	0.00
12/07/2012	R157 On 01-November-12			Bond Future	5.87	121.6428	5.8700	121.6428	200.00
12/07/2012	R157 On 01-November-12	5.78	Call	Bond Future	564	1	564	1	5,630.00
12/07/2012	R157 On 01-November-12	6.24	Call	Bond Future	1366	1	1366	1	0.00
12/07/2012	R157 On 01-November-12	6.24	Put	Bond Future	294	0	294	0	0.00
12/07/2012	R157 On 01-November-12	5.78	Put	Bond Future	827	1	827	1	0.00
12/07/2012	R157 On 07-February-13			Bond Future	5.88	123.5294	5.8840	123.5294	0.00
12/07/2012	R157 On 07-February-13	6.28	Call	Bond Future	1562	2	1562	2	0.00
12/07/2012	R157 On 07-February-13	6.28	Put	Bond Future	525	1	525	1	0.00
12/07/2012	R186 On 02-August-12			Bond Future	7.70	124.9558	7.6950	124.9558	34,668.00
12/07/2012	R186 On 02-August-12	7.66	Call	Bond Future	1126	1	1126	1	276.00
12/07/2012	R186 On 02-August-12	7.70	Call	Bond Future	1321	1	1321	1	2,700.00
12/07/2012	R186 On 02-August-12	7.76	Call	Bond Future	1648	1	1648	1	43.00
12/07/2012	R186 On 02-August-12	9.00	Call	Bond Future	12176	12	12176	12	0.00
12/07/2012	R186 On 02-August-12	8.66	Call	Bond Future	9178	9	9178	9	0.00
12/07/2012	R186 On 02-August-12	8.75	Call	Bond Future	9982	9	9982	9	0.00
12/07/2012	R186 On 02-August-12	8.76	Call	Bond Future	10071	10	10071	10	0.00
12/07/2012	R186 On 02-August-12	8.00	Call	Bond Future	3328	3	3328	3	1,099.00
12/07/2012	R186 On 02-August-12	8.30	Call	Bond Future	5920	5	5920	5	0.00
12/07/2012	R186 On 02-August-12	8.25	Call	Bond Future	5471	5	5471	5	8,750.00
12/07/2012	R186 On 02-August-12	8.25	Put	Bond Future	71	0	71	0	0.00
12/07/2012	R186 On 02-August-12	8.30	Put	Bond Future	51	0	51	0	900.00
12/07/2012	R186 On 02-August-12	8.00	Put	Bond Future	319	0	319	0	0.00
12/07/2012	R186 On 02-August-12	8.76	Put	Bond Future	1	0	1	0	43.00
12/07/2012	R186 On 02-August-12	8.75	Put	Bond Future	1	0	1	0	2,700.00

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12/07/2012	R186 On 02-August-12	8.66	Put	Bond Future	3	0	3	0	276.00
12/07/2012	R186 On 02-August-12	9.00	Put	Bond Future	0	0	0	0	199.00
12/07/2012	R186 On 02-August-12	7.76	Put	Bond Future	997	1	997	1	0.00
12/07/2012	R186 On 02-August-12	7.70	Put	Bond Future	1270	2	1270	2	0.00
12/07/2012	R186 On 02-August-12	7.66	Put	Bond Future	1478	2	1478	2	0.00
12/07/2012	R186 On 01-November-12			Bond Future	7.76	126.7199	7.7570	126.7199	267.00
12/07/2012	R186 On 01-November-12	8.50	Call	Bond Future	8072	8	8072	8	0.00
12/07/2012	R186 On 01-November-12	8.82	Call	Bond Future	10458	10	10458	10	0.00
12/07/2012	R186 On 01-November-12	7.82	Call	Bond Future	3763	4	3763	4	1,858.00
12/07/2012	R186 On 01-November-12	8.00	Call	Bond Future	4754	4	4754	4	200.00
12/07/2012	R186 On 01-November-12	8.00	Put	Bond Future	2392	3	2392	3	0.00
12/07/2012	R186 On 01-November-12	7.82	Put	Bond Future	3144	3	3144	3	0.00
12/07/2012	R186 On 01-November-12	8.82	Put	Bond Future	583	1	583	1	1,858.00
12/07/2012	R186 On 01-November-12	8.50	Put	Bond Future	1048	1	1048	1	200.00
12/07/2012	R186 On 07-February-13			Bond Future	7.82	123.3897	7.8230	123.3897	0.00
12/07/2012	R186 On 07-February-13	8.47	Call	Bond Future	8466	8	8466	8	0.00
12/07/2012	R186 On 07-February-13	8.47	Put	Bond Future	2436	3	2436	3	0.00
12/07/2012	R189 On 02-August-12			Bond Future	220.03	220.0394	220.0300	220.0394	0.00
12/07/2012	R189 On 02-August-12	219.65	Call	Bond Future	380	0	380	0	0.00
12/07/2012	R189 On 02-August-12	219.65	Put	Bond Future	0	0	0	0	0.00
12/07/2012	R197 On 02-August-12			Bond Future	259.00	258.9909	258.9985	258.9909	4,228.00
12/07/2012	R197 On 02-August-12	256.15	Call	Bond Future	2849	3	2849	3	0.00
12/07/2012	R197 On 02-August-12	256.15	Put	Bond Future	0	0	0	0	0.00
12/07/2012	R201 On 02-August-12			Bond Future	4.93	109.4980	4.9340	109.4980	1,620.00
12/07/2012	R201 On 02-August-12	5.20	Call	Bond Future	633	1	633	1	0.00
12/07/2012	R201 On 02-August-12	5.20	Put	Bond Future	15	0	15	0	0.00
12/07/2012	R201 On 01-November-12			Bond Future	4.84	111.0406	4.8370	111.0406	0.00
12/07/2012	R201 On 01-November-12	5.11	Call	Bond Future	759	1	759	1	0.00
12/07/2012	R201 On 01-November-12	5.11	Put	Bond Future	189	0	189	0	0.00
12/07/2012	R201 On 07-February-13			Bond Future	4.69	108.3523	4.6860	108.3523	0.00
12/07/2012	R201 On 07-February-13	4.98	Call	Bond Future	851	1	851	1	0.00
12/07/2012	R201 On 07-February-13	4.98	Put	Bond Future	312	0	312	0	0.00
12/07/2012	R202 On 02-August-12			Bond Future	189.97	189.9639	189.9715	189.9639	48,173.00
12/07/2012	R202 On 02-August-12	188.44	Call	Bond Future	1532	2	1532	2	0.00

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12/07/2012	R202 On 02-August-12	188.44	Put	Bond Future	0	0	0	0	0.00
12/07/2012	R203 On 02-August-12			Bond Future	6.34	111.3666	6.3400	111.3666	13,406.00
12/07/2012	R203 On 02-August-12	6.60	Call	Bond Future	1273	1	1273	1	4,200.00
12/07/2012	R203 On 02-August-12	6.85	Call	Bond Future	2290	2	2290	2	1,400.00
12/07/2012	R203 On 02-August-12	7.15	Call	Bond Future	3586	3	3586	3	0.00
12/07/2012	R203 On 02-August-12	7.20	Call	Bond Future	3803	0	3803	0	0.00
12/07/2012	R203 On 02-August-12	7.55	Call	Bond Future	5303	5	5303	5	0.00
12/07/2012	R203 On 02-August-12	7.55	Put	Bond Future	0	0	0	0	4,200.00
12/07/2012	R203 On 02-August-12	7.20	Put	Bond Future	0	0	0	0	0.00
12/07/2012	R203 On 02-August-12	7.15	Put	Bond Future	1	0	1	0	1,400.00
12/07/2012	R203 On 02-August-12	6.85	Put	Bond Future	15	0	15	0	0.00
12/07/2012	R203 On 02-August-12	6.60	Put	Bond Future	106	0	106	0	0.00
12/07/2012	R203 On 01-November-12			Bond Future	6.38	108.7776	6.3820	108.7776	883.00
12/07/2012	R203 On 01-November-12	6.87	Call	Bond Future	2572	3	2572	3	0.00
12/07/2012	R203 On 01-November-12	6.87	Put	Bond Future	493	1	493	1	0.00
12/07/2012	R203 On 07-February-13			Bond Future	6.43	110.4656	6.4270	110.4656	0.00
12/07/2012	R203 On 07-February-13	6.11	Call	Bond Future	1087	1	1087	1	6,300.00
12/07/2012	R203 On 07-February-13	6.94	Call	Bond Future	2933	3	2933	3	0.00
12/07/2012	R203 On 07-February-13	6.94	Put	Bond Future	861	1	861	1	0.00
12/07/2012	R203 On 07-February-13	6.11	Put	Bond Future	2392	2	2392	2	0.00
12/07/2012	R204 On 02-August-12			Bond Future	6.65	107.8118	6.6470	107.8118	4,017.00
12/07/2012	R204 On 02-August-12	7.15	Call	Bond Future	2673	3	2673	3	0.00
12/07/2012	R204 On 02-August-12	7.15	Put	Bond Future	26	0	26	0	0.00
12/07/2012	R204 On 01-November-12			Bond Future	6.70	109.3333	6.6960	109.3333	0.00
12/07/2012	R204 On 01-November-12	7.22	Call	Bond Future	3272	3	3272	3	0.00
12/07/2012	R204 On 01-November-12	7.22	Put	Bond Future	614	1	614	1	0.00
12/07/2012	R204 On 07-February-13			Bond Future	6.75	106.9960	6.7480	106.9960	0.00
12/07/2012	R204 On 07-February-13	7.29	Call	Bond Future	3757	4	3757	4	0.00
12/07/2012	R204 On 07-February-13	7.29	Put	Bond Future	1117	1	1117	1	0.00
12/07/2012	R206 On 02-August-12			Bond Future	4.99	103.8748	4.9860	103.8748	1,240.00
12/07/2012	R206 On 02-August-12	5.19	Call	Bond Future	301	0	301	0	0.00
12/07/2012	R206 On 02-August-12	5.19	Put	Bond Future	16	0	16	0	0.00
12/07/2012	R206 On 01-November-12			Bond Future	4.83	105.3385	4.8270	105.3385	0.00
12/07/2012	R206 On 01-November-12	5.05	Call	Bond Future	386	0	386	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
12/07/2012	R206 On 01-November-12	5.05	Put	Bond Future	125	0	125	0	0.00
12/07/2012	R206 On 07-February-13			Bond Future	4.53	103.2063	4.5260	103.2063	0.00
12/07/2012	R206 On 07-February-13	4.76	Call	Bond Future	430	0	430	0	0.00
12/07/2012	R206 On 07-February-13	4.76	Put	Bond Future	217	0	217	0	0.00
12/07/2012	R207 On 02-August-12			Bond Future	6.89	102.3807	6.8930	102.3807	28,653.00
12/07/2012	R207 On 02-August-12	7.51	Call	Bond Future	3526	3	3526	3	0.00
12/07/2012	R207 On 02-August-12	7.51	Put	Bond Future	13	0	13	0	0.00
12/07/2012	R207 On 01-November-12			Bond Future	6.94	103.8221	6.9440	103.8221	0.00
12/07/2012	R207 On 01-November-12	7.58	Call	Bond Future	4089	4	4089	4	0.00
12/07/2012	R207 On 01-November-12	7.58	Put	Bond Future	574	1	574	1	0.00
12/07/2012	R207 On 07-February-13			Bond Future	7.00	101.7914	7.0000	101.7914	0.00
12/07/2012	R207 On 07-February-13	7.66	Call	Bond Future	4623	5	4623	5	0.00
12/07/2012	R207 On 07-February-13	7.66	Put	Bond Future	1097	1	1097	1	0.00
12/07/2012	R208 On 02-August-12			Bond Future	7.03	100.3921	7.0330	100.3921	20,099.00
12/07/2012	R208 On 02-August-12	7.20	Call	Bond Future	1391	1	1391	1	0.00
12/07/2012	R208 On 02-August-12	7.50	Call	Bond Future	2954	3	2954	3	1,150.00
12/07/2012	R208 On 02-August-12	7.80	Call	Bond Future	4711	5	4711	5	0.00
12/07/2012	R208 On 02-August-12	8.25	Call	Bond Future	7336	7	7336	7	0.00
12/07/2012	R208 On 02-August-12	8.25	Put	Bond Future	0	0	0	0	3,450.00
12/07/2012	R208 On 02-August-12	7.80	Put	Bond Future	5	0	5	0	1,150.00
12/07/2012	R208 On 02-August-12	7.50	Put	Bond Future	54	0	54	0	1,150.00
12/07/2012	R208 On 02-August-12	7.20	Put	Bond Future	342	0	342	0	0.00
12/07/2012	R208 On 01-November-12			Bond Future	7.09	98.4107	7.0860	98.4107	0.00
12/07/2012	R208 On 01-November-12	7.70	Call	Bond Future	4369	4	4369	4	0.00
12/07/2012	R208 On 01-November-12	6.81	Call	Bond Future	1215	0	1215	0	5,180.00
12/07/2012	R208 On 01-November-12	7.50	Call	Bond Future	3489	0	3489	0	0.00
12/07/2012	R208 On 01-November-12	7.50	Put	Bond Future	976	0	976	0	0.00
12/07/2012	R208 On 01-November-12	6.81	Put	Bond Future	2936	0	2936	0	0.00
12/07/2012	R208 On 01-November-12	7.70	Put	Bond Future	672	1	672	1	0.00
12/07/2012	R208 On 07-February-13			Bond Future	7.14	99.9382	7.1430	99.9382	0.00
12/07/2012	R208 On 07-February-13	7.78	Call	Bond Future	5001	5	5001	5	0.00
12/07/2012	R208 On 07-February-13	7.78	Put	Bond Future	1271	1	1271	1	0.00
12/07/2012	R209 On 02-August-12			Bond Future	8.30	80.7590	8.3040	80.7590	11,082.00
12/07/2012	R209 On 02-August-12	8.91	Call	Bond Future	4992	5	4992	5	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
12/07/2012	R209 On 02-August-12	8.91	Put	Bond Future	60	0	60	0	0.00
12/07/2012	R209 On 01-November-12			Bond Future	8.37	78.7539	8.3650	78.7539	0.00
12/07/2012	R209 On 01-November-12	8.99	Call	Bond Future	6308	6	6308	6	0.00
12/07/2012	R209 On 01-November-12	8.99	Put	Bond Future	1290	1	1290	1	0.00
12/07/2012	R209 On 07-February-13			Bond Future	8.43	79.9762	8.4290	79.9762	0.00
12/07/2012	R209 On 07-February-13	9.06	Call	Bond Future	7430	7	7430	7	0.00
12/07/2012	R209 On 07-February-13	9.06	Put	Bond Future	2430	3	2430	3	0.00
12/07/2012	R210 On 02-August-12			Bond Future	143.25	142.3321	143.2512	142.3321	992.00
12/07/2012	R210 On 02-August-12	142.66	Call	Bond Future	591	0	591	0	0.00
12/07/2012	R210 On 02-August-12	142.66	Put	Bond Future	0	0	0	0	0.00
12/07/2012	R211 On 02-August-12			Bond Future	120.55	120.5499	120.5493	120.5499	480.00
12/07/2012	R211 On 02-August-12	120.36	Call	Bond Future	189	0	189	0	0.00
12/07/2012	R211 On 02-August-12	120.36	Put	Bond Future	0	0	0	0	0.00
12/07/2012	R212 On 02-August-12			Bond Future	119.56	119.4530	119.5573	119.4530	3,064.00
12/07/2012	R212 On 02-August-12	117.39	Call	Bond Future	2167	2	2167	2	0.00
12/07/2012	R212 On 02-August-12	117.39	Put	Bond Future	0	0	0	0	0.00
12/07/2012	R213 On 02-August-12			Bond Future	8.15	91.7302	8.1500	91.7302	4,885.00
12/07/2012	R213 On 02-August-12	8.74	Call	Bond Future	4997	5	4997	5	0.00
12/07/2012	R213 On 02-August-12	8.74	Put	Bond Future	64	0	64	0	0.00
12/07/2012	R213 On 01-November-12			Bond Future	8.21	89.4890	8.2130	89.4890	0.00
12/07/2012	R213 On 01-November-12	8.81	Call	Bond Future	6266	6	6266	6	0.00
12/07/2012	R213 On 01-November-12	8.81	Put	Bond Future	1344	1	1344	1	0.00
12/07/2012	R213 On 07-February-13			Bond Future	8.28	90.8799	8.2820	90.8799	0.00
12/07/2012	R213 On 07-February-13	8.90	Call	Bond Future	7416	7	7416	7	0.00
12/07/2012	R213 On 07-February-13	8.90	Put	Bond Future	2403	3	2403	3	0.00
12/07/2012	R214 On 02-August-12			Bond Future	8.36	82.3580	8.3640	82.3580	1,700.00
12/07/2012	R214 On 02-August-12	8.95	Call	Bond Future	4990	5	4990	5	0.00
12/07/2012	R214 On 02-August-12	8.95	Put	Bond Future	0	0	0	0	0.00