



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	2025 On 02-August-12			Bond Future	104.95	104.9486	104.9486	104.9486	0.00
03/08/2012	2025 On 01-November-12			Bond Future	106.91	106.2807	106.9095	106.2807	4,417.00
03/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6920	6	6920	6	0.00
03/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6910	6	6910	6	0.00
03/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6900	6	6900	6	0.00
03/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
03/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
03/08/2012	2025 On 01-November-12	99.99	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
03/08/2012	2038 On 02-August-12			Bond Future	102.59	102.5869	102.5869	102.5869	0.00
03/08/2012	2038 On 01-November-12			Bond Future	104.13	103.8889	104.1310	103.8889	0.00
03/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5141	5	5141	5	0.00
03/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5121	5	5121	5	0.00
03/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5131	5	5131	5	0.00
03/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
03/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
03/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
03/08/2012	2050 On 02-August-12			Bond Future	109.28	109.2796	109.2796	109.2796	0.00
03/08/2012	2050 On 01-November-12			Bond Future	111.13	110.6667	111.1289	110.6667	0.00
03/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	7139	7	7139	7	0.00
03/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	7129	7	7129	7	0.00
03/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	7119	7	7119	7	0.00
03/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
03/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
03/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
03/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	AL7T On 01-November-12			Index Future	475.37	472.0650	475.3720	472.0650	13.00
03/08/2012	AL7T On 07-February-13			Index Future	482.20	478.8930	482.2030	478.8930	0.00
03/08/2012	ALBI On 01-November-12			Index Future	426.96	424.0300	426.9560	424.0300	885.00
03/08/2012	ALBI On 07-February-13			Index Future	433.09	430.1630	433.0910	430.1630	118.00
03/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C204 On 21-December-18			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
03/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/08/2012	EL28 On 01-November-12			Bond Future	107.39	107.3904	107.3904	107.3904	0.00
03/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	1400	1	1400	1	0.00
03/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	1390	1	1390	1	0.00
03/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	1380	1	1380	1	0.00
03/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
03/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
03/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
03/08/2012	ES33 On 02-August-12			Bond Future	8.59	92.4475	8.5850	92.4475	0.00
03/08/2012	ES33 On 01-November-12			Bond Future	8.57	89.7088	8.5690	89.7088	303.00
03/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	5341	4	5341	4	0.00
03/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
03/08/2012	ES33 On 07-February-13			Bond Future	8.66	91.0067	8.6580	91.0067	0.00
03/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
03/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
03/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
03/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	949	2	949	2	0.00
03/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	861	2	861	2	0.00
03/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1038	2	1038	2	0.00
03/08/2012	GOVI On 01-November-12			GOVI	426.77	423.9920	426.7660	423.9920	236.00
03/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	228060	20	228060	20	0.00
03/08/2012	GOVI On 01-November-12	403.96	Put	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
03/08/2012	GOVI On 07-February-13			GOVI	432.90	430.1240	432.8980	430.1240	0.00
03/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
03/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
03/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
03/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	1120	3	1120	3	0.00
03/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	1020	3	1020	3	0.00
03/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	920	3	920	3	0.00
03/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/08/2012	IGOV On 01-November-12			Index Future	185.17	185.1170	185.1740	185.1170	592.00
03/08/2012	IGOV On 07-February-13			Index Future	187.83	187.7950	187.8340	187.7950	14.00
03/08/2012	ILBI On 01-November-12			Index Future	502.18	500.7380	502.1840	500.7380	0.00
03/08/2012	ILBI On 07-February-13			Index Future	509.17	507.6960	509.1650	507.6960	169.00
03/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	0.00
03/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.02	94.9900	5.0200	94.9900	44,760.00
03/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.96	95.0300	4.9600	95.0300	0.00
03/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.89	95.1000	4.8900	95.1000	0.00
03/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.84	95.1400	4.8400	95.1400	840.00
03/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.84	95.1400	4.8400	95.1400	0.00
03/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.83	95.1400	4.8300	95.1400	1,000.00
03/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.0600	4.9000	95.0600	500.00
03/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.03	94.9300	5.0300	94.9300	1,700.00
03/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.15	94.7900	5.1500	94.7900	1,500.00
03/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.30	94.6400	5.3000	94.6400	800.00
03/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.45	94.4900	5.4500	94.4900	0.00
03/08/2012	R023 On 01-November-12			Bond Future	6.96	106.1001	6.9604	106.1001	561.00
03/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	598	0	598	0	0.00
03/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	673	0	673	0	0.00
03/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	748	0	748	0	0.00

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03/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R023 On 07-February-13			Bond Future	7.02	107.6350	7.0233	107.6350	0.00
03/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	123	0	123	0	0.00
03/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	270	0	270	0	0.00
03/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	197	0	197	0	0.00
03/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	1	0	1	0.00
03/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	1	0	1	0.00
03/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	1	0	1	0.00
03/08/2012	R023 On 02-May-13			Bond Future	7.06	105.0576	7.0649	105.0576	0.00
03/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
03/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
03/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
03/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	35	1	35	1	0.00
03/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	108	1	108	1	0.00
03/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	180	1	180	1	0.00
03/08/2012	R157 On 02-August-12			Bond Future	5.52	127.8140	5.5150	127.8140	0.00
03/08/2012	R157 On 01-November-12			Bond Future	5.44	122.5886	5.4432	122.5886	14,749.00
03/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	1215	1	1215	1	5,630.00
03/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2367	2	2367	2	0.00
03/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	44	0	44	0	0.00
03/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	225	0	225	0	0.00
03/08/2012	R157 On 07-February-13			Bond Future	5.46	124.3624	5.4559	124.3624	0.00
03/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2354	2	2354	2	0.00
03/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	183	0	183	0	0.00
03/08/2012	R157 On 02-May-13			Bond Future	5.42	119.1039	5.4238	119.1039	0.00
03/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	988	1	988	1	0.00
03/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	1012	1	1012	1	0.00
03/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	1000	1	1000	1	0.00
03/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1179	1	1179	1	0.00
03/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1167	1	1167	1	0.00
03/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1192	1	1192	1	0.00
03/08/2012	R186 On 02-August-12			Bond Future	7.34	129.1563	7.3350	129.1563	0.00

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03/08/2012	R186 On 01-November-12			Bond Future	7.32	130.5310	7.3187	130.5310	34,190.00
03/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	6199	5	6199	5	1,858.00
03/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	7574	7	7574	7	200.00
03/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	14397	13	14397	13	0.00
03/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	11695	11	11695	11	0.00
03/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	242	0	242	0	200.00
03/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	94	0	94	0	1,858.00
03/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	783	1	783	1	0.00
03/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1152	1	1152	1	0.00
03/08/2012	R186 On 07-February-13			Bond Future	7.38	127.1286	7.3835	127.1286	940.00
03/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	2743	2	2743	2	10,300.00
03/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	11522	11	11522	11	0.00
03/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1141	1	1141	1	0.00
03/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	6718	7	6718	7	0.00
03/08/2012	R186 On 02-May-13			Bond Future	7.43	128.7072	7.4321	128.7072	0.00
03/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	5563	5	5563	5	0.00
03/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	5612	5	5612	5	0.00
03/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	5660	5	5660	5	0.00
03/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	5881	7	5881	7	0.00
03/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	5932	7	5932	7	0.00
03/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	5984	7	5984	7	0.00
03/08/2012	R189 On 02-August-12			Bond Future	218.74	218.7440	218.7440	218.7440	0.00
03/08/2012	R189 On 01-November-12			Bond Future	214.90	215.0212	214.8982	215.0212	0.00
03/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
03/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
03/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
03/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4102	4	4102	4	0.00
03/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4112	4	4112	4	0.00
03/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4092	4	4092	4	0.00
03/08/2012	R197 On 02-August-12			Bond Future	268.43	268.4281	268.4281	268.4281	0.00
03/08/2012	R197 On 01-November-12			Bond Future	272.30	272.3221	272.3017	272.3221	5,528.00
03/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5312	5	5312	5	0.00
03/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5302	5	5302	5	0.00
03/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5292	5	5292	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
03/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R201 On 02-August-12			Bond Future	4.98	109.4607	4.9750	109.4607	0.00
03/08/2012	R201 On 01-November-12			Bond Future	4.82	110.8500	4.8181	110.8500	1,560.00
03/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	730	1	730	1	0.00
03/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	120	0	120	0	0.00
03/08/2012	R201 On 07-February-13			Bond Future	4.73	108.0447	4.7292	108.0447	0.00
03/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	743	1	743	1	0.00
03/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	284	0	284	0	0.00
03/08/2012	R201 On 02-May-13			Bond Future	4.58	109.3864	4.5791	109.3864	0.00
03/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	255	0	255	0	0.00
03/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	265	0	265	0	0.00
03/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	260	0	260	0	0.00
03/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1120	1	1120	1	0.00
03/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1108	1	1108	1	0.00
03/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1131	1	1131	1	0.00
03/08/2012	R202 On 02-August-12			Bond Future	196.99	196.9901	196.9901	196.9901	0.00
03/08/2012	R202 On 01-November-12			Bond Future	200.51	199.4902	200.5102	199.4902	48,828.00
03/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	8520	8	8520	8	0.00
03/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	8510	7	8510	7	0.00
03/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	8500	7	8500	7	0.00
03/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R203 On 02-August-12			Bond Future	5.92	113.4029	5.9150	113.4029	0.00
03/08/2012	R203 On 01-November-12			Bond Future	5.85	110.6639	5.8518	110.6639	4,837.00
03/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	4449	4	4449	4	0.00
03/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	52	0	52	0	0.00
03/08/2012	R203 On 07-February-13			Bond Future	5.89	112.2650	5.8881	112.2650	5,230.00
03/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	2053	2	2053	2	6,300.00
03/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	4600	4	4600	4	0.00
03/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	297	0	297	0	0.00
03/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1128	1	1128	1	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
03/08/2012	R203 On 02-May-13			Bond Future	5.90	109.5017	5.8973	109.5017	8.00
03/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1931	2	1931	2	0.00
03/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1952	2	1952	2	0.00
03/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1972	2	1972	2	0.00
03/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	1922	2	1922	2	0.00
03/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	1941	2	1941	2	0.00
03/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	1961	2	1961	2	0.00
03/08/2012	R204 On 02-August-12			Bond Future	6.21	110.3451	6.2050	110.3451	0.00
03/08/2012	R204 On 01-November-12			Bond Future	6.15	111.6900	6.1497	111.6900	3,787.00
03/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	5598	5	5598	5	0.00
03/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	79	0	79	0	0.00
03/08/2012	R204 On 07-February-13			Bond Future	6.19	109.2747	6.1935	109.2747	0.00
03/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	5796	5	5796	5	0.00
03/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	370	0	370	0	0.00
03/08/2012	R204 On 02-May-13			Bond Future	6.22	110.6316	6.2179	110.6316	0.00
03/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2679	2	2679	2	0.00
03/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2706	2	2706	2	0.00
03/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2733	2	2733	2	0.00
03/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2281	3	2281	3	0.00
03/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2303	3	2303	3	0.00
03/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2325	3	2325	3	0.00
03/08/2012	R206 On 02-August-12			Bond Future	5.06	103.8060	5.0600	103.8060	0.00
03/08/2012	R206 On 01-November-12			Bond Future	4.89	105.1235	4.8880	105.1235	1,120.00
03/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	317	0	317	0	0.00
03/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	127	0	127	0	0.00
03/08/2012	R206 On 07-February-13			Bond Future	4.73	102.8788	4.7317	102.8788	0.00
03/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	308	0	308	0	0.00
03/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	282	0	282	0	0.00
03/08/2012	R206 On 02-May-13			Bond Future	4.41	104.1563	4.4054	104.1563	0.00
03/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	113	0	113	0	0.00
03/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	116	0	116	0	0.00
03/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	115	0	115	0	0.00
03/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	810	1	810	1	0.00
03/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	804	1	804	1	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
03/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	815	1	815	1	0.00
03/08/2012	R207 On 02-August-12			Bond Future	6.48	104.9647	6.4750	104.9647	0.00
03/08/2012	R207 On 01-November-12			Bond Future	6.43	106.2363	6.4298	106.2363	19,077.00
03/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	6562	6	6562	6	0.00
03/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	92	0	92	0	0.00
03/08/2012	R207 On 07-February-13			Bond Future	6.48	104.1331	6.4805	104.1331	0.00
03/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	6797	6	6797	6	0.00
03/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	386	0	386	0	0.00
03/08/2012	R207 On 02-May-13			Bond Future	6.52	105.4261	6.5154	105.4261	0.00
03/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	2615	2	2615	2	0.00
03/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	2642	2	2642	2	0.00
03/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	2669	2	2669	2	0.00
03/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	2973	3	2973	3	0.00
03/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3001	3	3001	3	0.00
03/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3030	3	3030	3	0.00
03/08/2012	R208 On 02-August-12			Bond Future	6.63	103.1479	6.6300	103.1479	0.00
03/08/2012	R208 On 01-November-12			Bond Future	6.58	100.9654	6.5772	100.9654	9,422.00
03/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	2545	2	2545	2	0.00
03/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	7016	6	7016	6	0.00
03/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	5917	5	5917	5	0.00
03/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	202	0	202	0	12,250.00
03/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	116	0	116	0	0.00
03/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1064	1	1064	1	0.00
03/08/2012	R208 On 07-February-13			Bond Future	6.63	102.4263	6.6294	102.4263	300.00
03/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	953	1	953	1	12,250.00
03/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	7353	7	7353	7	0.00
03/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	482	1	482	1	0.00
03/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	4975	6	4975	6	0.00
03/08/2012	R208 On 02-May-13			Bond Future	6.66	100.3046	6.6636	100.3046	0.00
03/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	3147	3	3147	3	0.00
03/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	3178	3	3178	3	0.00
03/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	3117	3	3117	3	0.00
03/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3261	4	3261	4	0.00
03/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3200	4	3200	4	0.00

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03/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3230	4	3230	4	0.00
03/08/2012	R209 On 02-August-12			Bond Future	7.97	84.0089	7.9700	84.0089	0.00
03/08/2012	R209 On 01-November-12			Bond Future	7.93	81.7965	7.9319	81.7965	7,426.00
03/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	9219	8	9219	8	0.00
03/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	402	1	402	1	0.00
03/08/2012	R209 On 07-February-13			Bond Future	7.99	82.9801	7.9942	82.9801	0.00
03/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	10045	9	10045	9	0.00
03/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1282	2	1282	2	0.00
03/08/2012	R209 On 02-May-13			Bond Future	8.04	80.8683	8.0418	80.8683	0.00
03/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	5309	5	5309	5	0.00
03/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	5394	5	5394	5	0.00
03/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	5351	5	5351	5	0.00
03/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	5724	6	5724	6	0.00
03/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	5677	6	5677	6	0.00
03/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	5771	6	5771	6	0.00
03/08/2012	R210 On 02-August-12			Bond Future	150.63	150.6291	150.6291	150.6291	0.00
03/08/2012	R210 On 01-November-12			Bond Future	151.28	151.3190	151.2791	151.3190	3,362.00
03/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	6289	6	6289	6	0.00
03/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	6279	6	6279	6	0.00
03/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	6269	6	6269	6	0.00
03/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R211 On 02-August-12			Bond Future	121.14	121.1427	121.1427	121.1427	0.00
03/08/2012	R211 On 01-November-12			Bond Future	122.72	122.6802	122.7227	122.6802	480.00
03/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	733	1	733	1	0.00
03/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	713	1	713	1	0.00
03/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	723	1	723	1	0.00
03/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R212 On 02-August-12			Bond Future	123.49	123.4910	123.4910	123.4910	0.00
03/08/2012	R212 On 01-November-12			Bond Future	125.21	125.0584	125.2101	125.0584	5,084.00
03/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3220	3	3220	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
03/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3210	3	3210	3	0.00
03/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3200	3	3200	3	0.00
03/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
03/08/2012	R213 On 02-August-12			Bond Future	7.77	95.5815	7.7650	95.5815	0.00
03/08/2012	R213 On 01-November-12			Bond Future	7.74	92.9825	7.7389	92.9825	4,830.00
03/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	2892	2	2892	2	140.00
03/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	9502	9	9502	9	0.00
03/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	362	0	362	0	0.00
03/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	2790	3	2790	3	0.00
03/08/2012	R213 On 07-February-13			Bond Future	7.81	94.3276	7.8051	94.3276	0.00
03/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	10341	9	10341	9	0.00
03/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1153	1	1153	1	0.00
03/08/2012	R213 On 02-May-13			Bond Future	7.85	91.9638	7.8526	91.9638	0.00
03/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	5415	5	5415	5	0.00
03/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	5503	5	5503	5	0.00
03/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	5459	5	5459	5	0.00
03/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	5482	6	5482	6	0.00
03/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	5437	6	5437	6	0.00
03/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	5528	6	5528	6	0.00
03/08/2012	R214 On 02-August-12			Bond Future	7.99	86.2105	7.9850	86.2105	0.00
03/08/2012	R214 On 01-November-12			Bond Future	7.95	83.7805	7.9499	83.7805	1,700.00
03/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	387	0	387	0	0.00
03/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	483	0	483	0	0.00
03/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	579	0	579	0	0.00
03/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	0	1	0	1	0.00
03/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	0	1	0	1	0.00
03/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	0	1	0	1	0.00