



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
06/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	2025 On 02-August-12			Bond Future	104.95	104.9486	104.9486	104.9486	0.00
06/08/2012	2025 On 01-November-12			Bond Future	106.89	106.9095	106.8943	106.9095	4,417.00
06/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6904	7	6904	7	0.00
06/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6894	7	6894	7	0.00
06/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6884	7	6884	7	0.00
06/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	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
06/08/2012	2038 On 02-August-12			Bond Future	102.59	102.5869	102.5869	102.5869	0.00
06/08/2012	2038 On 01-November-12			Bond Future	104.12	104.1310	104.1195	104.1310	0.00
06/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5130	5	5130	5	0.00
06/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5110	5	5110	5	0.00
06/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5120	5	5120	5	0.00
06/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
06/08/2012	2050 On 02-August-12			Bond Future	109.28	109.2796	109.2796	109.2796	0.00
06/08/2012	2050 On 01-November-12			Bond Future	111.12	111.1289	111.1166	111.1289	0.00
06/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	7127	7	7127	7	0.00
06/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	7117	7	7117	7	0.00
06/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	7107	7	7107	7	0.00
06/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
06/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	AL7T On 01-November-12			Index Future	474.72	475.3720	474.7240	475.3720	13.00
06/08/2012	AL7T On 07-February-13			Index Future	481.54	482.2030	481.5420	482.2030	0.00
06/08/2012	ALBI On 01-November-12			Index Future	426.54	426.9560	426.5430	426.9560	885.00
06/08/2012	ALBI On 07-February-13			Index Future	432.67	433.0910	432.6690	433.0910	118.00
06/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	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
06/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/08/2012	EL28 On 01-November-12			Bond Future	107.39	107.3904	107.3904	107.3904	0.00
06/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	1400	1	1400	1	0.00
06/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	1390	1	1390	1	0.00
06/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	1380	1	1380	1	0.00
06/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
06/08/2012	ES33 On 02-August-12			Bond Future	8.59	92.4475	8.5850	92.4475	0.00
06/08/2012	ES33 On 01-November-12			Bond Future	8.58	90.7539	8.5826	90.7539	303.00
06/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	5221	5	5221	5	0.00
06/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/08/2012	ES33 On 07-February-13			Bond Future	8.67	92.0579	8.6721	92.0579	0.00
06/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
06/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
06/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
06/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1072	1	1072	1	0.00
06/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	984	1	984	1	0.00
06/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1161	1	1161	1	0.00
06/08/2012	GOVI On 01-November-12			GOVI	426.30	426.7660	426.2990	426.7660	236.00
06/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	223390	23	223390	23	0.00
06/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00

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06/08/2012	GOVI On 07-February-13			GOVI	432.48	432.8980	432.4830	432.8980	0.00
06/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
06/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
06/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
06/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	5170	0	5170	0	0.00
06/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	5270	0	5270	0	0.00
06/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	5070	0	5070	0	0.00
06/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/08/2012	IGOV On 01-November-12			Index Future	185.61	185.1740	185.6080	185.1740	592.00
06/08/2012	IGOV On 07-February-13			Index Future	188.27	187.8340	188.2740	187.8340	14.00
06/08/2012	ILBI On 01-November-12			Index Future	501.90	502.1840	501.8950	502.1840	0.00
06/08/2012	ILBI On 07-February-13			Index Future	508.87	509.1650	508.8740	509.1650	169.00
06/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	0.00
06/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	44,760.00
06/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
06/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.89	95.1100	4.8900	95.1100	0.00
06/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.84	95.1600	4.8400	95.1600	840.00
06/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.84	95.1600	4.8400	95.1600	0.00
06/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.84	95.1700	4.8400	95.1700	1,000.00
06/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.1000	4.9000	95.1000	500.00
06/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9700	5.0200	94.9700	1,700.00
06/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	1,500.00
06/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.30	94.7000	5.3000	94.7000	800.00
06/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.43	94.5500	5.4300	94.5500	0.00
06/08/2012	R023 On 01-November-12			Bond Future	6.99	107.1621	6.9901	107.1621	561.00
06/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	374	1	374	1	0.00
06/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	449	1	449	1	0.00
06/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	524	1	524	1	0.00

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06/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R023 On 07-February-13			Bond Future	7.05	108.7018	7.0543	108.7018	0.00
06/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
06/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	42	0	42	0	0.00
06/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
06/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	31	0	31	0	0.00
06/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	105	0	105	0	0.00
06/08/2012	R023 On 02-May-13			Bond Future	7.10	106.2081	7.0971	106.2081	0.00
06/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
06/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
06/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
06/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	267	0	267	0	0.00
06/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	339	0	339	0	0.00
06/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	411	0	411	0	0.00
06/08/2012	R157 On 02-August-12			Bond Future	5.52	127.8140	5.5150	127.8140	0.00
06/08/2012	R157 On 01-November-12			Bond Future	5.48	122.9704	5.4757	122.9704	14,999.00
06/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	1136	1	1136	1	5,630.00
06/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2275	2	2275	2	0.00
06/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	47	0	47	0	0.00
06/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	242	0	242	0	0.00
06/08/2012	R157 On 07-February-13			Bond Future	5.49	124.7374	5.4927	124.7374	0.00
06/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2267	2	2267	2	0.00
06/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	194	0	194	0	0.00
06/08/2012	R157 On 02-May-13			Bond Future	5.46	119.5643	5.4650	119.5643	0.00
06/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	935	1	935	1	0.00
06/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	958	1	958	1	0.00
06/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	947	1	947	1	0.00
06/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1226	1	1226	1	0.00
06/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1213	1	1213	1	0.00
06/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1239	1	1239	1	0.00
06/08/2012	R186 On 02-August-12			Bond Future	7.34	129.1563	7.3350	129.1563	0.00

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06/08/2012	R186 On 01-November-12			Bond Future	7.33	131.6595	7.3327	131.6595	34,190.00
06/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	6049	6	6049	6	1,858.00
06/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	7420	8	7420	8	0.00
06/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	14246	14	14246	14	0.00
06/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	11541	12	11541	12	0.00
06/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	234	0	234	0	0.00
06/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	89	0	89	0	1,858.00
06/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	775	1	775	1	0.00
06/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1147	1	1147	1	0.00
06/08/2012	R186 On 07-February-13			Bond Future	7.40	128.2604	7.3981	128.2604	990.00
06/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	2654	3	2654	3	10,300.00
06/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	11374	12	11374	12	0.00
06/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1142	1	1142	1	0.00
06/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	6778	7	6778	7	0.00
06/08/2012	R186 On 02-May-13			Bond Future	7.45	129.9384	7.4473	129.9384	0.00
06/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	5454	6	5454	6	0.00
06/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	5503	6	5503	6	0.00
06/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	5551	6	5551	6	0.00
06/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	5923	6	5923	6	0.00
06/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	5974	6	5974	6	0.00
06/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6026	6	6026	6	0.00
06/08/2012	R189 On 02-August-12			Bond Future	218.74	218.7440	218.7440	218.7440	0.00
06/08/2012	R189 On 01-November-12			Bond Future	214.71	214.8982	214.7106	214.8982	0.00
06/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
06/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
06/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
06/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4289	4	4289	4	0.00
06/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4299	4	4299	4	0.00
06/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4279	4	4279	4	0.00
06/08/2012	R197 On 02-August-12			Bond Future	268.43	268.4281	268.4281	268.4281	0.00
06/08/2012	R197 On 01-November-12			Bond Future	273.12	272.3017	273.1165	272.3017	5,528.00
06/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	6127	5	6127	5	0.00
06/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	6117	5	6117	5	0.00
06/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	6107	5	6107	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
06/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R201 On 02-August-12			Bond Future	4.98	109.4607	4.9750	109.4607	0.00
06/08/2012	R201 On 01-November-12			Bond Future	4.85	111.1346	4.8527	111.1346	1,560.00
06/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	671	1	671	1	0.00
06/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	134	0	134	0	0.00
06/08/2012	R201 On 07-February-13			Bond Future	4.77	108.3225	4.7696	108.3225	0.00
06/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	692	1	692	1	0.00
06/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	307	0	307	0	0.00
06/08/2012	R201 On 02-May-13			Bond Future	4.63	109.7395	4.6259	109.7395	0.00
06/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	232	0	232	0	0.00
06/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	241	0	241	0	0.00
06/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	236	0	236	0	0.00
06/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1172	1	1172	1	0.00
06/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1160	1	1160	1	0.00
06/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1184	1	1184	1	0.00
06/08/2012	R202 On 02-August-12			Bond Future	196.99	196.9901	196.9901	196.9901	0.00
06/08/2012	R202 On 01-November-12			Bond Future	200.33	200.5102	200.3304	200.5102	48,828.00
06/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	8340	9	8340	9	0.00
06/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	8330	9	8330	9	0.00
06/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	8320	9	8320	9	0.00
06/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R203 On 02-August-12			Bond Future	5.92	113.4029	5.9150	113.4029	0.00
06/08/2012	R203 On 01-November-12			Bond Future	5.88	111.1847	5.8828	111.1847	4,837.00
06/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	4314	4	4314	4	0.00
06/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	55	0	55	0	0.00
06/08/2012	R203 On 07-February-13			Bond Future	5.92	112.7823	5.9214	112.7823	5,430.00
06/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1958	2	1958	2	6,300.00
06/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	4473	5	4473	5	0.00
06/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	310	0	310	0	0.00
06/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1172	1	1172	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
06/08/2012	R203 On 02-May-13			Bond Future	5.93	110.0988	5.9329	110.0988	8.00
06/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1850	2	1850	2	0.00
06/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1869	2	1869	2	0.00
06/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1889	2	1889	2	0.00
06/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	1981	2	1981	2	0.00
06/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2001	2	2001	2	0.00
06/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2021	2	2021	2	0.00
06/08/2012	R204 On 02-August-12			Bond Future	6.21	110.3451	6.2050	110.3451	0.00
06/08/2012	R204 On 01-November-12			Bond Future	6.18	112.3282	6.1802	112.3282	3,787.00
06/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	5439	6	5439	6	0.00
06/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	81	0	81	0	0.00
06/08/2012	R204 On 07-February-13			Bond Future	6.23	109.9111	6.2258	109.9111	0.00
06/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	5645	6	5645	6	0.00
06/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	384	0	384	0	0.00
06/08/2012	R204 On 02-May-13			Bond Future	6.25	111.3488	6.2520	111.3488	0.00
06/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2577	3	2577	3	0.00
06/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2603	3	2603	3	0.00
06/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2629	3	2629	3	0.00
06/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2345	2	2345	2	0.00
06/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2368	2	2368	2	0.00
06/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2390	2	2390	2	0.00
06/08/2012	R206 On 02-August-12			Bond Future	5.06	103.8060	5.0600	103.8060	0.00
06/08/2012	R206 On 01-November-12			Bond Future	4.93	105.2976	4.9254	105.2976	1,120.00
06/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	286	0	286	0	0.00
06/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	140	0	140	0	0.00
06/08/2012	R206 On 07-February-13			Bond Future	4.78	103.0451	4.7811	103.0451	0.00
06/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	283	0	283	0	0.00
06/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	302	0	302	0	0.00
06/08/2012	R206 On 02-May-13			Bond Future	4.47	104.3933	4.4724	104.3933	0.00
06/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	102	0	102	0	0.00
06/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	105	0	105	0	0.00
06/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	104	0	104	0	0.00
06/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	845	1	845	1	0.00
06/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	839	1	839	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
06/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	850	1	850	1	0.00
06/08/2012	R207 On 02-August-12			Bond Future	6.48	104.9647	6.4750	104.9647	0.00
06/08/2012	R207 On 01-November-12			Bond Future	6.46	106.8956	6.4600	106.8956	19,077.00
06/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	6387	7	6387	7	0.00
06/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	94	0	94	0	0.00
06/08/2012	R207 On 07-February-13			Bond Future	6.51	104.7916	6.5123	104.7916	0.00
06/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	6631	7	6631	7	0.00
06/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	399	0	399	0	0.00
06/08/2012	R207 On 02-May-13			Bond Future	6.55	106.1625	6.5486	106.1625	0.00
06/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	2512	3	2512	3	0.00
06/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	2538	3	2538	3	0.00
06/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	2564	3	2564	3	0.00
06/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3050	3	3050	3	0.00
06/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3079	3	3079	3	0.00
06/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3108	3	3108	3	0.00
06/08/2012	R208 On 02-August-12			Bond Future	6.63	103.1479	6.6300	103.1479	0.00
06/08/2012	R208 On 01-November-12			Bond Future	6.61	101.7790	6.6072	101.7790	9,422.00
06/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	2396	3	2396	3	0.00
06/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	6826	7	6826	7	0.00
06/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	5730	6	5730	6	0.00
06/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	208	0	208	0	12,250.00
06/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	118	0	118	0	0.00
06/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1107	1	1107	1	0.00
06/08/2012	R208 On 07-February-13			Bond Future	6.66	103.2415	6.6608	103.2415	700.00
06/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	887	1	887	1	12,250.00
06/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	7173	7	7173	7	0.00
06/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	497	0	497	0	0.00
06/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	5104	5	5104	5	0.00
06/08/2012	R208 On 02-May-13			Bond Future	6.70	101.1974	6.6963	101.1974	0.00
06/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	3029	3	3029	3	0.00
06/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	3059	3	3059	3	0.00
06/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	3000	3	3000	3	0.00
06/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3342	3	3342	3	0.00
06/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3280	3	3280	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
06/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3311	3	3311	3	0.00
06/08/2012	R209 On 02-August-12			Bond Future	7.97	84.0089	7.9700	84.0089	0.00
06/08/2012	R209 On 01-November-12			Bond Future	7.95	82.8570	7.9459	82.8570	7,426.00
06/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	9081	9	9081	9	0.00
06/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	391	0	391	0	0.00
06/08/2012	R209 On 07-February-13			Bond Future	8.01	84.0475	8.0087	84.0475	0.00
06/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	9915	10	9915	10	0.00
06/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1282	1	1282	1	0.00
06/08/2012	R209 On 02-May-13			Bond Future	8.06	82.0040	8.0567	82.0040	0.00
06/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	5210	5	5210	5	0.00
06/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	5294	5	5294	5	0.00
06/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	5252	5	5252	5	0.00
06/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	5757	6	5757	6	0.00
06/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	5709	6	5709	6	0.00
06/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	5804	6	5804	6	0.00
06/08/2012	R210 On 02-August-12			Bond Future	150.63	150.6291	150.6291	150.6291	0.00
06/08/2012	R210 On 01-November-12			Bond Future	151.26	151.2791	151.2642	151.2791	3,362.00
06/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	6274	6	6274	6	0.00
06/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	6264	6	6264	6	0.00
06/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	6254	6	6254	6	0.00
06/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R211 On 02-August-12			Bond Future	121.14	121.1427	121.1427	121.1427	0.00
06/08/2012	R211 On 01-November-12			Bond Future	122.70	122.7227	122.6985	122.7227	480.00
06/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	708	1	708	1	0.00
06/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	688	1	688	1	0.00
06/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	698	1	698	1	0.00
06/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R212 On 02-August-12			Bond Future	123.49	123.4910	123.4910	123.4910	0.00
06/08/2012	R212 On 01-November-12			Bond Future	125.35	125.2101	125.3498	125.2101	5,084.00
06/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3360	3	3360	3	0.00

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06/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3350	3	3350	3	0.00
06/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3340	3	3340	3	0.00
06/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R213 On 02-August-12			Bond Future	7.77	95.5815	7.7650	95.5815	0.00
06/08/2012	R213 On 01-November-12			Bond Future	7.75	94.1086	7.7530	94.1086	4,830.00
06/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	2778	3	2778	3	140.00
06/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	9363	10	9363	10	0.00
06/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	353	0	353	0	0.00
06/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	2805	3	2805	3	0.00
06/08/2012	R213 On 07-February-13			Bond Future	7.82	95.4608	7.8197	95.4608	0.00
06/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	10210	10	10210	10	0.00
06/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1153	1	1153	1	0.00
06/08/2012	R213 On 02-May-13			Bond Future	7.87	93.1728	7.8676	93.1728	0.00
06/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	5315	5	5315	5	0.00
06/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	5402	6	5402	6	0.00
06/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	5358	5	5358	5	0.00
06/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	5515	5	5515	5	0.00
06/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	5469	5	5469	5	0.00
06/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	5562	6	5562	6	0.00
06/08/2012	R214 On 02-August-12			Bond Future	7.99	86.2105	7.9850	86.2105	0.00
06/08/2012	R214 On 01-November-12			Bond Future	7.96	84.9558	7.9640	84.9558	1,700.00
06/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	251	0	251	0	0.00
06/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	347	0	347	0	0.00
06/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	443	1	443	1	0.00
06/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	0	0	0	0	0.00
06/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	0	0	0	0	0.00