



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
07/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	2025 On 02-August-12			Bond Future	104.95	104.9486	104.9486	104.9486	0.00
07/08/2012	2025 On 01-November-12			Bond Future	106.87	106.8943	106.8702	106.8943	4,417.00
07/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6880	7	6880	7	0.00
07/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6870	7	6870	7	0.00
07/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6860	7	6860	7	0.00
07/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
07/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
07/08/2012	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
07/08/2012	2038 On 02-August-12			Bond Future	102.59	102.5869	102.5869	102.5869	0.00
07/08/2012	2038 On 01-November-12			Bond Future	104.10	104.1195	104.1008	104.1195	0.00
07/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5111	5	5111	5	0.00
07/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5091	5	5091	5	0.00
07/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5101	5	5101	5	0.00
07/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
07/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
07/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
07/08/2012	2050 On 02-August-12			Bond Future	109.28	109.2796	109.2796	109.2796	0.00
07/08/2012	2050 On 01-November-12			Bond Future	111.10	111.1166	111.0969	111.1166	0.00
07/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	7107	7	7107	7	0.00
07/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	7097	7	7097	7	0.00
07/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	7087	7	7087	7	0.00
07/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
07/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
07/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
07/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	AL7T On 01-November-12			Index Future	471.79	474.7240	471.7880	474.7240	13.00
07/08/2012	AL7T On 07-February-13			Index Future	478.57	481.5420	478.5650	481.5420	0.00
07/08/2012	ALBI On 01-November-12			Index Future	424.23	426.5430	424.2290	426.5430	885.00
07/08/2012	ALBI On 07-February-13			Index Future	430.32	432.6690	430.3230	432.6690	118.00
07/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	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
07/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2012	EL28 On 01-November-12			Bond Future	107.39	107.3904	107.3904	107.3904	0.00
07/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	1400	1	1400	1	0.00
07/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	1390	1	1390	1	0.00
07/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	1380	1	1380	1	0.00
07/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
07/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
07/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
07/08/2012	ES33 On 02-August-12			Bond Future	8.59	92.4475	8.5850	92.4475	0.00
07/08/2012	ES33 On 01-November-12			Bond Future	8.66	90.6334	8.6570	90.6334	303.00
07/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4565	5	4565	5	0.00
07/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
07/08/2012	ES33 On 07-February-13			Bond Future	8.75	91.9351	8.7489	91.9351	0.00
07/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
07/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
07/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
07/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1737	1	1737	1	0.00
07/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1648	1	1648	1	0.00
07/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1825	1	1825	1	0.00
07/08/2012	GOVI On 01-November-12			GOVI	423.94	426.2990	423.9370	426.2990	236.00
07/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	199770	22	199770	22	0.00
07/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00

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07/08/2012	GOVI On 07-February-13			GOVI	430.21	432.4830	430.2110	432.4830	0.00
07/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
07/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
07/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
07/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	27990	1	27990	1	0.00
07/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	27890	1	27890	1	0.00
07/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	27790	1	27790	1	0.00
07/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2012	IGOV On 01-November-12			Index Future	185.58	185.6080	185.5810	185.6080	592.00
07/08/2012	IGOV On 07-February-13			Index Future	188.25	188.2740	188.2470	188.2740	14.00
07/08/2012	ILBI On 01-November-12			Index Future	501.90	501.8950	501.8950	501.8950	0.00
07/08/2012	ILBI On 07-February-13			Index Future	508.87	508.8740	508.8740	508.8740	169.00
07/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
07/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	0.00
07/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	44,760.00
07/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
07/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.90	95.1100	4.9000	95.1100	0.00
07/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.85	95.1600	4.8500	95.1600	840.00
07/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.85	95.1600	4.8500	95.1600	0.00
07/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.85	95.1600	4.8500	95.1600	1,000.00
07/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.93	95.1000	4.9300	95.1000	500.00
07/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.04	94.9800	5.0400	94.9800	1,700.00
07/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8500	5.1700	94.8500	1,500.00
07/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.32	94.7000	5.3200	94.7000	800.00
07/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.54	94.5700	5.5400	94.5700	0.00
07/08/2012	R023 On 01-November-12			Bond Future	6.99	106.9380	6.9883	106.9380	561.00
07/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	388	0	388	0	0.00
07/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	463	0	463	0	0.00
07/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	537	1	537	1	0.00

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07/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R023 On 07-February-13			Bond Future	7.05	108.4739	7.0524	108.4739	0.00
07/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	56	0	56	0	0.00
07/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	17	0	17	0	0.00
07/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	91	0	91	0	0.00
07/08/2012	R023 On 02-May-13			Bond Future	7.10	105.9766	7.0952	105.9766	0.00
07/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	253	0	253	0	0.00
07/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	325	0	325	0	0.00
07/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	398	0	398	0	0.00
07/08/2012	R157 On 02-August-12			Bond Future	5.52	127.8140	5.5150	127.8140	0.00
07/08/2012	R157 On 01-November-12			Bond Future	5.59	122.8745	5.5904	122.8745	15,729.00
07/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	899	1	899	1	5,630.00
07/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1964	2	1964	2	0.00
07/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	74	0	74	0	0.00
07/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	343	0	343	0	0.00
07/08/2012	R157 On 07-February-13			Bond Future	5.62	124.6393	5.6216	124.6393	0.00
07/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1987	2	1987	2	0.00
07/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	257	0	257	0	0.00
07/08/2012	R157 On 02-May-13			Bond Future	5.61	119.4644	5.6086	119.4644	0.00
07/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	782	1	782	1	0.00
07/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	803	1	803	1	0.00
07/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	792	1	792	1	0.00
07/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1420	1	1420	1	0.00
07/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1405	1	1405	1	0.00
07/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1434	1	1434	1	0.00
07/08/2012	R186 On 02-August-12			Bond Future	7.34	129.1563	7.3350	129.1563	0.00

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07/08/2012	R186 On 01-November-12			Bond Future	7.41	131.5139	7.4080	131.5139	34,190.00
07/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	5462	6	5462	6	1,858.00
07/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	6782	7	6782	7	0.00
07/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	13492	14	13492	14	0.00
07/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	10815	12	10815	12	0.00
07/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	283	0	283	0	0.00
07/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	110	0	110	0	1,858.00
07/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	912	1	912	1	0.00
07/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1336	1	1336	1	0.00
07/08/2012	R186 On 07-February-13			Bond Future	7.48	128.1119	7.4761	128.1119	1,750.00
07/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	2363	3	2363	3	10,300.00
07/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	10722	11	10722	11	0.00
07/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1275	1	1275	1	0.00
07/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	7272	7	7272	7	0.00
07/08/2012	R186 On 02-May-13			Bond Future	7.53	129.7873	7.5277	129.7873	0.00
07/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	5049	5	5049	5	0.00
07/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	5095	6	5095	6	0.00
07/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	5141	6	5141	6	0.00
07/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6310	6	6310	6	0.00
07/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	6364	6	6364	6	0.00
07/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6418	6	6418	6	0.00
07/08/2012	R189 On 02-August-12			Bond Future	218.74	218.7440	218.7440	218.7440	0.00
07/08/2012	R189 On 01-November-12			Bond Future	214.64	214.7106	214.6374	214.7106	0.00
07/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4363	4	4363	4	0.00
07/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4373	4	4373	4	0.00
07/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4353	4	4353	4	0.00
07/08/2012	R197 On 02-August-12			Bond Future	268.43	268.4281	268.4281	268.4281	0.00
07/08/2012	R197 On 01-November-12			Bond Future	273.05	273.1165	273.0540	273.1165	5,528.00
07/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	6064	6	6064	6	0.00
07/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	6054	6	6054	6	0.00
07/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	6044	6	6044	6	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
07/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R201 On 02-August-12			Bond Future	4.98	109.4607	4.9750	109.4607	0.00
07/08/2012	R201 On 01-November-12			Bond Future	4.97	111.0622	4.9720	111.0622	1,560.00
07/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	497	1	497	1	0.00
07/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	210	0	210	0	0.00
07/08/2012	R201 On 07-February-13			Bond Future	4.91	108.2483	4.9075	108.2483	0.00
07/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	542	1	542	1	0.00
07/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	410	0	410	0	0.00
07/08/2012	R201 On 02-May-13			Bond Future	4.79	109.6639	4.7853	109.6639	0.00
07/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	171	0	171	0	0.00
07/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	178	0	178	0	0.00
07/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	174	0	174	0	0.00
07/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1367	1	1367	1	0.00
07/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1354	1	1354	1	0.00
07/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1379	1	1379	1	0.00
07/08/2012	R202 On 02-August-12			Bond Future	196.99	196.9901	196.9901	196.9901	0.00
07/08/2012	R202 On 01-November-12			Bond Future	200.29	200.3304	200.2945	200.3304	48,828.00
07/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	8304	8	8304	8	0.00
07/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	8294	8	8294	8	0.00
07/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	8284	8	8284	8	0.00
07/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R203 On 02-August-12			Bond Future	5.92	113.4029	5.9150	113.4029	0.00
07/08/2012	R203 On 01-November-12			Bond Future	6.00	111.0478	6.0034	111.0478	4,837.00
07/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3812	4	3812	4	0.00
07/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	85	0	85	0	0.00
07/08/2012	R203 On 07-February-13			Bond Future	6.05	112.6427	6.0506	112.6427	6,300.00
07/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1652	2	1652	2	6,300.00
07/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	4018	4	4018	4	0.00
07/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	394	0	394	0	0.00
07/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1405	1	1405	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
07/08/2012	R203 On 02-May-13			Bond Future	6.07	109.9569	6.0703	109.9569	8.00
07/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1588	2	1588	2	0.00
07/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1606	2	1606	2	0.00
07/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1624	2	1624	2	0.00
07/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2262	2	2262	2	0.00
07/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2284	2	2284	2	0.00
07/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2306	2	2306	2	0.00
07/08/2012	R204 On 02-August-12			Bond Future	6.21	110.3451	6.2050	110.3451	0.00
07/08/2012	R204 On 01-November-12			Bond Future	6.29	112.1662	6.2888	112.1662	3,783.00
07/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4898	5	4898	5	0.00
07/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	116	0	116	0	0.00
07/08/2012	R204 On 07-February-13			Bond Future	6.34	109.7461	6.3407	109.7461	0.00
07/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	5149	6	5149	6	0.00
07/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	471	0	471	0	0.00
07/08/2012	R204 On 02-May-13			Bond Future	6.37	111.1812	6.3729	111.1812	0.00
07/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2274	3	2274	3	0.00
07/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2298	3	2298	3	0.00
07/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2323	3	2323	3	0.00
07/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2630	2	2630	2	0.00
07/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2655	2	2655	2	0.00
07/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2679	2	2679	2	0.00
07/08/2012	R206 On 02-August-12			Bond Future	5.06	103.8060	5.0600	103.8060	0.00
07/08/2012	R206 On 01-November-12			Bond Future	5.05	105.2538	5.0542	105.2538	1,120.00
07/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	201	0	201	0	0.00
07/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	206	0	206	0	0.00
07/08/2012	R206 On 07-February-13			Bond Future	4.95	103.0001	4.9486	103.0001	0.00
07/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	214	0	214	0	0.00
07/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	385	0	385	0	0.00
07/08/2012	R206 On 02-May-13			Bond Future	4.70	104.3472	4.6984	104.3472	0.00
07/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	74	0	74	0	0.00
07/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	76	0	76	0	0.00
07/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	75	0	75	0	0.00
07/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	971	1	971	1	0.00
07/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	965	1	965	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
07/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	977	1	977	1	0.00
07/08/2012	R207 On 02-August-12			Bond Future	6.48	104.9647	6.4750	104.9647	0.00
07/08/2012	R207 On 01-November-12			Bond Future	6.57	106.7194	6.5678	106.7194	19,077.00
07/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5796	6	5796	6	0.00
07/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	130	0	130	0	0.00
07/08/2012	R207 On 07-February-13			Bond Future	6.63	104.6123	6.6254	104.6123	0.00
07/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	6083	7	6083	7	0.00
07/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	487	0	487	0	0.00
07/08/2012	R207 On 02-May-13			Bond Future	6.67	105.9803	6.6669	105.9803	0.00
07/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	2209	3	2209	3	0.00
07/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	2233	3	2233	3	0.00
07/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	2258	3	2258	3	0.00
07/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3389	3	3389	3	0.00
07/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3419	3	3419	3	0.00
07/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3450	3	3450	3	0.00
07/08/2012	R208 On 02-August-12			Bond Future	6.63	103.1479	6.6300	103.1479	0.00
07/08/2012	R208 On 01-November-12			Bond Future	6.71	101.5868	6.7144	101.5868	9,422.00
07/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1978	2	1978	2	0.00
07/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	6185	7	6185	7	0.00
07/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	5117	6	5117	6	0.00
07/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	279	0	279	0	12,250.00
07/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	162	0	162	0	0.00
07/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1373	1	1373	1	0.00
07/08/2012	R208 On 07-February-13			Bond Future	6.77	103.0458	6.7728	103.0458	1,980.00
07/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	718	1	718	1	12,250.00
07/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	6581	7	6581	7	0.00
07/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	600	0	600	0	0.00
07/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	5630	5	5630	5	0.00
07/08/2012	R208 On 02-May-13			Bond Future	6.81	100.9987	6.8127	100.9987	0.00
07/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2683	3	2683	3	0.00
07/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2711	3	2711	3	0.00
07/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2655	3	2655	3	0.00
07/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3702	3	3702	3	0.00
07/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3635	3	3635	3	0.00

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07/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3668	3	3668	3	0.00
07/08/2012	R209 On 02-August-12			Bond Future	7.97	84.0089	7.9700	84.0089	0.00
07/08/2012	R209 On 01-November-12			Bond Future	8.02	82.7295	8.0208	82.7295	7,426.00
07/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	8473	9	8473	9	0.00
07/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	459	0	459	0	0.00
07/08/2012	R209 On 07-February-13			Bond Future	8.09	83.9176	8.0857	83.9176	0.00
07/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	9358	10	9358	10	0.00
07/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1410	1	1410	1	0.00
07/08/2012	R209 On 02-May-13			Bond Future	8.14	81.8720	8.1356	81.8720	0.00
07/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	4848	5	4848	5	0.00
07/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	4929	5	4929	5	0.00
07/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	4888	5	4888	5	0.00
07/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6088	6	6088	6	0.00
07/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6039	6	6039	6	0.00
07/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6137	6	6137	6	0.00
07/08/2012	R210 On 02-August-12			Bond Future	150.63	150.6291	150.6291	150.6291	0.00
07/08/2012	R210 On 01-November-12			Bond Future	151.23	151.2642	151.2348	151.2642	3,362.00
07/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	6245	6	6245	6	0.00
07/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	6235	6	6235	6	0.00
07/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	6225	6	6225	6	0.00
07/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R211 On 02-August-12			Bond Future	121.14	121.1427	121.1427	121.1427	0.00
07/08/2012	R211 On 01-November-12			Bond Future	122.66	122.6985	122.6609	122.6985	480.00
07/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	671	1	671	1	0.00
07/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	651	1	651	1	0.00
07/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	661	1	661	1	0.00
07/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R212 On 02-August-12			Bond Future	123.49	123.4910	123.4910	123.4910	0.00
07/08/2012	R212 On 01-November-12			Bond Future	125.32	125.3498	125.3207	125.3498	5,084.00
07/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3331	3	3331	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
07/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3321	3	3321	3	0.00
07/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3311	3	3311	3	0.00
07/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
07/08/2012	R213 On 02-August-12			Bond Future	7.77	95.5815	7.7650	95.5815	0.00
07/08/2012	R213 On 01-November-12			Bond Future	7.83	93.9796	7.8280	93.9796	4,830.00
07/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	2423	3	2423	3	140.00
07/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	8742	9	8742	9	0.00
07/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	416	0	416	0	0.00
07/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3136	3	3136	3	0.00
07/08/2012	R213 On 07-February-13			Bond Future	7.90	95.3293	7.8970	95.3293	0.00
07/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	9638	10	9638	10	0.00
07/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1276	1	1276	1	0.00
07/08/2012	R213 On 02-May-13			Bond Future	7.95	93.0391	7.9469	93.0391	0.00
07/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	4945	5	4945	5	0.00
07/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	5027	5	5027	5	0.00
07/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	4986	5	4986	5	0.00
07/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	5848	6	5848	6	0.00
07/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	5800	5	5800	5	0.00
07/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	5896	6	5896	6	0.00
07/08/2012	R214 On 02-August-12			Bond Future	7.99	86.2105	7.9850	86.2105	0.00
07/08/2012	R214 On 01-November-12			Bond Future	8.04	84.8192	8.0390	84.8192	1,700.00
07/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
07/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	278	0	278	0	0.00
07/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	374	0	374	0	0.00
07/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	470	0	470	0	0.00