



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
08/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	2025 On 01-November-12			Bond Future	106.86	106.8702	106.8620	106.8702	4,417.00
08/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6872	7	6872	7	0.00
08/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6862	7	6862	7	0.00
08/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6852	7	6852	7	0.00
08/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
08/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
08/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
08/08/2012	2038 On 01-November-12			Bond Future	104.09	104.1008	104.0946	104.1008	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
08/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5105	5	5105	5	0.00
08/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5085	5	5085	5	0.00
08/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5095	5	5095	5	0.00
08/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
08/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
08/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
08/08/2012	2050 On 01-November-12			Bond Future	111.09	111.0969	111.0903	111.0969	0.00
08/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	7100	7	7100	7	0.00
08/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	7090	7	7090	7	0.00
08/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	7080	7	7080	7	0.00
08/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
08/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
08/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
08/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	AL7T On 01-November-12			Index Future	470.50	471.7880	470.5020	471.7880	13.00
08/08/2012	AL7T On 07-February-13			Index Future	477.26	478.5650	477.2620	478.5650	0.00
08/08/2012	ALBI On 01-November-12			Index Future	423.40	424.2290	423.3960	424.2290	885.00
08/08/2012	ALBI On 07-February-13			Index Future	429.48	430.3230	429.4780	430.3230	118.00
08/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C208 On 31-March-21			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
08/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2012	EL28 On 01-November-12			Bond Future	107.39	107.3904	107.3904	107.3904	0.00
08/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	1400	1	1400	1	0.00
08/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	1390	1	1390	1	0.00
08/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	1380	1	1380	1	0.00
08/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
08/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
08/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
08/08/2012	ES33 On 01-November-12			Bond Future	8.67	89.9781	8.6664	89.9781	303.00
08/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4483	5	4483	5	0.00
08/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
08/08/2012	ES33 On 07-February-13			Bond Future	8.76	91.2706	8.7586	91.2706	0.00
08/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
08/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
08/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
08/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1820	2	1820	2	0.00
08/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1731	2	1731	2	0.00
08/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1908	2	1908	2	0.00
08/08/2012	GOVI On 01-November-12			GOVI	423.23	423.9370	423.2260	423.9370	236.00
08/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	192660	20	192660	20	0.00
08/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
08/08/2012	GOVI On 07-February-13			GOVI	429.37	430.2110	429.3670	430.2110	0.00
08/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
08/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
08/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00

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08/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	36330	3	36330	3	0.00
08/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	36430	3	36430	3	0.00
08/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	36230	3	36230	3	0.00
08/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2012	IGOV On 01-November-12			Index Future	185.53	185.5810	185.5280	185.5810	592.00
08/08/2012	IGOV On 07-February-13			Index Future	188.19	188.2470	188.1930	188.2470	14.00
08/08/2012	ILBI On 01-November-12			Index Future	501.90	501.8950	501.8950	501.8950	0.00
08/08/2012	ILBI On 07-February-13			Index Future	508.87	508.8740	508.8740	508.8740	169.00
08/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	0.00
08/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.03	94.9700	5.0250	94.9700	44,760.00
08/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.98	95.0400	4.9800	95.0400	0.00
08/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.94	95.1000	4.9400	95.1000	0.00
08/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.89	95.1500	4.8900	95.1500	840.00
08/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.89	95.1500	4.8900	95.1500	0.00
08/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.90	95.1500	4.9000	95.1500	1,000.00
08/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.97	95.0700	4.9700	95.0700	500.00
08/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.10	94.9600	5.1000	94.9600	1,700.00
08/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.24	94.8300	5.2400	94.8300	1,500.00
08/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.38	94.6800	5.3800	94.6800	800.00
08/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.52	94.4600	5.5200	94.4600	0.00
08/08/2012	R023 On 01-November-12			Bond Future	7.14	106.9516	7.1427	106.9516	561.00
08/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	1	0	1	0.00
08/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	616	0	616	0	0.00
08/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	691	0	691	0	0.00
08/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	766	0	766	0	0.00
08/08/2012	R023 On 07-February-13			Bond Future	7.21	108.4879	7.2130	108.4879	0.00

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08/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	1187	0	1187	0	0.00
08/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	1114	0	1114	0	0.00
08/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	1261	0	1261	0	0.00
08/08/2012	R023 On 02-May-13			Bond Future	7.26	105.9901	7.2612	105.9901	0.00
08/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1439	0	1439	0	0.00
08/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1511	0	1511	0	0.00
08/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1583	0	1583	0	0.00
08/08/2012	R157 On 01-November-12			Bond Future	5.62	122.5366	5.6231	122.5366	15,729.00
08/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	834	1	834	1	5,630.00
08/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1877	2	1877	2	0.00
08/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	83	0	83	0	0.00
08/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	375	0	375	0	0.00
08/08/2012	R157 On 07-February-13			Bond Future	5.66	124.2968	5.6582	124.2968	0.00
08/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1909	2	1909	2	0.00
08/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	276	0	276	0	0.00
08/08/2012	R157 On 02-May-13			Bond Future	5.65	119.1166	5.6495	119.1166	0.00
08/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	741	1	741	1	0.00
08/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	760	1	760	1	0.00
08/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	750	1	750	1	0.00
08/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1476	1	1476	1	0.00
08/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1462	1	1462	1	0.00
08/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1491	1	1491	1	0.00
08/08/2012	R186 On 01-November-12			Bond Future	7.43	130.7385	7.4280	130.7385	34,190.00
08/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	5301	5	5301	5	1,858.00
08/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	6608	7	6608	7	0.00
08/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	13292	13	13292	13	0.00
08/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	10620	11	10620	11	0.00
08/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	292	0	292	0	0.00

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08/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	114	0	114	0	1,858.00
08/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	943	1	943	1	0.00
08/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1379	1	1379	1	0.00
08/08/2012	R186 On 07-February-13			Bond Future	7.50	127.3257	7.4967	127.3257	1,750.00
08/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	2282	2	2282	2	10,300.00
08/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	10546	11	10546	11	0.00
08/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1306	1	1306	1	0.00
08/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	7398	7	7398	7	0.00
08/08/2012	R186 On 02-May-13			Bond Future	7.55	128.9899	7.5490	128.9899	0.00
08/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	4937	5	4937	5	0.00
08/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4983	5	4983	5	0.00
08/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	5028	5	5028	5	0.00
08/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6407	6	6407	6	0.00
08/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	6462	6	6462	6	0.00
08/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6517	6	6517	6	0.00
08/08/2012	R189 On 01-November-12			Bond Future	214.61	214.6374	214.6127	214.6374	0.00
08/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4387	4	4387	4	0.00
08/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4397	4	4397	4	0.00
08/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4377	4	4377	4	0.00
08/08/2012	R197 On 01-November-12			Bond Future	273.03	273.0540	273.0328	273.0540	5,528.00
08/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	6043	6	6043	6	0.00
08/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	6033	6	6033	6	0.00
08/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	6023	6	6023	6	0.00
08/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R201 On 01-November-12			Bond Future	5.00	110.8126	5.0005	110.8126	1,560.00
08/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	458	0	458	0	0.00
08/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	230	0	230	0	0.00
08/08/2012	R201 On 07-February-13			Bond Future	4.94	107.9954	4.9404	107.9954	0.00
08/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	509	1	509	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
08/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	436	0	436	0	0.00
08/08/2012	R201 On 02-May-13			Bond Future	4.82	109.4069	4.8233	109.4069	0.00
08/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	158	0	158	0	0.00
08/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	165	0	165	0	0.00
08/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	161	0	161	0	0.00
08/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1415	1	1415	1	0.00
08/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1402	1	1402	1	0.00
08/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1427	1	1427	1	0.00
08/08/2012	R202 On 01-November-12			Bond Future	200.28	200.2945	200.2821	200.2945	48,834.00
08/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	8292	8	8292	8	0.00
08/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	8282	8	8282	8	0.00
08/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	8272	8	8272	8	0.00
08/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R203 On 01-November-12			Bond Future	6.05	110.5161	6.0453	110.5161	4,837.00
08/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3640	4	3640	4	0.00
08/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	96	0	96	0	0.00
08/08/2012	R203 On 07-February-13			Bond Future	6.10	112.1037	6.0954	112.1037	6,300.00
08/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1551	2	1551	2	6,300.00
08/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3863	4	3863	4	0.00
08/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	425	0	425	0	0.00
08/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1490	1	1490	1	0.00
08/08/2012	R203 On 02-May-13			Bond Future	6.12	109.4100	6.1180	109.4100	8.00
08/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1501	2	1501	2	0.00
08/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1518	2	1518	2	0.00
08/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1536	2	1536	2	0.00
08/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2363	2	2363	2	0.00
08/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2385	2	2385	2	0.00
08/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2408	2	2408	2	0.00
08/08/2012	R204 On 01-November-12			Bond Future	6.33	111.5908	6.3250	111.5908	3,783.00
08/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4719	5	4719	5	0.00
08/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	128	0	128	0	0.00
08/08/2012	R204 On 07-February-13			Bond Future	6.38	109.1626	6.3789	109.1626	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
08/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4986	5	4986	5	0.00
08/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	501	0	501	0	0.00
08/08/2012	R204 On 02-May-13			Bond Future	6.41	110.5893	6.4131	110.5893	0.00
08/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2175	2	2175	2	0.00
08/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2199	2	2199	2	0.00
08/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2223	2	2223	2	0.00
08/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2726	3	2726	3	0.00
08/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2752	3	2752	3	0.00
08/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2777	3	2777	3	0.00
08/08/2012	R206 On 01-November-12			Bond Future	5.09	105.1035	5.0908	105.1035	1,120.00
08/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	179	0	179	0	0.00
08/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	227	0	227	0	0.00
08/08/2012	R206 On 07-February-13			Bond Future	5.00	102.8479	4.9962	102.8479	0.00
08/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	196	0	196	0	0.00
08/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	411	0	411	0	0.00
08/08/2012	R206 On 02-May-13			Bond Future	4.76	104.1923	4.7626	104.1923	0.00
08/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	67	0	67	0	0.00
08/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	69	0	69	0	0.00
08/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	68	0	68	0	0.00
08/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1008	1	1008	1	0.00
08/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	1002	1	1002	1	0.00
08/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1014	1	1014	1	0.00
08/08/2012	R207 On 01-November-12			Bond Future	6.61	106.0923	6.6089	106.0923	19,077.00
08/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5573	6	5573	6	0.00
08/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	145	0	145	0	0.00
08/08/2012	R207 On 07-February-13			Bond Future	6.67	103.9764	6.6686	103.9764	0.00
08/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5876	6	5876	6	0.00
08/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	521	0	521	0	0.00
08/08/2012	R207 On 02-May-13			Bond Future	6.71	105.3355	6.7120	105.3355	0.00
08/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	2098	2	2098	2	0.00
08/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	2121	2	2121	2	0.00
08/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	2144	2	2144	2	0.00
08/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3520	3	3520	3	0.00
08/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3552	3	3552	3	0.00

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08/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3583	3	3583	3	0.00
08/08/2012	R208 On 01-November-12			Bond Future	6.76	100.9026	6.7605	100.9026	9,422.00
08/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1807	2	1807	2	0.00
08/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5913	6	5913	6	0.00
08/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4858	5	4858	5	0.00
08/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	312	0	312	0	12,250.00
08/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	182	0	182	0	0.00
08/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1494	1	1494	1	0.00
08/08/2012	R208 On 07-February-13			Bond Future	6.82	102.3520	6.8209	102.3520	1,980.00
08/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	651	1	651	1	12,250.00
08/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	6332	7	6332	7	0.00
08/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	646	1	646	1	0.00
08/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	5859	6	5859	6	0.00
08/08/2012	R208 On 02-May-13			Bond Future	6.86	100.2952	6.8627	100.2952	0.00
08/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2539	3	2539	3	0.00
08/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2566	3	2566	3	0.00
08/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2513	3	2513	3	0.00
08/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3859	4	3859	4	0.00
08/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3791	4	3791	4	0.00
08/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3825	4	3825	4	0.00
08/08/2012	R209 On 01-November-12			Bond Future	8.04	82.0539	8.0355	82.0539	7,426.00
08/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	8348	8	8348	8	0.00
08/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	466	0	466	0	0.00
08/08/2012	R209 On 07-February-13			Bond Future	8.10	83.2326	8.1008	83.2326	0.00
08/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	9244	9	9244	9	0.00
08/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1429	1	1429	1	0.00
08/08/2012	R209 On 02-May-13			Bond Future	8.15	81.1774	8.1511	81.1774	0.00
08/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	4771	5	4771	5	0.00
08/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	4851	5	4851	5	0.00
08/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	4811	5	4811	5	0.00
08/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6146	6	6146	6	0.00
08/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6096	6	6096	6	0.00
08/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6195	6	6195	6	0.00
08/08/2012	R210 On 01-November-12			Bond Future	151.22	151.2348	151.2248	151.2348	3,362.00

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08/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	6235	6	6235	6	0.00
08/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	6225	6	6225	6	0.00
08/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	6215	6	6215	6	0.00
08/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R211 On 01-November-12			Bond Future	122.65	122.6609	122.6482	122.6609	480.00
08/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	658	1	658	1	0.00
08/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	638	1	638	1	0.00
08/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	648	1	648	1	0.00
08/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R212 On 01-November-12			Bond Future	125.31	125.3207	125.3109	125.3207	5,084.00
08/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3321	3	3321	3	0.00
08/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3311	3	3311	3	0.00
08/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3301	3	3301	3	0.00
08/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
08/08/2012	R213 On 01-November-12			Bond Future	7.85	93.2946	7.8530	93.2946	4,830.00
08/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	2302	2	2302	2	140.00
08/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	8533	9	8533	9	0.00
08/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	434	0	434	0	0.00
08/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3240	3	3240	3	0.00
08/08/2012	R213 On 07-February-13			Bond Future	7.92	94.6347	7.9227	94.6347	0.00
08/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	9446	10	9446	10	0.00
08/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1313	1	1313	1	0.00
08/08/2012	R213 On 02-May-13			Bond Future	7.97	92.3348	7.9733	92.3348	0.00
08/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	4819	5	4819	5	0.00
08/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	4900	5	4900	5	0.00
08/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	4859	5	4859	5	0.00
08/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	5954	6	5954	6	0.00
08/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	5905	6	5905	6	0.00

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08/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6003	6	6003	6	0.00
08/08/2012	R214 On 01-November-12			Bond Future	8.05	84.0988	8.0538	84.0988	1,700.00
08/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
08/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	418	0	418	0	0.00
08/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	514	0	514	0	0.00
08/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	610	0	610	0	0.00