



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	2025 On 01-November-12			Bond Future	106.70	106.7030	106.7011	106.7030	4,417.00
06/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	6711	7	6711	7	0.00
06/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	6701	7	6701	7	0.00
06/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	6691	7	6691	7	0.00
06/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
06/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
06/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
06/09/2012	2038 On 01-November-12			Bond Future	104.79	104.7904	104.7898	104.7904	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
06/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	5800	6	5800	6	0.00
06/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	5780	6	5780	6	0.00
06/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	5790	6	5790	6	0.00
06/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
06/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
06/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
06/09/2012	2050 On 01-November-12			Bond Future	111.25	111.2524	111.2522	111.2524	0.00
06/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	7262	7	7262	7	0.00
06/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	7252	7	7252	7	0.00
06/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	7242	7	7242	7	0.00
06/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
06/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
06/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
06/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	AL7T On 01-November-12			Index Future	473.70	473.7670	473.7010	473.7670	13.00
06/09/2012	AL7T On 07-February-13			Index Future	480.43	480.5010	480.4340	480.5010	0.00
06/09/2012	ALBI On 01-November-12			Index Future	425.19	425.2460	425.1890	425.2460	893.00
06/09/2012	ALBI On 07-February-13			Index Future	431.23	431.2910	431.2320	431.2910	118.00
06/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	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
06/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2012	EL28 On 01-November-12			Bond Future	108.27	108.2661	108.2659	108.2661	0.00
06/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2276	2	2276	2	0.00
06/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2266	2	2266	2	0.00
06/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2256	2	2256	2	0.00
06/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
06/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
06/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
06/09/2012	ES33 On 01-November-12			Bond Future	8.71	89.5257	8.7079	89.5257	303.00
06/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4121	4	4121	4	0.00
06/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
06/09/2012	ES33 On 07-February-13			Bond Future	8.81	90.7658	8.8069	90.7658	0.00
06/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
06/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
06/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
06/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2145	2	2145	2	0.00
06/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2233	2	2233	2	0.00
06/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2322	2	2322	2	0.00
06/09/2012	GOVI On 01-November-12			GOVI	425.22	425.2880	425.2220	425.2880	264.00
06/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	212620	21	212620	21	0.00
06/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
06/09/2012	GOVI On 07-February-13			GOVI	431.27	431.3340	431.2660	431.3340	0.00
06/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
06/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
06/09/2012	GOVI On 07-February-13	433.00	Call	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
06/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	17340	2	17340	2	0.00
06/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	17440	2	17440	2	0.00
06/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	17240	2	17240	2	0.00
06/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2012	IGOV On 01-November-12			Index Future	185.80	185.7980	185.7950	185.7980	594.00
06/09/2012	IGOV On 07-February-13			Index Future	188.44	188.4390	188.4360	188.4390	14.00
06/09/2012	ILBI On 01-November-12			Index Future	503.12	502.4750	503.1170	502.4750	0.00
06/09/2012	ILBI On 07-February-13			Index Future	510.15	509.4930	510.1450	509.4930	169.00
06/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	44,760.00
06/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.96	95.0500	4.9600	95.0500	0.00
06/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.88	95.1300	4.8800	95.1300	0.00
06/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.81	95.2000	4.8100	95.2000	840.00
06/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.79	95.2200	4.7900	95.2200	0.00
06/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.77	95.2400	4.7700	95.2400	0.00
06/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.77	95.2400	4.7700	95.2400	1,000.00
06/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.82	95.1900	4.8200	95.1900	500.00
06/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.92	95.1100	4.9200	95.1100	1,700.00
06/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.04	94.9900	5.0400	94.9900	1,500.00
06/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.8600	5.1700	94.8600	800.00
06/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.33	94.7000	5.3300	94.7000	0.00
06/09/2012	R023 On 01-November-12			Bond Future	6.99	106.8775	6.9924	106.8775	1,049.00
06/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	357	0	357	0	0.00
06/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	507	0	507	0	0.00
06/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	432	0	432	0	0.00
06/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R023 On 07-February-13			Bond Future	7.06	108.3579	7.0640	108.3579	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
06/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	30	0	30	0	0.00
06/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	103	0	103	0	0.00
06/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	176	0	176	0	0.00
06/09/2012	R023 On 02-May-13			Bond Future	7.12	105.7828	7.1178	105.7828	0.00
06/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	488	1	488	1	0.00
06/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	416	0	416	0	0.00
06/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	560	1	560	1	0.00
06/09/2012	R157 On 01-November-12			Bond Future	5.41	123.0777	5.4066	123.0777	15,680.00
06/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1193	1	1193	1	5,630.00
06/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2440	2	2440	2	0.00
06/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	8	0	8	0	0.00
06/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	96	0	96	0	0.00
06/09/2012	R157 On 07-February-13			Bond Future	5.44	124.7826	5.4387	124.7826	100.00
06/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2304	2	2304	2	0.00
06/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	87	0	87	0	0.00
06/09/2012	R157 On 02-May-13			Bond Future	5.44	119.5216	5.4412	119.5216	0.00
06/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	719	1	719	1	0.00
06/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	729	1	729	1	0.00
06/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	740	1	740	1	0.00
06/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	937	1	937	1	0.00
06/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	951	1	951	1	0.00
06/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	965	1	965	1	0.00
06/09/2012	R186 On 01-November-12			Bond Future	7.37	131.1841	7.3741	131.1841	35,665.00
06/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5265	5	5265	5	1,858.00
06/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	6689	7	6689	7	0.00
06/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	10971	11	10971	11	0.00
06/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	13754	14	13754	14	0.00
06/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	24	0	24	0	1,858.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	91	0	91	0	0.00
06/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	471	0	471	0	0.00
06/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	790	1	790	1	0.00
06/09/2012	R186 On 07-February-13			Bond Future	7.45	127.7115	7.4476	127.7115	1,750.00
06/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	10707	11	10707	11	0.00
06/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	3128	3	3128	3	670.00
06/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	2147	2	2147	2	10,300.00
06/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6770	7	6770	7	0.00
06/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	5140	5	5140	5	0.00
06/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	974	1	974	1	0.00
06/09/2012	R186 On 02-May-13			Bond Future	7.51	129.2892	7.5076	129.2892	0.00
06/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4631	5	4631	5	0.00
06/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4541	5	4541	5	0.00
06/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4586	5	4586	5	0.00
06/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5656	6	5656	6	0.00
06/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5711	6	5711	6	0.00
06/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5601	6	5601	6	0.00
06/09/2012	R189 On 01-November-12			Bond Future	214.06	214.0744	214.0626	214.0744	0.00
06/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	4937	5	4937	5	0.00
06/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	4947	5	4947	5	0.00
06/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	4927	5	4927	5	0.00
06/09/2012	R197 On 01-November-12			Bond Future	271.89	271.8945	271.8895	271.8945	6,268.00
06/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	4900	5	4900	5	0.00
06/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	4890	5	4890	5	0.00
06/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	4880	5	4880	5	0.00
06/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R201 On 01-November-12			Bond Future	4.79	111.2049	4.7851	111.2049	1,560.00
06/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	733	1	733	1	0.00
06/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	54	0	54	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
06/09/2012	R201 On 07-February-13			Bond Future	4.72	108.3372	4.7218	108.3372	0.00
06/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	668	1	668	1	0.00
06/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	194	0	194	0	0.00
06/09/2012	R201 On 02-May-13			Bond Future	4.62	109.6756	4.6194	109.6756	0.00
06/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	137	0	137	0	0.00
06/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	143	0	143	0	0.00
06/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	140	0	140	0	0.00
06/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1065	1	1065	1	0.00
06/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1052	1	1052	1	0.00
06/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1078	1	1078	1	0.00
06/09/2012	R202 On 01-November-12			Bond Future	200.85	200.8511	200.8505	200.8511	49,424.00
06/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	8861	9	8861	9	0.00
06/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	8851	9	8851	9	0.00
06/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	8841	9	8841	9	0.00
06/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R203 On 01-November-12			Bond Future	5.88	111.0378	5.8846	111.0378	4,837.00
06/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4267	4	4267	4	0.00
06/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	15	0	15	0	0.00
06/09/2012	R203 On 07-February-13			Bond Future	5.94	112.5758	5.9369	112.5758	11,310.00
06/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1701	2	1701	2	12,600.00
06/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4310	4	4310	4	0.00
06/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3309	3	3309	3	0.00
06/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	376	0	376	0	30,250.00
06/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	212	0	212	0	0.00
06/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	980	1	980	1	0.00
06/09/2012	R203 On 02-May-13			Bond Future	5.97	109.8093	5.9694	109.8093	8.00
06/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1532	2	1532	2	0.00
06/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1495	1	1495	1	0.00
06/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1514	2	1514	2	0.00
06/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1790	2	1790	2	0.00
06/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1812	2	1812	2	0.00
06/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1769	2	1769	2	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
06/09/2012	R204 On 01-November-12			Bond Future	6.19	112.1205	6.1882	112.1205	3,741.00
06/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5339	5	5339	5	0.00
06/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	24	0	24	0	0.00
06/09/2012	R204 On 07-February-13			Bond Future	6.25	109.6434	6.2454	109.6434	3,000.00
06/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5451	5	5451	5	0.00
06/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	290	0	290	0	0.00
06/09/2012	R204 On 02-May-13			Bond Future	6.29	110.9977	6.2888	110.9977	0.00
06/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2154	2	2154	2	0.00
06/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2208	2	2208	2	0.00
06/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2181	2	2181	2	0.00
06/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2126	2	2126	2	0.00
06/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	2104	2	2104	2	0.00
06/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2148	2	2148	2	0.00
06/09/2012	R206 On 01-November-12			Bond Future	4.92	105.2656	4.9158	105.2656	1,120.00
06/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	254	0	254	0	0.00
06/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	98	0	98	0	0.00
06/09/2012	R206 On 07-February-13			Bond Future	4.83	102.9588	4.8273	102.9588	0.00
06/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	237	0	237	0	0.00
06/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	299	0	299	0	0.00
06/09/2012	R206 On 02-May-13			Bond Future	4.64	104.2307	4.6434	104.2307	0.00
06/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	67	0	67	0	0.00
06/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	68	0	68	0	0.00
06/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	69	0	69	0	0.00
06/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	921	1	921	1	0.00
06/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	927	1	927	1	0.00
06/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	933	1	933	1	0.00
06/09/2012	R207 On 01-November-12			Bond Future	6.47	106.6512	6.4711	106.6512	19,131.00
06/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6256	6	6256	6	0.00
06/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	28	0	28	0	0.00
06/09/2012	R207 On 07-February-13			Bond Future	6.53	104.4890	6.5335	104.4890	0.00
06/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6414	6	6414	6	0.00
06/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	301	0	301	0	0.00
06/09/2012	R207 On 02-May-13			Bond Future	6.58	105.7799	6.5847	105.7799	0.00
06/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2121	2	2121	2	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
06/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2169	2	2169	2	0.00
06/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2145	2	2145	2	0.00
06/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2883	3	2883	3	0.00
06/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2853	3	2853	3	0.00
06/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2914	3	2914	3	0.00
06/09/2012	R208 On 01-November-12			Bond Future	6.67	101.2244	6.6683	101.2244	9,445.00
06/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1836	2	1836	2	0.00
06/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5236	5	5236	5	0.00
06/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6365	6	6365	6	0.00
06/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	48	0	48	0	0.00
06/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	105	0	105	0	12,250.00
06/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	938	1	938	1	0.00
06/09/2012	R208 On 07-February-13			Bond Future	6.73	102.6264	6.7331	102.6264	2,300.00
06/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	631	1	631	1	12,250.00
06/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6661	7	6661	7	0.00
06/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	434	0	434	0	0.00
06/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5297	5	5297	5	0.00
06/09/2012	R208 On 02-May-13			Bond Future	6.78	100.5007	6.7835	100.5007	0.00
06/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2432	2	2432	2	0.00
06/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2459	2	2459	2	0.00
06/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2405	2	2405	2	0.00
06/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3275	3	3275	3	0.00
06/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3207	3	3207	3	0.00
06/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3241	3	3241	3	0.00
06/09/2012	R209 On 01-November-12			Bond Future	8.10	81.3513	8.0990	81.3513	7,401.00
06/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	7569	8	7569	8	0.00
06/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	251	0	251	0	0.00
06/09/2012	R209 On 07-February-13			Bond Future	8.17	82.4781	8.1710	82.4781	0.00
06/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	8469	8	8469	8	0.00
06/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1268	1	1268	1	0.00
06/09/2012	R209 On 02-May-13			Bond Future	8.23	80.3548	8.2296	80.3548	0.00
06/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3911	4	3911	4	0.00
06/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3947	4	3947	4	0.00
06/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3984	4	3984	4	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
06/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5910	6	5910	6	0.00
06/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5963	6	5963	6	0.00
06/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	6016	6	6016	6	0.00
06/09/2012	R210 On 01-November-12			Bond Future	153.70	153.7032	153.7017	153.7032	3,414.00
06/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	8712	9	8712	9	0.00
06/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	8692	9	8692	9	0.00
06/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	8702	9	8702	9	0.00
06/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R211 On 01-November-12			Bond Future	122.22	122.2234	122.2179	122.2234	703.00
06/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	228	0	228	0	0.00
06/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	218	0	218	0	0.00
06/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	208	0	208	0	0.00
06/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R212 On 01-November-12			Bond Future	125.64	125.6400	125.6372	125.6400	5,084.00
06/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3647	4	3647	4	0.00
06/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3627	4	3627	4	0.00
06/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3637	4	3637	4	0.00
06/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
06/09/2012	R213 On 01-November-12			Bond Future	7.88	92.8572	7.8755	92.8572	5,018.00
06/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1688	2	1688	2	140.00
06/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	8099	8	8099	8	0.00
06/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	204	0	204	0	0.00
06/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	2831	3	2831	3	0.00
06/09/2012	R213 On 07-February-13			Bond Future	7.95	94.1434	7.9514	94.1434	0.00
06/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	9007	9	9007	9	0.00
06/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1129	1	1129	1	0.00
06/09/2012	R213 On 02-May-13			Bond Future	8.01	91.7714	8.0102	91.7714	0.00
06/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	4121	4	4121	4	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
06/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	4159	4	4159	4	0.00
06/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	4197	4	4197	4	0.00
06/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5526	6	5526	6	0.00
06/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5577	6	5577	6	0.00
06/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5629	6	5629	6	0.00
06/09/2012	R214 On 01-November-12			Bond Future	8.12	83.2952	8.1181	83.2952	1,714.00
06/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
06/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	1027	1	1027	1	0.00
06/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	1123	1	1123	1	0.00
06/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	1219	1	1219	1	0.00