



# 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
10/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	2025 On 01-November-12			Bond Future	106.93	106.9330	106.9307	106.9330	4,417.00
10/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	6941	7	6941	7	0.00
10/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	6931	7	6931	7	0.00
10/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	6921	7	6921	7	0.00
10/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
10/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
10/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
10/09/2012	2038 On 01-November-12			Bond Future	105.60	105.1953	105.6024	105.1953	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
10/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	6612	6	6612	6	0.00
10/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	6592	6	6592	6	0.00
10/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	6602	6	6602	6	0.00
10/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
10/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
10/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
10/09/2012	2050 On 01-November-12			Bond Future	112.38	111.5317	112.3766	111.5317	0.00
10/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	8387	8	8387	8	0.00
10/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	8377	8	8377	8	0.00
10/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	8367	8	8367	8	0.00
10/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
10/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
10/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
10/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	AL7T On 01-November-12			Index Future	475.62	475.0750	475.6170	475.0750	13.00
10/09/2012	AL7T On 07-February-13			Index Future	482.38	481.8280	482.3800	481.8280	0.00
10/09/2012	ALBI On 01-November-12			Index Future	426.89	426.4860	426.8900	426.4860	893.00
10/09/2012	ALBI On 07-February-13			Index Future	432.96	432.5490	432.9600	432.5490	118.00
10/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	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
10/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2012	EL28 On 01-November-12			Bond Future	108.83	108.4059	108.8285	108.4059	0.00
10/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2839	2	2839	2	0.00
10/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2829	2	2829	2	0.00
10/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2819	2	2819	2	0.00
10/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
10/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
10/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
10/09/2012	ES33 On 01-November-12			Bond Future	8.64	90.0750	8.6400	90.0750	303.00
10/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4715	5	4715	5	0.00
10/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/09/2012	ES33 On 07-February-13			Bond Future	8.74	91.3229	8.7366	91.3229	0.00
10/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
10/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
10/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
10/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1542	2	1542	2	0.00
10/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1631	2	1631	2	0.00
10/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1720	2	1720	2	0.00
10/09/2012	GOVI On 01-November-12			GOVI	426.82	426.4390	426.8220	426.4390	264.00
10/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	228620	22	228620	22	0.00
10/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
10/09/2012	GOVI On 07-February-13			GOVI	432.89	432.5010	432.8910	432.5010	0.00
10/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
10/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
10/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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10/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	1190	1	1190	1	0.00
10/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	1090	0	1090	0	0.00
10/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	990	0	990	0	0.00
10/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/09/2012	IGOV On 01-November-12			Index Future	186.34	185.7680	186.3400	185.7680	594.00
10/09/2012	IGOV On 07-February-13			Index Future	188.99	188.4090	188.9900	188.4090	14.00
10/09/2012	ILBI On 01-November-12			Index Future	504.47	503.1070	504.4660	503.1070	0.00
10/09/2012	ILBI On 07-February-13			Index Future	511.52	510.1360	511.5150	510.1360	169.00
10/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.04	94.9700	5.0400	94.9700	44,760.00
10/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
10/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.89	95.1300	4.8900	95.1300	0.00
10/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.79	95.2100	4.7900	95.2100	840.00
10/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.78	95.2300	4.7800	95.2300	0.00
10/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.76	95.2400	4.7600	95.2400	0.00
10/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.2400	4.7600	95.2400	1,000.00
10/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.81	95.1900	4.8100	95.1900	500.00
10/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.90	95.1100	4.9000	95.1100	1,700.00
10/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	1,500.00
10/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	800.00
10/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.30	94.7000	5.3000	94.7000	0.00
10/09/2012	R023 On 01-November-12			Bond Future	6.92	107.3114	6.9246	107.3114	1,049.00
10/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	868	1	868	1	0.00
10/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	1018	1	1018	1	0.00
10/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	943	1	943	1	0.00
10/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R023 On 07-February-13			Bond Future	6.99	108.7981	6.9935	108.7981	0.00

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10/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	342	0	342	0	0.00
10/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	415	0	415	0	0.00
10/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	489	0	489	0	0.00
10/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R023 On 02-May-13			Bond Future	7.05	106.2281	7.0452	106.2281	0.00
10/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
10/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	107	0	107	0	0.00
10/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	35	0	35	0	0.00
10/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	37	0	37	0	0.00
10/09/2012	R157 On 01-November-12			Bond Future	5.36	123.1888	5.3586	123.1888	15,680.00
10/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1306	1	1306	1	5,630.00
10/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2578	3	2578	3	0.00
10/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	4	0	4	0	0.00
10/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	67	0	67	0	0.00
10/09/2012	R157 On 07-February-13			Bond Future	5.38	124.8953	5.3846	124.8953	100.00
10/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2431	2	2431	2	0.00
10/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	69	0	69	0	0.00
10/09/2012	R157 On 02-May-13			Bond Future	5.38	119.6355	5.3819	119.6355	0.00
10/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	779	1	779	1	0.00
10/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	791	1	791	1	0.00
10/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	802	1	802	1	0.00
10/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	855	1	855	1	0.00
10/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	868	1	868	1	0.00
10/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	881	1	881	1	0.00
10/09/2012	R186 On 01-November-12			Bond Future	7.31	131.6730	7.3065	131.6730	35,665.00
10/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5762	6	5762	6	1,858.00
10/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	7250	7	7250	7	0.00
10/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	11634	12	11634	12	0.00
10/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	14442	14	14442	14	0.00
10/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	12	0	12	0	1,858.00

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10/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	55	0	55	0	0.00
10/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	333	0	333	0	0.00
10/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	588	1	588	1	0.00
10/09/2012	R186 On 07-February-13			Bond Future	7.38	128.2075	7.3774	128.2075	1,750.00
10/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	11273	11	11273	11	0.00
10/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	3395	3	3395	3	670.00
10/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	2347	2	2347	2	10,300.00
10/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6261	6	6261	6	0.00
10/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	4698	5	4698	5	0.00
10/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	831	1	831	1	0.00
10/09/2012	R186 On 02-May-13			Bond Future	7.44	129.7909	7.4355	129.7909	0.00
10/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4946	5	4946	5	0.00
10/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4852	5	4852	5	0.00
10/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4899	5	4899	5	0.00
10/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5253	5	5253	5	0.00
10/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5306	5	5306	5	0.00
10/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5200	5	5200	5	0.00
10/09/2012	R189 On 01-November-12			Bond Future	213.51	214.0502	213.5120	214.0502	0.00
10/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
10/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
10/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
10/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5488	5	5488	5	0.00
10/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5498	5	5498	5	0.00
10/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5478	5	5478	5	0.00
10/09/2012	R197 On 01-November-12			Bond Future	273.33	273.3330	273.3268	273.3330	6,268.00
10/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	6337	6	6337	6	0.00
10/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	6327	6	6327	6	0.00
10/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	6317	6	6317	6	0.00
10/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R201 On 01-November-12			Bond Future	4.76	111.2592	4.7647	111.2592	1,560.00
10/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	764	1	764	1	0.00
10/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	42	0	42	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
10/09/2012	R201 On 07-February-13			Bond Future	4.70	108.3925	4.6980	108.3925	0.00
10/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	694	1	694	1	0.00
10/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	177	0	177	0	0.00
10/09/2012	R201 On 02-May-13			Bond Future	4.59	109.7313	4.5932	109.7313	0.00
10/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	143	0	143	0	0.00
10/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	150	0	150	0	0.00
10/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	146	0	146	0	0.00
10/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1029	1	1029	1	0.00
10/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1016	1	1016	1	0.00
10/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1042	1	1042	1	0.00
10/09/2012	R202 On 01-November-12			Bond Future	200.85	200.8493	200.8480	200.8493	49,424.00
10/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	8858	9	8858	9	0.00
10/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	8848	9	8848	9	0.00
10/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	8838	9	8838	9	0.00
10/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R203 On 01-November-12			Bond Future	5.83	111.2251	5.8320	111.2251	4,837.00
10/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4493	4	4493	4	0.00
10/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	9	0	9	0	0.00
10/09/2012	R203 On 07-February-13			Bond Future	5.88	112.7659	5.8804	112.7659	11,310.00
10/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1828	2	1828	2	12,600.00
10/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4512	4	4512	4	0.00
10/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3490	3	3490	3	0.00
10/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	320	0	320	0	30,250.00
10/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	177	0	177	0	0.00
10/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	871	1	871	1	0.00
10/09/2012	R203 On 02-May-13			Bond Future	5.91	110.0015	5.9099	110.0015	8.00
10/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1636	2	1636	2	0.00
10/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1597	2	1597	2	0.00
10/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1617	2	1617	2	0.00
10/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1656	2	1656	2	0.00
10/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1677	2	1677	2	0.00
10/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1636	2	1636	2	0.00

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10/09/2012	R204 On 01-November-12			Bond Future	6.14	112.3456	6.1357	112.3456	3,741.00
10/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5608	6	5608	6	0.00
10/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	14	0	14	0	0.00
10/09/2012	R204 On 07-February-13			Bond Future	6.19	109.8717	6.1897	109.8717	3,000.00
10/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5690	6	5690	6	0.00
10/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	245	0	245	0	0.00
10/09/2012	R204 On 02-May-13			Bond Future	6.23	111.2287	6.2307	111.2287	0.00
10/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2285	2	2285	2	0.00
10/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2340	2	2340	2	0.00
10/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2312	2	2312	2	0.00
10/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	1972	2	1972	2	0.00
10/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1951	2	1951	2	0.00
10/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	1993	2	1993	2	0.00
10/09/2012	R206 On 01-November-12			Bond Future	4.90	105.3105	4.9004	105.3105	1,120.00
10/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	261	0	261	0	0.00
10/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	86	0	86	0	0.00
10/09/2012	R206 On 07-February-13			Bond Future	4.81	103.0044	4.8067	103.0044	0.00
10/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	243	0	243	0	0.00
10/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	285	0	285	0	0.00
10/09/2012	R206 On 02-May-13			Bond Future	4.62	104.2767	4.6184	104.2767	0.00
10/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	68	0	68	0	0.00
10/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	69	0	69	0	0.00
10/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	70	0	70	0	0.00
10/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	905	1	905	1	0.00
10/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	911	1	911	1	0.00
10/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	916	1	916	1	0.00
10/09/2012	R207 On 01-November-12			Bond Future	6.41	106.9280	6.4135	106.9280	19,118.00
10/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6581	7	6581	7	0.00
10/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	16	0	16	0	0.00
10/09/2012	R207 On 07-February-13			Bond Future	6.47	104.7699	6.4729	104.7699	0.00
10/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6706	7	6706	7	0.00
10/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	252	0	252	0	0.00
10/09/2012	R207 On 02-May-13			Bond Future	6.52	106.0639	6.5218	106.0639	0.00
10/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2262	2	2262	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
10/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2313	2	2313	2	0.00
10/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2287	2	2287	2	0.00
10/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2682	3	2682	3	0.00
10/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2652	3	2652	3	0.00
10/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2711	3	2711	3	0.00
10/09/2012	R208 On 01-November-12			Bond Future	6.60	101.5267	6.6006	101.5267	9,445.00
10/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	2066	2	2066	2	0.00
10/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5631	6	5631	6	0.00
10/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6778	7	6778	7	0.00
10/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	28	0	28	0	0.00
10/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	66	0	66	0	12,250.00
10/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	735	1	735	1	0.00
10/09/2012	R208 On 07-February-13			Bond Future	6.66	102.9331	6.6623	102.9331	2,300.00
10/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	706	1	706	1	12,250.00
10/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	7027	7	7027	7	0.00
10/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	361	0	361	0	0.00
10/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	4933	5	4933	5	0.00
10/09/2012	R208 On 02-May-13			Bond Future	6.71	100.8109	6.7102	100.8109	0.00
10/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2621	3	2621	3	0.00
10/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2650	3	2650	3	0.00
10/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2593	3	2593	3	0.00
10/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3020	3	3020	3	0.00
10/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	2955	3	2955	3	0.00
10/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	2987	3	2987	3	0.00
10/09/2012	R209 On 01-November-12			Bond Future	8.03	81.9060	8.0315	81.9060	7,401.00
10/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	8091	8	8091	8	0.00
10/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	173	0	173	0	0.00
10/09/2012	R209 On 07-February-13			Bond Future	8.10	83.0405	8.1015	83.0405	0.00
10/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	8919	9	8919	9	0.00
10/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1110	1	1110	1	0.00
10/09/2012	R209 On 02-May-13			Bond Future	8.16	80.9242	8.1587	80.9242	0.00
10/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	4160	4	4160	4	0.00
10/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	4198	4	4198	4	0.00
10/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	4236	4	4236	4	0.00

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10/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5547	6	5547	6	0.00
10/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5599	6	5599	6	0.00
10/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	5650	6	5650	6	0.00
10/09/2012	R210 On 01-November-12			Bond Future	154.50	154.4976	154.4954	154.4976	3,414.00
10/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	9505	10	9505	10	0.00
10/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	9485	9	9485	9	0.00
10/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	9495	9	9495	9	0.00
10/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R211 On 01-November-12			Bond Future	122.21	122.2121	122.2064	122.2121	703.00
10/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	216	0	216	0	0.00
10/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	206	0	206	0	0.00
10/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	196	0	196	0	0.00
10/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R212 On 01-November-12			Bond Future	125.74	125.7387	125.7356	125.7387	5,084.00
10/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3746	4	3746	4	0.00
10/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3726	4	3726	4	0.00
10/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3736	4	3736	4	0.00
10/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
10/09/2012	R213 On 01-November-12			Bond Future	7.80	93.4698	7.8029	93.4698	5,018.00
10/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1907	2	1907	2	140.00
10/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	8688	9	8688	9	0.00
10/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	135	0	135	0	0.00
10/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	2391	2	2391	2	0.00
10/09/2012	R213 On 07-February-13			Bond Future	7.88	94.7646	7.8764	94.7646	0.00
10/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	9518	9	9518	9	0.00
10/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	972	1	972	1	0.00
10/09/2012	R213 On 02-May-13			Bond Future	7.93	92.4001	7.9336	92.4001	0.00
10/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	4409	4	4409	4	0.00

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10/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	4449	4	4449	4	0.00
10/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	4490	4	4490	4	0.00
10/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5144	5	5144	5	0.00
10/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5193	5	5193	5	0.00
10/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5242	5	5242	5	0.00
10/09/2012	R214 On 01-November-12			Bond Future	8.05	83.8840	8.0508	83.8840	1,714.00
10/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
10/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
10/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
10/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	390	0	390	0	0.00
10/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	486	1	486	1	0.00
10/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	582	1	582	1	0.00