



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
11/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	2025 On 01-November-12			Bond Future	106.93	106.9307	106.9284	106.9307	4,417.00
11/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	6938	7	6938	7	0.00
11/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	6928	7	6928	7	0.00
11/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	6918	7	6918	7	0.00
11/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
11/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
11/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
11/09/2012	2038 On 01-November-12			Bond Future	105.60	105.6024	105.6017	105.6024	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
11/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	6612	7	6612	7	0.00
11/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	6592	7	6592	7	0.00
11/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	6602	7	6602	7	0.00
11/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
11/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
11/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
11/09/2012	2050 On 01-November-12			Bond Future	112.38	112.3766	112.3758	112.3766	0.00
11/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	8386	8	8386	8	0.00
11/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	8376	8	8376	8	0.00
11/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	8366	8	8366	8	0.00
11/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
11/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
11/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
11/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	AL7T On 01-November-12			Index Future	475.88	475.6170	475.8810	475.6170	13.00
11/09/2012	AL7T On 07-February-13			Index Future	482.65	482.3800	482.6480	482.3800	0.00
11/09/2012	ALBI On 01-November-12			Index Future	426.81	426.8900	426.8120	426.8900	893.00
11/09/2012	ALBI On 07-February-13			Index Future	432.88	432.9600	432.8810	432.9600	118.00
11/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	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
11/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2012	EL28 On 01-November-12			Bond Future	108.83	108.8285	108.8347	108.8285	0.00
11/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2845	3	2845	3	0.00
11/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2835	3	2835	3	0.00
11/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2825	3	2825	3	0.00
11/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
11/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
11/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
11/09/2012	ES33 On 01-November-12			Bond Future	8.65	90.1275	8.6493	90.1275	303.00
11/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4633	5	4633	5	0.00
11/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
11/09/2012	ES33 On 07-February-13			Bond Future	8.75	91.3763	8.7462	91.3763	0.00
11/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
11/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
11/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
11/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1625	2	1625	2	0.00
11/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1713	2	1713	2	0.00
11/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1802	2	1802	2	0.00
11/09/2012	GOVI On 01-November-12			GOVI	426.73	426.8220	426.7340	426.8220	264.00
11/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	227740	23	227740	23	0.00
11/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
11/09/2012	GOVI On 07-February-13			GOVI	432.80	432.8910	432.8020	432.8910	0.00
11/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
11/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
11/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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11/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	2080	0	2080	0	0.00
11/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	1980	0	1980	0	0.00
11/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	1880	0	1880	0	0.00
11/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/09/2012	IGOV On 01-November-12			Index Future	186.83	186.3400	186.8280	186.3400	594.00
11/09/2012	IGOV On 07-February-13			Index Future	189.49	188.9900	189.4850	188.9900	14.00
11/09/2012	ILBI On 01-November-12			Index Future	504.51	504.4660	504.5060	504.4660	0.00
11/09/2012	ILBI On 07-February-13			Index Future	511.56	511.5150	511.5560	511.5150	169.00
11/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.05	94.9600	5.0500	94.9600	44,760.00
11/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.98	95.0400	4.9800	95.0400	0.00
11/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.92	95.1100	4.9200	95.1100	0.00
11/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.81	95.2100	4.8100	95.2100	840.00
11/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.80	95.2200	4.8000	95.2200	0.00
11/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.78	95.2400	4.7800	95.2400	0.00
11/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.78	95.2400	4.7800	95.2400	1,000.00
11/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.83	95.1900	4.8300	95.1900	500.00
11/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.93	95.1000	4.9300	95.1000	1,700.00
11/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.03	95.0000	5.0300	95.0000	1,500.00
11/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.8500	5.1700	94.8500	800.00
11/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.32	94.7000	5.3200	94.7000	0.00
11/09/2012	R023 On 01-November-12			Bond Future	6.91	107.4322	6.9138	107.4322	1,049.00
11/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	950	1	950	1	0.00
11/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	1100	1	1100	1	0.00
11/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	1025	1	1025	1	0.00
11/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R023 On 07-February-13			Bond Future	6.98	108.9207	6.9822	108.9207	0.00

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11/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	426	0	426	0	0.00
11/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	499	0	499	0	0.00
11/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	572	0	572	0	0.00
11/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R023 On 02-May-13			Bond Future	7.03	106.3505	7.0336	106.3505	0.00
11/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	47	0	47	0	0.00
11/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	191	0	191	0	0.00
11/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	119	0	119	0	0.00
11/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R157 On 01-November-12			Bond Future	5.37	123.2205	5.3691	123.2205	15,680.00
11/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1277	1	1277	1	5,630.00
11/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2547	3	2547	3	0.00
11/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	4	0	4	0	0.00
11/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	69	0	69	0	0.00
11/09/2012	R157 On 07-February-13			Bond Future	5.40	124.9277	5.3963	124.9277	100.00
11/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2401	2	2401	2	0.00
11/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	71	0	71	0	0.00
11/09/2012	R157 On 02-May-13			Bond Future	5.40	119.6662	5.3953	119.6662	0.00
11/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	762	1	762	1	0.00
11/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	773	1	773	1	0.00
11/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	784	1	784	1	0.00
11/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	870	1	870	1	0.00
11/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	883	1	883	1	0.00
11/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	897	1	897	1	0.00
11/09/2012	R186 On 01-November-12			Bond Future	7.32	131.7858	7.3160	131.7858	35,665.00
11/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5666	6	5666	6	1,858.00
11/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	7152	7	7152	7	0.00
11/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	11535	12	11535	12	0.00
11/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	14343	14	14343	14	0.00
11/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	12	0	12	0	1,858.00

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11/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	54	0	54	0	0.00
11/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	333	0	333	0	0.00
11/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	591	1	591	1	0.00
11/09/2012	R186 On 07-February-13			Bond Future	7.39	128.3220	7.3872	128.3220	1,750.00
11/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	11180	11	11180	11	0.00
11/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	3336	3	3336	3	670.00
11/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	2299	2	2299	2	10,300.00
11/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6312	6	6312	6	0.00
11/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	4738	5	4738	5	0.00
11/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	837	1	837	1	0.00
11/09/2012	R186 On 02-May-13			Bond Future	7.45	129.9048	7.4457	129.9048	0.00
11/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4883	5	4883	5	0.00
11/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4790	5	4790	5	0.00
11/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4836	5	4836	5	0.00
11/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5292	5	5292	5	0.00
11/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5346	5	5346	5	0.00
11/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5239	5	5239	5	0.00
11/09/2012	R189 On 01-November-12			Bond Future	213.50	213.5120	213.5024	213.5120	0.00
11/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
11/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
11/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
11/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5498	5	5498	5	0.00
11/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5508	5	5508	5	0.00
11/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5488	5	5488	5	0.00
11/09/2012	R197 On 01-November-12			Bond Future	273.81	273.3268	273.8053	273.3268	6,268.00
11/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	6815	6	6815	6	0.00
11/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	6805	6	6805	6	0.00
11/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	6795	6	6795	6	0.00
11/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R201 On 01-November-12			Bond Future	4.81	111.2466	4.8083	111.2466	1,560.00
11/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	684	1	684	1	0.00
11/09/2012	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
11/09/2012	R201 On 07-February-13			Bond Future	4.75	108.3799	4.7483	108.3799	0.00
11/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	629	1	629	1	0.00
11/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	204	0	204	0	0.00
11/09/2012	R201 On 02-May-13			Bond Future	4.65	109.7167	4.6517	109.7167	0.00
11/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	123	0	123	0	0.00
11/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	129	0	129	0	0.00
11/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	126	0	126	0	0.00
11/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1103	1	1103	1	0.00
11/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1089	1	1089	1	0.00
11/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1116	1	1116	1	0.00
11/09/2012	R202 On 01-November-12			Bond Future	202.26	200.8480	202.2648	200.8480	49,424.00
11/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	10275	9	10275	9	0.00
11/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	10265	9	10265	9	0.00
11/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	10255	9	10255	9	0.00
11/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R203 On 01-November-12			Bond Future	5.83	111.2726	5.8316	111.2726	4,688.00
11/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4494	4	4494	4	0.00
11/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	8	0	8	0	0.00
11/09/2012	R203 On 07-February-13			Bond Future	5.88	112.8143	5.8800	112.8143	11,310.00
11/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1825	2	1825	2	12,600.00
11/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4511	5	4511	5	0.00
11/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3489	3	3489	3	0.00
11/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	317	0	317	0	30,250.00
11/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	175	0	175	0	0.00
11/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	866	1	866	1	0.00
11/09/2012	R203 On 02-May-13			Bond Future	5.91	110.0486	5.9096	110.0486	8.00
11/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1633	2	1633	2	0.00
11/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1594	2	1594	2	0.00
11/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1614	2	1614	2	0.00
11/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1652	2	1652	2	0.00
11/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1672	2	1672	2	0.00
11/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1632	2	1632	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
11/09/2012	R204 On 01-November-12			Bond Future	6.14	112.4031	6.1403	112.4031	3,741.00
11/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5583	6	5583	6	0.00
11/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	14	0	14	0	0.00
11/09/2012	R204 On 07-February-13			Bond Future	6.19	109.9303	6.1946	109.9303	3,000.00
11/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5665	6	5665	6	0.00
11/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	245	0	245	0	0.00
11/09/2012	R204 On 02-May-13			Bond Future	6.24	111.2861	6.2360	111.2861	0.00
11/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2266	2	2266	2	0.00
11/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2322	2	2322	2	0.00
11/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2294	2	2294	2	0.00
11/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	1980	2	1980	2	0.00
11/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1958	2	1958	2	0.00
11/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2001	2	2001	2	0.00
11/09/2012	R206 On 01-November-12			Bond Future	4.95	105.2831	4.9518	105.2831	1,120.00
11/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	221	0	221	0	0.00
11/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	106	0	106	0	0.00
11/09/2012	R206 On 07-February-13			Bond Future	4.87	102.9768	4.8736	102.9768	0.00
11/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	214	0	214	0	0.00
11/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	317	0	317	0	0.00
11/09/2012	R206 On 02-May-13			Bond Future	4.71	104.2470	4.7092	104.2470	0.00
11/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	59	0	59	0	0.00
11/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	60	0	60	0	0.00
11/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	61	0	61	0	0.00
11/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	957	1	957	1	0.00
11/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	963	1	963	1	0.00
11/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	969	1	969	1	0.00
11/09/2012	R207 On 01-November-12			Bond Future	6.40	106.9913	6.3976	106.9913	19,118.00
11/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6672	7	6672	7	0.00
11/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	14	0	14	0	0.00
11/09/2012	R207 On 07-February-13			Bond Future	6.46	104.8342	6.4562	104.8342	0.00
11/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6789	7	6789	7	0.00
11/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	240	0	240	0	0.00
11/09/2012	R207 On 02-May-13			Bond Future	6.50	106.1273	6.5044	106.1273	0.00
11/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2303	2	2303	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
11/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2355	2	2355	2	0.00
11/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2329	2	2329	2	0.00
11/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2628	3	2628	3	0.00
11/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2599	3	2599	3	0.00
11/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2657	3	2657	3	0.00
11/09/2012	R208 On 01-November-12			Bond Future	6.59	101.6288	6.5949	101.6288	9,342.00
11/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	2079	2	2079	2	0.00
11/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5662	6	5662	6	0.00
11/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6812	7	6812	7	0.00
11/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	26	0	26	0	0.00
11/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	61	0	61	0	12,250.00
11/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	712	1	712	1	0.00
11/09/2012	R208 On 07-February-13			Bond Future	6.66	103.0367	6.6563	103.0367	2,300.00
11/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	709	1	709	1	12,250.00
11/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	7056	7	7056	7	0.00
11/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	352	0	352	0	0.00
11/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	4899	5	4899	5	0.00
11/09/2012	R208 On 02-May-13			Bond Future	6.70	100.9142	6.7041	100.9142	0.00
11/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2634	3	2634	3	0.00
11/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2662	3	2662	3	0.00
11/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2605	3	2605	3	0.00
11/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	2995	3	2995	3	0.00
11/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	2930	3	2930	3	0.00
11/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	2963	3	2963	3	0.00
11/09/2012	R209 On 01-November-12			Bond Future	8.04	81.9576	8.0410	81.9576	7,349.00
11/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	8005	8	8005	8	0.00
11/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	172	0	172	0	0.00
11/09/2012	R209 On 07-February-13			Bond Future	8.11	83.0931	8.1112	83.0931	0.00
11/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	8840	9	8840	9	0.00
11/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1117	1	1117	1	0.00
11/09/2012	R209 On 02-May-13			Bond Future	8.17	80.9759	8.1687	80.9759	0.00
11/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	4108	4	4108	4	0.00
11/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	4146	4	4146	4	0.00
11/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	4183	4	4183	4	0.00

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11/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5582	6	5582	6	0.00
11/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5633	6	5633	6	0.00
11/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	5685	6	5685	6	0.00
11/09/2012	R210 On 01-November-12			Bond Future	154.49	154.4954	154.4931	154.4954	3,414.00
11/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	9503	10	9503	10	0.00
11/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	9483	9	9483	9	0.00
11/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	9493	9	9493	9	0.00
11/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R211 On 01-November-12			Bond Future	122.30	122.2064	122.3024	122.2064	703.00
11/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	312	0	312	0	0.00
11/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	302	0	302	0	0.00
11/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	292	0	292	0	0.00
11/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R212 On 01-November-12			Bond Future	125.68	125.7356	125.6803	125.7356	5,084.00
11/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3690	4	3690	4	0.00
11/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3670	4	3670	4	0.00
11/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3680	4	3680	4	0.00
11/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
11/09/2012	R213 On 01-November-12			Bond Future	7.81	93.5225	7.8124	93.5225	5,142.00
11/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1846	2	1846	2	140.00
11/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	8601	9	8601	9	0.00
11/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	133	0	133	0	0.00
11/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	2416	2	2416	2	0.00
11/09/2012	R213 On 07-February-13			Bond Future	7.89	94.8183	7.8862	94.8183	0.00
11/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	9438	10	9438	10	0.00
11/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	979	1	979	1	0.00
11/09/2012	R213 On 02-May-13			Bond Future	7.94	92.4529	7.9436	92.4529	0.00
11/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	4355	4	4355	4	0.00

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11/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	4395	4	4395	4	0.00
11/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	4435	4	4435	4	0.00
11/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5178	5	5178	5	0.00
11/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5227	5	5227	5	0.00
11/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5277	5	5277	5	0.00
11/09/2012	R214 On 01-November-12			Bond Future	8.05	83.9869	8.0501	83.9869	1,714.00
11/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
11/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
11/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
11/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	383	0	383	0	0.00
11/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	479	0	479	0	0.00
11/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	575	1	575	1	0.00