



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For October 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	2025 On 01-November-12			Bond Future	111.54	112.0314	111.5406	112.0314	6,017.00
04/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11551	12	11551	12	0.00
04/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11541	12	11541	12	0.00
04/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11531	12	11531	12	0.00
04/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
04/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
04/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
04/10/2012	2038 On 01-November-12			Bond Future	108.92	109.7697	108.9212	109.7697	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
04/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9931	11	9931	11	0.00
04/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9911	11	9911	11	0.00
04/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9921	11	9921	11	0.00
04/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
04/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
04/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
04/10/2012	2050 On 01-November-12			Bond Future	117.92	117.9146	117.9158	117.9146	0.00
04/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	13926	14	13926	14	0.00
04/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	13916	14	13916	14	0.00
04/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	13906	14	13906	14	0.00
04/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
04/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
04/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
04/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	AL7T On 01-November-12			Index Future	474.60	475.8230	474.5980	475.8230	12.00
04/10/2012	AL7T On 07-February-13			Index Future	481.39	482.6320	481.3920	482.6320	0.00
04/10/2012	ALBI On 01-November-12			Index Future	423.24	424.2570	423.2400	424.2570	893.00
04/10/2012	ALBI On 07-February-13			Index Future	429.30	430.3290	429.2990	430.3290	118.00
04/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	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
04/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2012	EL28 On 01-November-12			Bond Future	111.55	111.5461	111.5472	111.5461	0.00
04/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	5557	6	5557	6	0.00
04/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	5547	6	5547	6	0.00
04/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	5537	6	5537	6	0.00
04/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
04/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
04/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
04/10/2012	ES33 On 01-November-12			Bond Future	8.97	87.8086	8.9741	87.8086	303.00
04/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1854	2	1854	2	0.00
04/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
04/10/2012	ES33 On 07-February-13			Bond Future	9.08	89.0347	9.0808	89.0347	0.00
04/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
04/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
04/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
04/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4433	4	4433	4	0.00
04/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4521	4	4521	4	0.00
04/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4610	4	4610	4	0.00
04/10/2012	GOVI On 01-November-12			GOVI	423.76	424.6860	423.7570	424.6860	305.00
04/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	197970	21	197970	21	0.00
04/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
04/10/2012	GOVI On 07-February-13			GOVI	429.82	430.7640	429.8240	430.7640	24.00
04/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
04/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
04/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00

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04/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	31760	2	31760	2	0.00
04/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	31860	2	31860	2	0.00
04/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	31660	2	31660	2	0.00
04/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2012	IGOV On 01-November-12			Index Future	192.10	193.1550	192.0950	193.1550	592.00
04/10/2012	IGOV On 07-February-13			Index Future	194.84	195.9200	194.8440	195.9200	14.00
04/10/2012	ILBI On 01-November-12			Index Future	523.24	515.2560	523.2380	515.2560	0.00
04/10/2012	ILBI On 07-February-13			Index Future	530.58	522.4820	530.5770	522.4820	169.00
04/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	500.00
04/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.95	95.0700	4.9500	95.0700	0.00
04/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.86	95.1600	4.8600	95.1600	840.00
04/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.81	95.2100	4.8100	95.2100	0.00
04/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.75	95.2800	4.7500	95.2800	0.00
04/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.73	95.2900	4.7300	95.2900	1,000.00
04/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.75	95.2900	4.7500	95.2900	500.00
04/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.79	95.2500	4.7900	95.2500	1,700.00
04/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.89	95.1500	4.8900	95.1500	1,500.00
04/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.01	95.0300	5.0100	95.0300	800.00
04/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.15	94.8800	5.1500	94.8800	0.00
04/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.30	94.7400	5.3000	94.7400	0.00
04/10/2012	R023 On 01-November-12			Bond Future	7.05	106.9055	7.0545	106.9055	1,049.00
04/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	41	0	41	0	0.00
04/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	33	0	33	0	0.00
04/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	108	0	108	0	0.00
04/10/2012	R023 On 07-February-13			Bond Future	7.13	108.3982	7.1269	108.3982	0.00

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04/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	489	0	489	0	0.00
04/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	563	0	563	0	0.00
04/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	636	0	636	0	0.00
04/10/2012	R023 On 02-May-13			Bond Future	7.19	105.8011	7.1861	105.8011	0.00
04/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	976	1	976	1	0.00
04/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	904	0	904	0	0.00
04/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1049	1	1049	1	0.00
04/10/2012	R157 On 01-November-12			Bond Future	5.31	123.3705	5.3130	123.3705	14,429.00
04/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1386	1	1386	1	5,630.00
04/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2709	3	2709	3	0.00
04/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	11	0	11	0	0.00
04/10/2012	R157 On 07-February-13			Bond Future	5.33	125.0932	5.3282	125.0932	100.00
04/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2554	3	2554	3	0.00
04/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	42	0	42	0	0.00
04/10/2012	R157 On 02-May-13			Bond Future	5.33	119.8100	5.3292	119.8100	0.00
04/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	736	1	736	1	0.00
04/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	749	1	749	1	0.00
04/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	762	1	762	1	0.00
04/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	687	1	687	1	0.00
04/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	698	1	698	1	0.00
04/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	710	1	710	1	0.00
04/10/2012	R186 On 01-November-12			Bond Future	7.54	129.7835	7.5363	129.7835	35,351.00
04/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	3419	4	3419	4	1,858.00
04/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	4844	5	4844	5	0.00
04/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	9245	10	9245	10	0.00
04/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	12079	12	12079	12	0.00
04/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	2	0	2	0	1,858.00

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04/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	18	0	18	0	0.00
04/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	280	0	280	0	0.00
04/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	598	1	598	1	0.00
04/10/2012	R186 On 07-February-13			Bond Future	7.61	126.3059	7.6141	126.3059	1,650.00
04/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5763	6	5763	6	0.00
04/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7927	8	7927	8	0.00
04/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	9014	9	9014	9	0.00
04/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1996	2	1996	2	670.00
04/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1242	1	1242	1	10,300.00
04/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	7527	7	7527	7	0.00
04/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	5670	5	5670	5	0.00
04/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	942	1	942	1	0.00
04/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1215	1	1215	1	2,000.00
04/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2028	2	2028	2	150.00
04/10/2012	R186 On 02-May-13			Bond Future	7.68	127.8393	7.6821	127.8393	0.00
04/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3277	3	3277	3	0.00
04/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3317	3	3317	3	0.00
04/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3358	4	3358	4	0.00
04/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6038	6	6038	6	0.00
04/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6097	6	6097	6	0.00
04/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6157	6	6157	6	0.00
04/10/2012	R189 On 01-November-12			Bond Future	213.42	213.4300	213.4248	213.4300	0.00
04/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5575	6	5575	6	0.00
04/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5585	6	5585	6	0.00
04/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5565	6	5565	6	0.00
04/10/2012	R197 On 01-November-12			Bond Future	281.28	283.2833	281.2810	283.2833	6,288.00
04/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	14291	16	14291	16	0.00
04/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	14281	16	14281	16	0.00
04/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	14271	16	14271	16	0.00
04/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R201 On 01-November-12			Bond Future	4.79	111.2241	4.7865	111.2241	1,560.00
04/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	691	1	691	1	0.00
04/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	15	0	15	0	0.00
04/10/2012	R201 On 07-February-13			Bond Future	4.72	108.3689	4.7165	108.3689	0.00
04/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	651	1	651	1	0.00
04/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	168	0	168	0	0.00
04/10/2012	R201 On 02-May-13			Bond Future	4.63	109.6845	4.6281	109.6845	0.00
04/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	80	0	80	0	0.00
04/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	85	0	85	0	0.00
04/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	82	0	82	0	0.00
04/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1021	1	1021	1	0.00
04/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1008	1	1008	1	0.00
04/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1035	1	1035	1	0.00
04/10/2012	R202 On 01-November-12			Bond Future	209.51	211.1607	209.5092	211.1607	50,731.00
04/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	17519	19	17519	19	0.00
04/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	17509	19	17509	19	0.00
04/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	17499	19	17499	19	0.00
04/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R203 On 01-November-12			Bond Future	5.78	111.6125	5.7805	111.6125	4,688.00
04/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4713	5	4713	5	0.00
04/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R203 On 07-February-13			Bond Future	5.82	113.1709	5.8223	113.1709	11,950.00
04/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1863	2	1863	2	12,600.00
04/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4664	5	4664	5	0.00
04/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3608	4	3608	4	0.00
04/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	194	0	194	0	30,250.00
04/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	85	0	85	0	0.00
04/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	662	1	662	1	3,254.00
04/10/2012	R203 On 02-May-13			Bond Future	5.85	110.3882	5.8537	110.3882	8.00
04/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1582	2	1582	2	0.00
04/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1539	2	1539	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
04/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1561	2	1561	2	0.00
04/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1376	1	1376	1	0.00
04/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1394	1	1394	1	0.00
04/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1357	1	1357	1	0.00
04/10/2012	R204 On 01-November-12			Bond Future	6.09	112.7929	6.0927	112.7929	5,818.00
04/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5824	6	5824	6	0.00
04/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R204 On 07-February-13			Bond Future	6.14	110.3375	6.1418	110.3375	3,000.00
04/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5822	6	5822	6	0.00
04/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	132	0	132	0	0.00
04/10/2012	R204 On 02-May-13			Bond Future	6.18	111.6770	6.1848	111.6770	0.00
04/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2184	2	2184	2	0.00
04/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2239	2	2239	2	0.00
04/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2211	2	2211	2	0.00
04/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1645	2	1645	2	0.00
04/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1624	2	1624	2	0.00
04/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1667	2	1667	2	0.00
04/10/2012	R206 On 01-November-12			Bond Future	4.94	105.2472	4.9372	105.2472	1,120.00
04/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	194	0	194	0	0.00
04/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	62	0	62	0	0.00
04/10/2012	R206 On 07-February-13			Bond Future	4.84	102.9518	4.8417	102.9518	0.00
04/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	206	0	206	0	0.00
04/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	280	0	280	0	0.00
04/10/2012	R206 On 02-May-13			Bond Future	4.70	104.2016	4.6960	104.2016	0.00
04/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	51	0	51	0	0.00
04/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	52	0	52	0	0.00
04/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	53	0	53	0	0.00
04/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	940	1	940	1	0.00
04/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	946	1	946	1	0.00
04/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	952	1	952	1	0.00
04/10/2012	R207 On 01-November-12			Bond Future	6.45	107.0396	6.4452	107.0396	18,919.00
04/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6380	7	6380	7	0.00
04/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	1	0	0.00
04/10/2012	R207 On 07-February-13			Bond Future	6.50	104.8947	6.5042	104.8947	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
04/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6453	7	6453	7	0.00
04/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	175	0	175	0	0.00
04/10/2012	R207 On 02-May-13			Bond Future	6.56	106.1681	6.5583	106.1681	0.00
04/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1900	2	1900	2	0.00
04/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1951	2	1951	2	0.00
04/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1926	2	1926	2	0.00
04/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2520	2	2520	2	0.00
04/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2490	2	2490	2	0.00
04/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2549	2	2549	2	0.00
04/10/2012	R208 On 01-November-12			Bond Future	6.61	101.8831	6.6110	101.8831	11,904.00
04/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1671	2	1671	2	0.00
04/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5505	6	5505	6	0.00
04/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6684	7	6684	7	0.00
04/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	1	0	1	0	0.00
04/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	7	0	7	0	12,250.00
04/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	407	0	407	0	0.00
04/10/2012	R208 On 07-February-13			Bond Future	6.67	103.3057	6.6713	103.3057	3,000.00
04/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	512	1	512	1	12,250.00
04/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6848	7	6848	7	0.00
04/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	238	0	238	0	0.00
04/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4795	5	4795	5	0.00
04/10/2012	R208 On 02-May-13			Bond Future	6.72	101.1668	6.7230	101.1668	0.00
04/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2313	2	2313	2	0.00
04/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2283	2	2283	2	0.00
04/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2343	3	2343	3	0.00
04/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2725	3	2725	3	0.00
04/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	2788	3	2788	3	0.00
04/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2756	3	2756	3	0.00
04/10/2012	R209 On 01-November-12			Bond Future	8.38	79.5086	8.3766	79.5086	7,349.00
04/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	5090	6	5090	6	0.00
04/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	171	0	171	0	0.00
04/10/2012	R209 On 07-February-13			Bond Future	8.46	80.6188	8.4557	80.6188	0.00
04/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	4121	0	4121	0	0.00
04/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	6289	7	6289	7	0.00

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04/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1512	1	1512	1	0.00
04/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2694	0	2694	0	11,000.00
04/10/2012	R209 On 02-May-13			Bond Future	8.52	78.4557	8.5236	78.4557	0.00
04/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2455	3	2455	3	0.00
04/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2484	3	2484	3	0.00
04/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2514	3	2514	3	0.00
04/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	6910	7	6910	7	0.00
04/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	6969	7	6969	7	0.00
04/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7029	7	7029	7	0.00
04/10/2012	R210 On 01-November-12			Bond Future	159.53	159.5315	159.5317	159.5315	3,414.00
04/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	14542	15	14542	15	0.00
04/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	14522	15	14522	15	0.00
04/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	14532	15	14532	15	0.00
04/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R211 On 01-November-12			Bond Future	123.49	123.4903	123.4864	123.4903	703.00
04/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1496	2	1496	2	0.00
04/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1486	1	1486	1	0.00
04/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1476	1	1476	1	0.00
04/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R212 On 01-November-12			Bond Future	128.83	129.6893	128.8317	129.6893	5,084.00
04/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6842	8	6842	8	0.00
04/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6822	8	6822	8	0.00
04/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6832	8	6832	8	0.00
04/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
04/10/2012	R213 On 01-November-12			Bond Future	8.12	91.1976	8.1174	91.1976	6,022.00
04/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	382	1	382	1	140.00
04/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	5857	6	5857	6	0.00
04/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	107	0	107	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
04/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3670	3	3670	3	0.00
04/10/2012	R213 On 07-February-13			Bond Future	8.20	92.4710	8.1997	92.4710	0.00
04/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	6984	7	6984	7	0.00
04/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1270	1	1270	1	0.00
04/10/2012	R213 On 02-May-13			Bond Future	8.27	90.0592	8.2674	90.0592	0.00
04/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2726	3	2726	3	0.00
04/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2758	3	2758	3	0.00
04/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2791	3	2791	3	0.00
04/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6330	6	6330	6	0.00
04/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6387	6	6387	6	0.00
04/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	6444	6	6444	6	0.00
04/10/2012	R214 On 01-November-12			Bond Future	8.40	81.2922	8.4014	81.2922	1,714.00
04/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
04/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3620	3	3620	3	0.00
04/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3716	3	3716	3	0.00
04/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3812	3	3812	3	0.00