



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
05/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	2025 On 01-November-12			Bond Future	111.54	111.5406	111.5396	111.5406	6,017.00
05/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11550	12	11550	12	0.00
05/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11540	12	11540	12	0.00
05/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11530	12	11530	12	0.00
05/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
05/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
05/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
05/10/2012	2038 On 01-November-12			Bond Future	108.08	108.9212	108.0806	108.9212	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
05/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9091	10	9091	10	0.00
05/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9071	10	9071	10	0.00
05/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9081	10	9081	10	0.00
05/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
05/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
05/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
05/10/2012	2050 On 01-November-12			Bond Future	117.32	117.9158	117.3180	117.9158	0.00
05/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	13328	14	13328	14	0.00
05/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	13318	14	13318	14	0.00
05/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	13308	14	13308	14	0.00
05/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
05/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
05/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
05/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	AL7T On 01-November-12			Index Future	471.37	474.5980	471.3670	474.5980	12.00
05/10/2012	AL7T On 07-February-13			Index Future	478.12	481.3920	478.1170	481.3920	0.00
05/10/2012	ALBI On 01-November-12			Index Future	420.02	423.2400	420.0180	423.2400	893.00
05/10/2012	ALBI On 07-February-13			Index Future	426.03	429.2990	426.0320	429.2990	118.00
05/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	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
05/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/10/2012	EL28 On 01-November-12			Bond Future	111.26	111.5472	111.2597	111.5472	0.00
05/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	5270	6	5270	6	0.00
05/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	5260	6	5260	6	0.00
05/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	5250	6	5250	6	0.00
05/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
05/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
05/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
05/10/2012	ES33 On 01-November-12			Bond Future	9.12	87.2668	9.1194	87.2668	303.00
05/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	654	2	654	2	0.00
05/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
05/10/2012	ES33 On 07-February-13			Bond Future	9.23	88.4858	9.2310	88.4858	0.00
05/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
05/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
05/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
05/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5649	4	5649	4	0.00
05/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5737	5	5737	5	0.00
05/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5826	5	5826	5	0.00
05/10/2012	GOVI On 01-November-12			GOVI	420.73	423.7570	420.7340	423.7570	305.00
05/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	167740	20	167740	20	0.00
05/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
05/10/2012	GOVI On 07-February-13			GOVI	426.76	429.8240	426.7580	429.8240	24.00
05/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
05/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
05/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00

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05/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	62420	3	62420	3	0.00
05/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	62520	3	62520	3	0.00
05/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	62320	3	62320	3	0.00
05/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/10/2012	IGOV On 01-November-12			Index Future	191.44	192.0950	191.4370	192.0950	592.00
05/10/2012	IGOV On 07-February-13			Index Future	194.18	194.8440	194.1790	194.8440	14.00
05/10/2012	ILBI On 01-November-12			Index Future	520.40	523.2380	520.4000	523.2380	0.00
05/10/2012	ILBI On 07-February-13			Index Future	527.70	530.5770	527.7000	530.5770	169.00
05/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.07	94.9400	5.0700	94.9400	500.00
05/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.99	95.0500	4.9900	95.0500	0.00
05/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.91	95.1400	4.9100	95.1400	840.00
05/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.88	95.1900	4.8800	95.1900	0.00
05/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.82	95.2500	4.8200	95.2500	0.00
05/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.81	95.2700	4.8100	95.2700	1,000.00
05/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.82	95.2500	4.8200	95.2500	500.00
05/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.90	95.2100	4.9000	95.2100	1,700.00
05/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.02	95.1100	5.0200	95.1100	1,500.00
05/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.15	94.9900	5.1500	94.9900	800.00
05/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.31	94.8500	5.3100	94.8500	0.00
05/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.48	94.7000	5.4800	94.7000	0.00
05/10/2012	R023 On 01-November-12			Bond Future	7.18	106.4557	7.1750	106.4557	1,049.00
05/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	930	0	930	0	0.00
05/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	855	0	855	0	0.00
05/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	1005	0	1005	0	0.00
05/10/2012	R023 On 07-February-13			Bond Future	7.25	107.9426	7.2523	107.9426	0.00

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05/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	1398	0	1398	0	0.00
05/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1471	1	1471	1	0.00
05/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1545	1	1545	1	0.00
05/10/2012	R023 On 02-May-13			Bond Future	7.32	105.3392	7.3159	105.3392	0.00
05/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1897	1	1897	1	0.00
05/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1825	1	1825	1	0.00
05/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1969	1	1969	1	0.00
05/10/2012	R157 On 01-November-12			Bond Future	5.42	123.3556	5.4159	123.3556	14,429.00
05/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1097	1	1097	1	5,630.00
05/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2405	3	2405	3	0.00
05/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	27	0	27	0	0.00
05/10/2012	R157 On 07-February-13			Bond Future	5.44	125.0786	5.4436	125.0786	100.00
05/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2267	3	2267	3	0.00
05/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	63	0	63	0	0.00
05/10/2012	R157 On 02-May-13			Bond Future	5.46	119.7943	5.4580	119.7943	0.00
05/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	586	1	586	1	0.00
05/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	597	1	597	1	0.00
05/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	609	1	609	1	0.00
05/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	847	1	847	1	0.00
05/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	860	1	860	1	0.00
05/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	873	1	873	1	0.00
05/10/2012	R186 On 01-November-12			Bond Future	7.67	129.4332	7.6719	129.4332	35,351.00
05/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2434	3	2434	3	1,858.00
05/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	3694	5	3694	5	0.00
05/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	7907	9	7907	9	0.00
05/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10722	12	10722	12	0.00
05/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	4	0	4	0	1,858.00

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05/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	39	0	39	0	0.00
05/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	489	0	489	0	0.00
05/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	972	1	972	1	0.00
05/10/2012	R186 On 07-February-13			Bond Future	7.75	125.9513	7.7545	125.9513	1,650.00
05/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4859	6	4859	6	0.00
05/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6870	8	6870	8	0.00
05/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7899	9	7899	9	0.00
05/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1539	2	1539	2	670.00
05/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	923	1	923	1	10,300.00
05/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8585	8	8585	8	0.00
05/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6590	6	6590	6	0.00
05/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1204	1	1204	1	0.00
05/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1536	1	1536	1	2,000.00
05/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2502	2	2502	2	150.00
05/10/2012	R186 On 02-May-13			Bond Future	7.83	127.4793	7.8271	127.4793	0.00
05/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2717	3	2717	3	0.00
05/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2752	3	2752	3	0.00
05/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2788	3	2788	3	0.00
05/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6863	6	6863	6	0.00
05/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6927	6	6927	6	0.00
05/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6992	6	6992	6	0.00
05/10/2012	R189 On 01-November-12			Bond Future	213.42	213.4248	213.4196	213.4248	0.00
05/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5580	6	5580	6	0.00
05/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5590	6	5590	6	0.00
05/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5570	6	5570	6	0.00
05/10/2012	R197 On 01-November-12			Bond Future	280.29	281.2810	280.2854	281.2810	6,288.00
05/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	13295	14	13295	14	0.00
05/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	13285	14	13285	14	0.00
05/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	13275	14	13275	14	0.00
05/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
05/10/2012	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
05/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R201 On 01-November-12			Bond Future	4.90	111.2009	4.8962	111.2009	1,560.00
05/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	486	1	486	1	0.00
05/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	40	0	40	0	0.00
05/10/2012	R201 On 07-February-13			Bond Future	4.84	108.3459	4.8431	108.3459	0.00
05/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	496	1	496	1	0.00
05/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	246	0	246	0	0.00
05/10/2012	R201 On 02-May-13			Bond Future	4.77	109.6604	4.7745	109.6604	0.00
05/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	48	0	48	0	0.00
05/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	52	0	52	0	0.00
05/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	50	0	50	0	0.00
05/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1225	1	1225	1	0.00
05/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1210	1	1210	1	0.00
05/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1239	1	1239	1	0.00
05/10/2012	R202 On 01-November-12			Bond Future	207.87	209.5092	207.8738	209.5092	50,731.00
05/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	15884	18	15884	18	0.00
05/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	15874	18	15874	18	0.00
05/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	15864	17	15864	17	0.00
05/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R203 On 01-November-12			Bond Future	5.91	111.5008	5.9074	111.5008	4,688.00
05/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4151	5	4151	5	0.00
05/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	1	0	1	0	0.00
05/10/2012	R203 On 07-February-13			Bond Future	5.96	113.0583	5.9582	113.0583	11,950.00
05/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1501	2	1501	2	12,600.00
05/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4136	5	4136	5	0.00
05/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3119	4	3119	4	0.00
05/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	274	0	274	0	30,250.00
05/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	126	0	126	0	0.00
05/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	869	1	869	1	3,254.00
05/10/2012	R203 On 02-May-13			Bond Future	6.00	110.2733	5.9983	110.2733	8.00
05/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1290	2	1290	2	0.00
05/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1252	2	1252	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
05/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1271	2	1271	2	0.00
05/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1663	1	1663	1	0.00
05/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1684	1	1684	1	0.00
05/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1642	1	1642	1	0.00
05/10/2012	R204 On 01-November-12			Bond Future	6.21	112.6324	6.2090	112.6324	5,818.00
05/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5205	6	5205	6	0.00
05/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	1	0	1	0	0.00
05/10/2012	R204 On 07-February-13			Bond Future	6.26	110.1753	6.2647	110.1753	3,000.00
05/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5245	6	5245	6	0.00
05/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	182	0	182	0	0.00
05/10/2012	R204 On 02-May-13			Bond Future	6.31	111.5119	6.3142	111.5119	0.00
05/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	1845	2	1845	2	0.00
05/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	1896	2	1896	2	0.00
05/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	1870	2	1870	2	0.00
05/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1940	2	1940	2	0.00
05/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1916	2	1916	2	0.00
05/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1964	2	1964	2	0.00
05/10/2012	R206 On 01-November-12			Bond Future	5.05	105.2400	5.0497	105.2400	1,120.00
05/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	114	0	114	0	0.00
05/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	114	0	114	0	0.00
05/10/2012	R206 On 07-February-13			Bond Future	4.99	102.9450	4.9879	102.9450	0.00
05/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	151	0	151	0	0.00
05/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	358	0	358	0	0.00
05/10/2012	R206 On 02-May-13			Bond Future	4.89	104.1939	4.8935	104.1939	0.00
05/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	35	0	35	0	0.00
05/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	36	0	36	0	0.00
05/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	37	0	37	0	0.00
05/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1059	1	1059	1	0.00
05/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1065	1	1065	1	0.00
05/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1072	1	1072	1	0.00
05/10/2012	R207 On 01-November-12			Bond Future	6.55	106.8055	6.5511	106.8055	18,919.00
05/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	5764	6	5764	6	0.00
05/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	1	0	0.00
05/10/2012	R207 On 07-February-13			Bond Future	6.62	104.6578	6.6152	104.6578	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
05/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	5882	6	5882	6	0.00
05/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	229	0	229	0	0.00
05/10/2012	R207 On 02-May-13			Bond Future	6.67	105.9275	6.6744	105.9275	0.00
05/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1616	2	1616	2	0.00
05/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1662	2	1662	2	0.00
05/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1639	2	1639	2	0.00
05/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2866	3	2866	3	0.00
05/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2834	2	2834	2	0.00
05/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2898	3	2898	3	0.00
05/10/2012	R208 On 01-November-12			Bond Future	6.73	101.5620	6.7318	101.5620	11,904.00
05/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1151	2	1151	2	0.00
05/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	4744	6	4744	6	0.00
05/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	5916	7	5916	7	0.00
05/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	3	0	3	0	0.00
05/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	16	0	16	0	12,250.00
05/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	656	0	656	0	0.00
05/10/2012	R208 On 07-February-13			Bond Future	6.80	102.9807	6.7974	102.9807	3,000.00
05/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	371	1	371	1	12,250.00
05/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6147	7	6147	7	0.00
05/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	317	0	317	0	0.00
05/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5434	5	5434	5	0.00
05/10/2012	R208 On 02-May-13			Bond Future	6.85	100.8370	6.8541	100.8370	0.00
05/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	1944	2	1944	2	0.00
05/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	1917	2	1917	2	0.00
05/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	1971	2	1971	2	0.00
05/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3144	3	3144	3	0.00
05/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3212	3	3212	3	0.00
05/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3178	3	3178	3	0.00
05/10/2012	R209 On 01-November-12			Bond Future	8.52	78.9589	8.5220	78.9589	7,349.00
05/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	4009	5	4009	5	0.00
05/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	302	0	302	0	0.00
05/10/2012	R209 On 07-February-13			Bond Future	8.61	80.0618	8.6054	80.0618	0.00
05/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3421	4	3421	4	0.00
05/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5407	6	5407	6	0.00

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05/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1858	2	1858	2	0.00
05/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	3222	3	3222	3	11,000.00
05/10/2012	R209 On 02-May-13			Bond Future	8.68	77.8914	8.6773	77.8914	0.00
05/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2021	2	2021	2	0.00
05/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2046	2	2046	2	0.00
05/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2073	3	2073	3	0.00
05/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7712	7	7712	7	0.00
05/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7776	7	7776	7	0.00
05/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7839	7	7839	7	0.00
05/10/2012	R210 On 01-November-12			Bond Future	159.53	159.5317	159.5319	159.5317	3,414.00
05/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	14542	15	14542	15	0.00
05/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	14522	15	14522	15	0.00
05/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	14532	15	14532	15	0.00
05/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R211 On 01-November-12			Bond Future	123.53	123.4864	123.5330	123.4864	703.00
05/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1543	1	1543	1	0.00
05/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1533	1	1533	1	0.00
05/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1523	1	1523	1	0.00
05/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R212 On 01-November-12			Bond Future	128.83	128.8317	128.8304	128.8317	5,084.00
05/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6840	7	6840	7	0.00
05/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6820	7	6820	7	0.00
05/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6830	7	6830	7	0.00
05/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
05/10/2012	R213 On 01-November-12			Bond Future	8.27	90.7190	8.2729	90.7190	6,022.00
05/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	172	0	172	0	140.00
05/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	4619	6	4619	6	0.00
05/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	210	0	210	0	0.00

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05/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	4800	4	4800	4	0.00
05/10/2012	R213 On 07-February-13			Bond Future	8.36	91.9861	8.3601	91.9861	0.00
05/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5968	7	5968	7	0.00
05/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1613	1	1613	1	0.00
05/10/2012	R213 On 02-May-13			Bond Future	8.43	89.5677	8.4322	89.5677	0.00
05/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2215	3	2215	3	0.00
05/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2243	3	2243	3	0.00
05/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2272	3	2272	3	0.00
05/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7187	6	7187	6	0.00
05/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7248	6	7248	6	0.00
05/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7310	6	7310	6	0.00
05/10/2012	R214 On 01-November-12			Bond Future	8.56	80.7566	8.5569	80.7566	1,714.00
05/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
05/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	4986	4	4986	4	0.00
05/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	5082	4	5082	4	0.00
05/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	5178	4	5178	4	0.00