



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
08/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	2025 On 01-November-12			Bond Future	110.20	111.5396	110.2050	111.5396	6,017.00
08/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	10215	12	10215	12	0.00
08/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	10205	12	10205	12	0.00
08/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	10195	12	10195	12	0.00
08/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
08/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
08/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
08/10/2012	2038 On 01-November-12			Bond Future	107.04	108.0806	107.0410	108.0806	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
08/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8051	9	8051	9	0.00
08/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8031	9	8031	9	0.00
08/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8041	9	8041	9	0.00
08/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
08/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
08/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
08/10/2012	2050 On 01-November-12			Bond Future	117.32	117.3180	117.3193	117.3180	0.00
08/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	13329	13	13329	13	0.00
08/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	13319	13	13319	13	0.00
08/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	13309	13	13309	13	0.00
08/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
08/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
08/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
08/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	AL7T On 01-November-12			Index Future	464.57	471.3670	464.5660	471.3670	12.00
08/10/2012	AL7T On 07-February-13			Index Future	471.22	478.1170	471.2240	478.1170	0.00
08/10/2012	ALBI On 01-November-12			Index Future	415.20	420.0180	415.1960	420.0180	893.00
08/10/2012	ALBI On 07-February-13			Index Future	421.15	426.0320	421.1470	426.0320	118.00
08/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	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
08/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2012	EL28 On 01-November-12			Bond Future	111.26	111.2597	111.2610	111.2597	0.00
08/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	5271	5	5271	5	0.00
08/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	5261	5	5261	5	0.00
08/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	5251	5	5251	5	0.00
08/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
08/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
08/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
08/10/2012	ES33 On 01-November-12			Bond Future	9.27	86.0673	9.2747	86.0673	303.00
08/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	0	1	0	1	0.00
08/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	599	0	599	0	0.00
08/10/2012	ES33 On 07-February-13			Bond Future	9.39	87.2699	9.3915	87.2699	0.00
08/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
08/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
08/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
08/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	6919	6	6919	6	0.00
08/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	7008	6	7008	6	0.00
08/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	7096	6	7096	6	0.00
08/10/2012	GOVI On 01-November-12			GOVI	416.09	420.7340	416.0920	420.7340	305.00
08/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	121320	17	121320	17	0.00
08/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
08/10/2012	GOVI On 07-February-13			GOVI	422.06	426.7580	422.0550	426.7580	24.00
08/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
08/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
08/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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08/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	109550	6	109550	6	0.00
08/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	109450	6	109450	6	0.00
08/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	109350	6	109350	6	0.00
08/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2012	IGOV On 01-November-12			Index Future	190.04	191.4370	190.0420	191.4370	592.00
08/10/2012	IGOV On 07-February-13			Index Future	192.77	194.1790	192.7660	194.1790	14.00
08/10/2012	ILBI On 01-November-12			Index Future	518.60	520.4000	518.5990	520.4000	0.00
08/10/2012	ILBI On 07-February-13			Index Future	525.88	527.7000	525.8750	527.7000	169.00
08/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
08/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	500.00
08/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.02	95.0100	5.0200	95.0100	0.00
08/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.94	95.0900	4.9400	95.0900	840.00
08/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.91	95.1200	4.9100	95.1200	0.00
08/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.87	95.1800	4.8700	95.1800	0.00
08/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.87	95.1900	4.8700	95.1900	1,000.00
08/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.1800	4.9000	95.1800	500.00
08/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.99	95.1000	4.9900	95.1000	1,700.00
08/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.9800	5.1000	94.9800	1,500.00
08/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.23	94.8500	5.2300	94.8500	800.00
08/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.38	94.6900	5.3800	94.6900	0.00
08/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.54	94.5200	5.5400	94.5200	0.00
08/10/2012	R023 On 01-November-12			Bond Future	7.47	105.5590	7.4673	105.5590	1,049.00
08/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	3063	1	3063	1	0.00
08/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	2988	1	2988	1	0.00
08/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	3137	1	3137	1	0.00
08/10/2012	R023 On 07-February-13			Bond Future	7.56	107.0340	7.5564	107.0340	0.00

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08/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	3559	1	3559	1	0.00
08/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	3633	1	3633	1	0.00
08/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	3706	2	3706	2	0.00
08/10/2012	R023 On 02-May-13			Bond Future	7.63	104.4186	7.6307	104.4186	0.00
08/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	4086	2	4086	2	0.00
08/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	4014	2	4014	2	0.00
08/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	4159	2	4159	2	0.00
08/10/2012	R157 On 01-November-12			Bond Future	5.53	123.0510	5.5289	123.0510	14,429.00
08/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	792	1	792	1	5,630.00
08/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2072	2	2072	2	0.00
08/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	1	0	1	0	0.00
08/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	55	0	55	0	0.00
08/10/2012	R157 On 07-February-13			Bond Future	5.57	124.7703	5.5700	124.7703	100.00
08/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	1960	2	1960	2	0.00
08/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	93	0	93	0	0.00
08/10/2012	R157 On 02-May-13			Bond Future	5.60	119.4814	5.5996	119.4814	0.00
08/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	443	1	443	1	0.00
08/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	452	1	452	1	0.00
08/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	462	1	462	1	0.00
08/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	1043	1	1043	1	0.00
08/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	1058	1	1058	1	0.00
08/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	1072	1	1072	1	0.00
08/10/2012	R186 On 01-November-12			Bond Future	7.89	128.0739	7.8881	128.0739	35,351.00
08/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	1185	2	1185	2	1,858.00
08/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2105	4	2105	4	0.00
08/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	5847	8	5847	8	0.00
08/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	8605	11	8605	11	0.00
08/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	13	0	13	0	1,858.00

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08/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	105	0	105	0	0.00
08/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	1025	0	1025	0	0.00
08/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	1849	1	1849	1	0.00
08/10/2012	R186 On 07-February-13			Bond Future	7.98	124.5736	7.9786	124.5736	2,150.00
08/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	3586	5	3586	5	0.00
08/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	5332	7	5332	7	0.00
08/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	6256	8	6256	8	0.00
08/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	965	2	965	2	670.00
08/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	540	1	540	1	10,300.00
08/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	10356	9	10356	9	0.00
08/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	8170	7	8170	7	0.00
08/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1715	1	1715	1	0.00
08/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	2152	2	2152	2	2,000.00
08/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	3383	3	3383	3	150.00
08/10/2012	R186 On 02-May-13			Bond Future	8.06	126.0840	8.0587	126.0840	0.00
08/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	1960	3	1960	3	0.00
08/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	1989	3	1989	3	0.00
08/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2017	3	2017	3	0.00
08/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	8275	7	8275	7	0.00
08/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	8346	7	8346	7	0.00
08/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	8418	7	8418	7	0.00
08/10/2012	R189 On 01-November-12			Bond Future	213.41	213.4196	213.4144	213.4196	0.00
08/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5586	6	5586	6	0.00
08/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5596	6	5596	6	0.00
08/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5576	6	5576	6	0.00
08/10/2012	R197 On 01-November-12			Bond Future	278.80	280.2854	278.8023	280.2854	6,288.00
08/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	11812	13	11812	13	0.00
08/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	11802	13	11802	13	0.00
08/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	11792	13	11792	13	0.00
08/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
08/10/2012	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
08/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R201 On 01-November-12			Bond Future	4.96	110.9711	4.9640	110.9711	1,560.00
08/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	365	0	365	0	0.00
08/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	61	0	61	0	0.00
08/10/2012	R201 On 07-February-13			Bond Future	4.92	108.1135	4.9210	108.1135	0.00
08/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	409	0	409	0	0.00
08/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	301	0	301	0	0.00
08/10/2012	R201 On 02-May-13			Bond Future	4.87	109.4243	4.8656	109.4243	0.00
08/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	33	0	33	0	0.00
08/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	36	0	36	0	0.00
08/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	35	0	35	0	0.00
08/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1356	1	1356	1	0.00
08/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1341	1	1341	1	0.00
08/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1371	1	1371	1	0.00
08/10/2012	R202 On 01-November-12			Bond Future	205.29	207.8738	205.2897	207.8738	50,731.00
08/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13300	16	13300	16	0.00
08/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13290	16	13290	16	0.00
08/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13280	16	13280	16	0.00
08/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R203 On 01-November-12			Bond Future	6.10	110.9389	6.1003	110.9389	4,688.00
08/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	3306	4	3306	4	0.00
08/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	3	0	3	0	0.00
08/10/2012	R203 On 07-February-13			Bond Future	6.16	112.4890	6.1646	112.4890	11,950.00
08/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1030	2	1030	2	12,600.00
08/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	3367	4	3367	4	0.00
08/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	2426	3	2426	3	0.00
08/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	440	0	440	0	30,250.00
08/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	216	0	216	0	0.00
08/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	1256	1	1256	1	3,254.00
08/10/2012	R203 On 02-May-13			Bond Future	6.22	109.6963	6.2181	109.6963	8.00
08/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	914	1	914	1	0.00
08/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	883	1	883	1	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
08/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	899	1	899	1	0.00
08/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	2161	2	2161	2	0.00
08/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	2186	2	2186	2	0.00
08/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	2136	2	2136	2	0.00
08/10/2012	R204 On 01-November-12			Bond Future	6.40	112.0133	6.3962	112.0133	5,818.00
08/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	4220	5	4220	5	0.00
08/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	3	0	3	0	0.00
08/10/2012	R204 On 07-February-13			Bond Future	6.46	109.5481	6.4625	109.5481	3,000.00
08/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	4352	5	4352	5	0.00
08/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	289	0	289	0	0.00
08/10/2012	R204 On 02-May-13			Bond Future	6.52	110.8763	6.5225	110.8763	0.00
08/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	1369	2	1369	2	0.00
08/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	1411	2	1411	2	0.00
08/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	1390	2	1390	2	0.00
08/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	2474	2	2474	2	0.00
08/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	2446	2	2446	2	0.00
08/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	2502	2	2502	2	0.00
08/10/2012	R206 On 01-November-12			Bond Future	5.14	105.1087	5.1406	105.1087	1,120.00
08/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	63	0	63	0	0.00
08/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	168	0	168	0	0.00
08/10/2012	R206 On 07-February-13			Bond Future	5.10	102.8122	5.1050	102.8122	0.00
08/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	113	0	113	0	0.00
08/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	426	0	426	0	0.00
08/10/2012	R206 On 02-May-13			Bond Future	5.05	104.0588	5.0537	104.0588	0.00
08/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	25	0	25	0	0.00
08/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	26	0	26	0	0.00
08/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	26	0	26	0	0.00
08/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1158	1	1158	1	0.00
08/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1165	1	1165	1	0.00
08/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1171	1	1171	1	0.00
08/10/2012	R207 On 01-November-12			Bond Future	6.79	106.1893	6.7885	106.1893	18,919.00
08/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	4404	6	4404	6	0.00
08/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	7	0	7	0	0.00
08/10/2012	R207 On 07-February-13			Bond Future	6.86	104.0335	6.8644	104.0335	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
08/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	4667	6	4667	6	0.00
08/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	398	0	398	0	0.00
08/10/2012	R207 On 02-May-13			Bond Future	6.93	105.2948	6.9350	105.2948	0.00
08/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1084	2	1084	2	0.00
08/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1120	2	1120	2	0.00
08/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1102	2	1102	2	0.00
08/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	3731	3	3731	3	0.00
08/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	3694	3	3694	3	0.00
08/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	3769	3	3769	3	0.00
08/10/2012	R208 On 01-November-12			Bond Future	7.00	100.7922	7.0043	100.7922	11,904.00
08/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	355	1	355	1	0.00
08/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	3095	5	3095	5	0.00
08/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	4223	6	4223	6	0.00
08/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	19	0	19	0	0.00
08/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	77	0	77	0	12,250.00
08/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	1570	1	1570	1	0.00
08/10/2012	R208 On 07-February-13			Bond Future	7.08	102.2005	7.0817	102.2005	3,000.00
08/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	162	0	162	0	12,250.00
08/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	9902	0	9902	0	0.00
08/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	4672	6	4672	6	0.00
08/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	574	0	574	0	0.00
08/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	36	0	36	0	14,000.00
08/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	6958	5	6958	5	0.00
08/10/2012	R208 On 02-May-13			Bond Future	7.15	100.0466	7.1498	100.0466	0.00
08/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	1240	2	1240	2	0.00
08/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	1260	2	1260	2	0.00
08/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	1281	2	1281	2	0.00
08/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	4208	3	4208	3	0.00
08/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	4249	3	4249	3	0.00
08/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	4290	3	4290	3	0.00
08/10/2012	R209 On 01-November-12			Bond Future	8.68	77.7470	8.6774	77.7470	7,349.00
08/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	2926	4	2926	4	0.00
08/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	482	0	482	0	0.00
08/10/2012	R209 On 07-February-13			Bond Future	8.77	78.8333	8.7655	78.8333	0.00

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08/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	2741	3	2741	3	0.00
08/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	4528	5	4528	5	0.00
08/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	2260	2	2260	2	0.00
08/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	3823	3	3823	3	11,000.00
08/10/2012	R209 On 02-May-13			Bond Future	8.84	76.6474	8.8418	76.6474	0.00
08/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	1610	2	1610	2	0.00
08/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	1654	2	1654	2	0.00
08/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	1632	2	1632	2	0.00
08/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	8658	8	8658	8	0.00
08/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	8591	8	8591	8	0.00
08/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	8725	8	8725	8	0.00
08/10/2012	R210 On 01-November-12			Bond Future	158.50	159.5319	158.5041	159.5319	3,414.00
08/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13514	15	13514	15	0.00
08/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13504	15	13504	15	0.00
08/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13494	15	13494	15	0.00
08/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R211 On 01-November-12			Bond Future	123.53	123.5330	123.5290	123.5330	703.00
08/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1539	2	1539	2	0.00
08/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1519	2	1519	2	0.00
08/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1529	2	1529	2	0.00
08/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R212 On 01-November-12			Bond Future	127.56	128.8304	127.5578	128.8304	5,084.00
08/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	5568	7	5568	7	0.00
08/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	5558	7	5558	7	0.00
08/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	5548	7	5548	7	0.00
08/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
08/10/2012	R213 On 01-November-12			Bond Future	8.49	89.3784	8.4889	89.3784	6,022.00
08/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	37	0	37	0	140.00

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08/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	3046	5	3046	5	0.00
08/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	450	0	450	0	0.00
08/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	6478	5	6478	5	0.00
08/10/2012	R213 On 07-February-13			Bond Future	8.58	90.6272	8.5830	90.6272	0.00
08/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	4687	6	4687	6	0.00
08/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	2169	2	2169	2	0.00
08/10/2012	R213 On 02-May-13			Bond Future	8.66	88.1916	8.6613	88.1916	0.00
08/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	1618	2	1618	2	0.00
08/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	1664	2	1664	2	0.00
08/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	1641	2	1641	2	0.00
08/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	8507	7	8507	7	0.00
08/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	8441	7	8441	7	0.00
08/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	8574	7	8574	7	0.00
08/10/2012	R214 On 01-November-12			Bond Future	8.72	79.3905	8.7174	79.3905	1,714.00
08/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
08/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	6355	5	6355	5	0.00
08/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	6451	5	6451	5	0.00
08/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	6547	5	6547	5	0.00