



# 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
10/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	2025 On 01-November-12			Bond Future	110.81	110.3247	110.8054	110.3247	6,017.00
10/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	10815	10	10815	10	0.00
10/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	10805	10	10805	10	0.00
10/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	10795	10	10795	10	0.00
10/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
10/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
10/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
10/10/2012	2038 On 01-November-12			Bond Future	108.51	107.0423	108.5067	107.0423	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9517	8	9517	8	0.00
10/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9497	8	9497	8	0.00
10/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9507	8	9507	8	0.00
10/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
10/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
10/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
10/10/2012	2050 On 01-November-12			Bond Future	117.32	117.3208	117.3249	117.3208	0.00
10/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	13335	13	13335	13	0.00
10/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	13325	13	13325	13	0.00
10/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	13315	13	13315	13	0.00
10/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
10/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
10/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
10/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	AL7T On 01-November-12			Index Future	469.96	466.8320	469.9560	466.8320	12.00
10/10/2012	AL7T On 07-February-13			Index Future	476.70	473.5240	476.6950	473.5240	0.00
10/10/2012	ALBI On 01-November-12			Index Future	419.64	417.2130	419.6380	417.2130	893.00
10/10/2012	ALBI On 07-February-13			Index Future	425.66	423.1940	425.6550	423.1940	118.00
10/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	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
10/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2012	EL28 On 01-November-12			Bond Future	111.27	111.2625	111.2663	111.2625	0.00
10/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	5276	5	5276	5	0.00
10/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	5266	5	5266	5	0.00
10/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	5256	5	5256	5	0.00
10/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
10/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
10/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
10/10/2012	ES33 On 01-November-12			Bond Future	9.08	85.6747	9.0787	85.6747	303.00
10/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	988	0	988	0	0.00
10/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
10/10/2012	ES33 On 07-February-13			Bond Future	9.19	86.8731	9.1886	86.8731	0.00
10/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
10/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
10/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
10/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5309	6	5309	6	0.00
10/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5397	6	5397	6	0.00
10/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5486	6	5486	6	0.00
10/10/2012	GOVI On 01-November-12			GOVI	420.24	417.9340	420.2380	417.9340	310.00
10/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	162780	14	162780	14	0.00
10/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
10/10/2012	GOVI On 07-February-13			GOVI	426.26	423.9260	426.2640	423.9260	24.00
10/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
10/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
10/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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10/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	67460	9	67460	9	0.00
10/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	67360	9	67360	9	0.00
10/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	67260	9	67260	9	0.00
10/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2012	IGOV On 01-November-12			Index Future	190.85	190.4740	190.8480	190.4740	592.00
10/10/2012	IGOV On 07-February-13			Index Future	193.59	193.2050	193.5850	193.2050	14.00
10/10/2012	ILBI On 01-November-12			Index Future	515.82	514.6920	515.8180	514.6920	0.00
10/10/2012	ILBI On 07-February-13			Index Future	523.06	521.9140	523.0590	521.9140	169.00
10/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	500.00
10/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.00	94.9900	5.0000	94.9900	0.00
10/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.87	95.0700	4.8700	95.0700	840.00
10/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.83	95.1000	4.8300	95.1000	0.00
10/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.77	95.1400	4.7700	95.1400	0.00
10/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.1400	4.7600	95.1400	1,000.00
10/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.77	95.1200	4.7700	95.1200	500.00
10/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.85	95.0300	4.8500	95.0300	1,700.00
10/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.97	94.9100	4.9700	94.9100	1,500.00
10/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.10	94.7800	5.1000	94.7800	800.00
10/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.24	94.6300	5.2400	94.6300	800.00
10/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.39	94.4900	5.3900	94.4900	0.00
10/10/2012	R023 On 01-November-12			Bond Future	7.24	104.0899	7.2419	104.0899	1,049.00
10/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	1423	2	1423	2	0.00
10/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	1348	2	1348	2	0.00
10/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	1498	2	1498	2	0.00
10/10/2012	R023 On 07-February-13			Bond Future	7.32	105.5458	7.3216	105.5458	0.00

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10/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	1896	3	1896	3	0.00
10/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1969	3	1969	3	0.00
10/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	2042	3	2042	3	0.00
10/10/2012	R023 On 02-May-13			Bond Future	7.39	102.9103	7.3879	102.9103	0.00
10/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	2403	3	2403	3	0.00
10/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	2331	3	2331	3	0.00
10/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	2475	3	2475	3	0.00
10/10/2012	R157 On 01-November-12			Bond Future	5.38	122.8854	5.3840	122.8854	14,429.00
10/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1176	1	1176	1	5,630.00
10/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2499	2	2499	2	0.00
10/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	12	0	12	0	0.00
10/10/2012	R157 On 07-February-13			Bond Future	5.41	124.6042	5.4068	124.6042	100.00
10/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2353	2	2353	2	0.00
10/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	51	0	51	0	0.00
10/10/2012	R157 On 02-May-13			Bond Future	5.42	119.3107	5.4182	119.3107	0.00
10/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	634	1	634	1	0.00
10/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	645	1	645	1	0.00
10/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	657	1	657	1	0.00
10/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	798	1	798	1	0.00
10/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	811	1	811	1	0.00
10/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	824	1	824	1	0.00
10/10/2012	R186 On 01-November-12			Bond Future	7.70	126.8931	7.6980	126.8931	35,351.00
10/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2131	2	2131	2	1,858.00
10/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	3382	3	3382	3	0.00
10/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	7636	7	7636	7	0.00
10/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10461	10	10461	10	0.00
10/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	3	0	3	0	1,858.00

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10/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	29	0	29	0	0.00
10/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	437	1	437	1	0.00
10/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	929	1	929	1	0.00
10/10/2012	R186 On 07-February-13			Bond Future	7.78	123.3781	7.7814	123.3781	2,150.00
10/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7646	7	7646	7	0.00
10/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3334	3	3334	3	1,000.00
10/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4638	4	4638	4	0.00
10/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6625	6	6625	6	0.00
10/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	860	1	860	1	10,300.00
10/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1449	1	1449	1	670.00
10/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6761	7	6761	7	0.00
10/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8783	10	8783	10	0.00
10/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1552	2	1552	2	2,000.00
10/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2542	3	2542	3	150.00
10/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3639	4	3639	4	0.00
10/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1213	1	1213	1	0.00
10/10/2012	R186 On 02-May-13			Bond Future	7.86	124.8715	7.8551	124.8715	0.00
10/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2862	2	2862	2	0.00
10/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2826	2	2826	2	0.00
10/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2791	2	2791	2	0.00
10/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7333	8	7333	8	0.00
10/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7269	8	7269	8	0.00
10/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7204	8	7204	8	0.00
10/10/2012	R189 On 01-November-12			Bond Future	213.39	213.4092	213.3935	213.4092	0.00
10/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5617	6	5617	6	0.00
10/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5607	6	5607	6	0.00
10/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5597	6	5597	6	0.00
10/10/2012	R197 On 01-November-12			Bond Future	279.04	279.0465	279.0406	279.0465	6,288.00
10/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	12051	12	12051	12	0.00
10/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12041	12	12041	12	0.00
10/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12031	12	12031	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R201 On 01-November-12			Bond Future	4.83	110.9366	4.8265	110.9366	1,560.00
10/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	605	0	605	0	0.00
10/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	13	0	13	0	0.00
10/10/2012	R201 On 07-February-13			Bond Future	4.76	108.0801	4.7611	108.0801	0.00
10/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	589	0	589	0	0.00
10/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	188	0	188	0	0.00
10/10/2012	R201 On 02-May-13			Bond Future	4.68	109.3882	4.6816	109.3882	0.00
10/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	69	0	69	0	0.00
10/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	71	0	71	0	0.00
10/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	74	0	74	0	0.00
10/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1082	1	1082	1	0.00
10/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1096	1	1096	1	0.00
10/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1110	1	1110	1	0.00
10/10/2012	R202 On 01-November-12			Bond Future	206.91	205.9351	206.9109	205.9351	50,731.00
10/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	14921	14	14921	14	0.00
10/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	14911	14	14911	14	0.00
10/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	14901	14	14901	14	0.00
10/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R203 On 01-November-12			Bond Future	5.95	110.2721	5.9457	110.2721	4,688.00
10/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	3982	3	3982	3	0.00
10/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R203 On 07-February-13			Bond Future	6.00	111.8145	5.9986	111.8145	11,950.00
10/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1396	1	1396	1	12,600.00
10/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	2970	3	2970	3	0.00
10/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	3984	4	3984	4	0.00
10/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	143	0	143	0	0.00
10/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	294	0	294	0	30,250.00
10/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	932	1	932	1	3,254.00
10/10/2012	R203 On 02-May-13			Bond Future	6.04	109.0113	6.0418	109.0113	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1223	1	1223	1	0.00
10/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1187	1	1187	1	0.00
10/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1205	1	1205	1	0.00
10/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1770	2	1770	2	0.00
10/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1792	2	1792	2	0.00
10/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1748	2	1748	2	0.00
10/10/2012	R204 On 01-November-12			Bond Future	6.24	111.2156	6.2418	111.2156	5,818.00
10/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5031	4	5031	4	0.00
10/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	1	0	1	0	0.00
10/10/2012	R204 On 07-February-13			Bond Future	6.30	108.7408	6.2990	108.7408	3,000.00
10/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5083	5	5083	5	0.00
10/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	194	0	194	0	0.00
10/10/2012	R204 On 02-May-13			Bond Future	6.35	110.0570	6.3507	110.0570	0.00
10/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	1822	1	1822	1	0.00
10/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	1846	1	1846	1	0.00
10/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	1869	1	1869	1	0.00
10/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	2068	2	2068	2	0.00
10/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	2094	2	2094	2	0.00
10/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	2119	2	2119	2	0.00
10/10/2012	R206 On 01-November-12			Bond Future	4.99	105.0827	4.9893	105.0827	1,120.00
10/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	142	0	142	0	0.00
10/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	71	0	71	0	0.00
10/10/2012	R206 On 07-February-13			Bond Future	4.91	102.7875	4.9066	102.7875	0.00
10/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	175	0	175	0	0.00
10/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	308	0	308	0	0.00
10/10/2012	R206 On 02-May-13			Bond Future	4.79	104.0315	4.7878	104.0315	0.00
10/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	41	0	41	0	0.00
10/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	43	0	43	0	0.00
10/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	42	0	42	0	0.00
10/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	999	1	999	1	0.00
10/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	993	1	993	1	0.00
10/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1005	1	1005	1	0.00
10/10/2012	R207 On 01-November-12			Bond Future	6.60	105.2328	6.6037	105.2328	18,861.00
10/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	5460	5	5460	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	1	0	0.00
10/10/2012	R207 On 07-February-13			Bond Future	6.67	103.0652	6.6701	103.0652	0.00
10/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	5613	5	5613	5	0.00
10/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	266	0	266	0	0.00
10/10/2012	R207 On 02-May-13			Bond Future	6.73	104.3126	6.7321	104.3126	0.00
10/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1599	1	1599	1	0.00
10/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1621	1	1621	1	0.00
10/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1643	1	1643	1	0.00
10/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	3128	3	3128	3	0.00
10/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	3161	3	3161	3	0.00
10/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	3194	3	3194	3	0.00
10/10/2012	R208 On 01-November-12			Bond Future	6.79	99.6227	6.7893	99.6227	11,904.00
10/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	881	1	881	1	0.00
10/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	5552	5	5552	5	0.00
10/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	4379	4	4379	4	0.00
10/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	14	0	14	0	12,250.00
10/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	3	0	3	0	0.00
10/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	750	1	750	1	0.00
10/10/2012	R208 On 07-February-13			Bond Future	6.86	101.0161	6.8570	101.0161	3,000.00
10/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	316	0	316	0	12,250.00
10/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	5831	5	5831	5	0.00
10/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	11253	10	11253	10	0.00
10/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	22	0	22	0	0.00
10/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	368	0	368	0	0.00
10/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5745	6	5745	6	0.00
10/10/2012	R208 On 02-May-13			Bond Future	6.92	98.8458	6.9164	98.8458	0.00
10/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	1870	1	1870	1	0.00
10/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	1894	1	1894	1	0.00
10/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	1920	1	1920	1	0.00
10/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3465	4	3465	4	0.00
10/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3501	4	3501	4	0.00
10/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3537	4	3537	4	0.00
10/10/2012	R209 On 01-November-12			Bond Future	8.48	77.3473	8.4777	77.3473	7,349.00
10/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	4258	4	4258	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	184	0	184	0	0.00
10/10/2012	R209 On 07-February-13			Bond Future	8.56	78.4291	8.5595	78.4291	0.00
10/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3511	3	3511	3	0.00
10/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4410	4	4410	4	0.00
10/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5558	5	5558	5	0.00
10/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1635	2	1635	2	0.00
10/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	2250	3	2250	3	14,000.00
10/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2938	3	2938	3	11,000.00
10/10/2012	R209 On 02-May-13			Bond Future	8.63	76.2368	8.6304	76.2368	0.00
10/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2288	2	2288	2	0.00
10/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2261	2	2261	2	0.00
10/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2234	2	2234	2	0.00
10/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7676	8	7676	8	0.00
10/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7614	8	7614	8	0.00
10/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7552	8	7552	8	0.00
10/10/2012	R210 On 01-November-12			Bond Future	159.99	159.1204	159.9876	159.1204	3,414.00
10/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	14998	14	14998	14	0.00
10/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	14988	14	14988	14	0.00
10/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	14978	14	14978	14	0.00
10/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R211 On 01-November-12			Bond Future	123.71	123.6261	123.7149	123.6261	703.00
10/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1725	2	1725	2	0.00
10/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1705	2	1705	2	0.00
10/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1715	2	1715	2	0.00
10/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R212 On 01-November-12			Bond Future	127.98	127.9789	127.9760	127.9789	5,084.00
10/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	5986	6	5986	6	0.00
10/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	5976	6	5976	6	0.00
10/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	5966	6	5966	6	0.00
10/10/2012	R212 On 01-November-12	122.01	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
10/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
10/10/2012	R213 On 01-November-12			Bond Future	8.28	88.4549	8.2838	88.4549	6,762.00
10/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	115	0	115	0	140.00
10/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	4472	4	4472	4	0.00
10/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	155	0	155	0	0.00
10/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	4836	6	4836	6	0.00
10/10/2012	R213 On 07-February-13			Bond Future	8.37	89.6921	8.3711	89.6921	0.00
10/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5826	5	5826	5	0.00
10/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1562	2	1562	2	0.00
10/10/2012	R213 On 02-May-13			Bond Future	8.44	87.2434	8.4437	87.2434	0.00
10/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2312	2	2312	2	0.00
10/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2369	2	2369	2	0.00
10/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2341	2	2341	2	0.00
10/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7440	8	7440	8	0.00
10/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7379	8	7379	8	0.00
10/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7501	8	7501	8	0.00
10/10/2012	R214 On 01-November-12			Bond Future	8.50	78.9270	8.5025	78.9270	1,714.00
10/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
10/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	4512	5	4512	5	0.00
10/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	4608	6	4608	6	0.00
10/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	4705	6	4705	6	0.00