



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
12/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	2025 On 01-November-12			Bond Future	110.80	110.8046	110.8036	110.8046	6,017.00
12/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	10814	11	10814	11	0.00
12/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	10804	11	10804	11	0.00
12/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	10794	11	10794	11	0.00
12/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
12/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
12/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
12/10/2012	2038 On 01-November-12			Bond Future	107.26	108.5078	107.2564	108.5078	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
12/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8266	10	8266	10	0.00
12/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8246	9	8246	9	0.00
12/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8256	10	8256	10	0.00
12/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
12/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
12/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
12/10/2012	2050 On 01-November-12			Bond Future	116.73	116.7313	116.7328	116.7313	0.00
12/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	12743	13	12743	13	0.00
12/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	12733	13	12733	13	0.00
12/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	12723	13	12723	13	0.00
12/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
12/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
12/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
12/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	AL7T On 01-November-12			Index Future	471.55	469.6180	471.5450	469.6180	12.00
12/10/2012	AL7T On 07-February-13			Index Future	478.31	476.3540	478.3100	476.3540	0.00
12/10/2012	ALBI On 01-November-12			Index Future	420.45	418.6700	420.4520	418.6700	893.00
12/10/2012	ALBI On 07-February-13			Index Future	426.48	424.6750	426.4840	424.6750	118.00
12/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	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
12/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2012	EL28 On 01-November-12			Bond Future	110.98	110.9801	110.9814	110.9801	0.00
12/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4991	5	4991	5	0.00
12/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4981	5	4981	5	0.00
12/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4971	5	4971	5	0.00
12/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
12/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
12/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
12/10/2012	ES33 On 01-November-12			Bond Future	9.06	85.8334	9.0614	85.8334	303.00
12/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1130	0	1130	0	0.00
12/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
12/10/2012	ES33 On 07-February-13			Bond Future	9.17	87.0350	9.1707	87.0350	0.00
12/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
12/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
12/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
12/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5164	6	5164	6	0.00
12/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5253	6	5253	6	0.00
12/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5341	6	5341	6	0.00
12/10/2012	GOVI On 01-November-12			GOVI	421.04	419.3770	421.0370	419.3770	310.00
12/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	170770	15	170770	15	0.00
12/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
12/10/2012	GOVI On 07-February-13			GOVI	427.08	425.3920	427.0770	425.3920	36.00
12/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
12/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
12/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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12/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	59330	8	59330	8	0.00
12/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	59230	8	59230	8	0.00
12/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	59130	8	59130	8	0.00
12/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2012	IGOV On 01-November-12			Index Future	190.49	190.5180	190.4900	190.5180	592.00
12/10/2012	IGOV On 07-February-13			Index Future	193.22	193.2500	193.2230	193.2500	14.00
12/10/2012	ILBI On 01-November-12			Index Future	516.16	517.0570	516.1620	517.0570	0.00
12/10/2012	ILBI On 07-February-13			Index Future	523.41	524.3170	523.4100	524.3170	169.00
12/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	500.00
12/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	0.00
12/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.87	95.1300	4.8700	95.1300	840.00
12/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.84	95.1700	4.8400	95.1700	0.00
12/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.77	95.2300	4.7700	95.2300	0.00
12/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.2400	4.7600	95.2400	1,000.00
12/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.76	95.2300	4.7600	95.2300	500.00
12/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.84	95.1500	4.8400	95.1500	1,700.00
12/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.95	95.0300	4.9500	95.0300	1,500.00
12/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.09	94.9000	5.0900	94.9000	800.00
12/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.23	94.7600	5.2300	94.7600	800.00
12/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.38	94.6100	5.3800	94.6100	0.00
12/10/2012	R023 On 01-November-12			Bond Future	7.18	105.0716	7.1799	105.0716	1,049.00
12/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	966	1	966	1	0.00
12/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	891	1	891	1	0.00
12/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	1041	1	1041	1	0.00
12/10/2012	R023 On 07-February-13			Bond Future	7.26	106.5424	7.2570	106.5424	0.00

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12/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	1431	2	1431	2	0.00
12/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1505	2	1505	2	0.00
12/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1578	2	1578	2	0.00
12/10/2012	R023 On 02-May-13			Bond Future	7.32	103.9185	7.3211	103.9185	0.00
12/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1934	2	1934	2	0.00
12/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1861	2	1861	2	0.00
12/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	2006	2	2006	2	0.00
12/10/2012	R157 On 01-November-12			Bond Future	5.36	123.0550	5.3632	123.0550	14,429.00
12/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1235	1	1235	1	5,630.00
12/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2560	2	2560	2	0.00
12/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	10	0	10	0	0.00
12/10/2012	R157 On 07-February-13			Bond Future	5.38	124.7776	5.3830	124.7776	100.00
12/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2417	2	2417	2	0.00
12/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	51	0	51	0	0.00
12/10/2012	R157 On 02-May-13			Bond Future	5.39	119.4857	5.3920	119.4857	0.00
12/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	676	1	676	1	0.00
12/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	688	1	688	1	0.00
12/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	700	1	700	1	0.00
12/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	778	1	778	1	0.00
12/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	790	1	790	1	0.00
12/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	803	1	803	1	0.00
12/10/2012	R186 On 01-November-12			Bond Future	7.68	127.1745	7.6813	127.1745	35,351.00
12/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2278	2	2278	2	1,858.00
12/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	3545	3	3545	3	0.00
12/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	7804	7	7804	7	0.00
12/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10627	10	10627	10	0.00
12/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	3	0	3	0	1,858.00

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12/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	30	0	30	0	0.00
12/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	433	1	433	1	0.00
12/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	910	1	910	1	0.00
12/10/2012	R186 On 07-February-13			Bond Future	7.76	123.6650	7.7639	123.6650	1,650.00
12/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8043	7	8043	7	0.00
12/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3749	3	3749	3	1,000.00
12/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5077	5	5077	5	0.00
12/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7040	6	7040	6	0.00
12/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1130	1	1130	1	10,300.00
12/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1784	2	1784	2	670.00
12/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6927	8	6927	8	0.00
12/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8883	10	8883	10	0.00
12/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1797	2	1797	2	2,000.00
12/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2811	3	2811	3	150.00
12/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3884	4	3884	4	0.00
12/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1440	2	1440	2	0.00
12/10/2012	R186 On 02-May-13			Bond Future	7.84	125.1611	7.8372	125.1611	0.00
12/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3128	3	3128	3	0.00
12/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3091	3	3091	3	0.00
12/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3055	3	3055	3	0.00
12/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7426	8	7426	8	0.00
12/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7362	8	7362	8	0.00
12/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7299	8	7299	8	0.00
12/10/2012	R186 On 07-November-13			Bond Future	8.03	8.1500	8.0271	8.1500	0.00
12/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	1201	0	1201	0	0.00
12/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	6336	0	6336	0	0.00
12/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	1112	0	1112	0	0.00
12/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	1022	0	1022	0	0.00
12/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	0	0	0	0	10.00
12/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R189 On 01-November-12			Bond Future	213.38	213.3882	213.3830	213.3882	0.00
12/10/2012	R189 On 01-November-12	218.99	Call	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
12/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5627	6	5627	6	0.00
12/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5617	6	5617	6	0.00
12/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5607	6	5607	6	0.00
12/10/2012	R197 On 01-November-12			Bond Future	279.04	279.0387	279.0367	279.0387	6,288.00
12/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	12047	12	12047	12	0.00
12/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12037	12	12037	12	0.00
12/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12027	12	12027	12	0.00
12/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R201 On 01-November-12			Bond Future	4.83	111.0187	4.8277	111.0187	1,560.00
12/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	605	1	605	1	0.00
12/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	15	0	15	0	0.00
12/10/2012	R201 On 07-February-13			Bond Future	4.76	108.1646	4.7620	108.1646	0.00
12/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	585	1	585	1	0.00
12/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	186	0	186	0	0.00
12/10/2012	R201 On 02-May-13			Bond Future	4.68	109.4733	4.6830	109.4733	0.00
12/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	64	0	64	0	0.00
12/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	67	0	67	0	0.00
12/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	69	0	69	0	0.00
12/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1080	1	1080	1	0.00
12/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1094	1	1094	1	0.00
12/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1108	1	1108	1	0.00
12/10/2012	R202 On 01-November-12			Bond Future	205.95	205.9450	205.9476	205.9450	50,731.00
12/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13958	14	13958	14	0.00
12/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13948	14	13948	14	0.00
12/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13938	14	13938	14	0.00
12/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R203 On 01-November-12			Bond Future	5.90	110.7499	5.8991	110.7499	4,688.00
12/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4187	4	4187	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
12/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R203 On 07-February-13			Bond Future	5.95	112.3002	5.9484	112.3002	11,950.00
12/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	475	0	475	0	10,000.00
12/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1525	1	1525	1	12,600.00
12/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4179	4	4179	4	0.00
12/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3151	3	3151	3	0.00
12/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	266	0	266	0	30,250.00
12/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	129	0	129	0	0.00
12/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	852	1	852	1	3,254.00
12/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	2198	2	2198	2	0.00
12/10/2012	R203 On 02-May-13			Bond Future	5.99	109.5024	5.9887	109.5024	8.00
12/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1278	1	1278	1	0.00
12/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1297	1	1297	1	0.00
12/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1259	1	1259	1	0.00
12/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1653	2	1653	2	0.00
12/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1611	2	1611	2	0.00
12/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1632	2	1632	2	0.00
12/10/2012	R204 On 01-November-12			Bond Future	6.20	111.7887	6.2003	111.7887	5,818.00
12/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5251	5	5251	5	0.00
12/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R204 On 07-February-13			Bond Future	6.25	109.3232	6.2549	109.3232	3,000.00
12/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5295	5	5295	5	0.00
12/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	182	0	182	0	0.00
12/10/2012	R204 On 02-May-13			Bond Future	6.30	110.6459	6.3044	110.6459	0.00
12/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2005	2	2005	2	0.00
12/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2056	2	2056	2	0.00
12/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2030	2	2030	2	0.00
12/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	2052	2	2052	2	0.00
12/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	2028	2	2028	2	0.00
12/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	2076	2	2076	2	0.00
12/10/2012	R206 On 01-November-12			Bond Future	4.99	105.1416	4.9855	105.1416	1,120.00
12/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	140	0	140	0	0.00
12/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	65	0	65	0	0.00
12/10/2012	R206 On 07-February-13			Bond Future	4.90	102.8484	4.9006	102.8484	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
12/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	175	0	175	0	0.00
12/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	303	0	303	0	0.00
12/10/2012	R206 On 02-May-13			Bond Future	4.78	104.0927	4.7805	104.0927	0.00
12/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	41	0	41	0	0.00
12/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	42	0	42	0	0.00
12/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	42	0	42	0	0.00
12/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	988	1	988	1	0.00
12/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	994	1	994	1	0.00
12/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1000	1	1000	1	0.00
12/10/2012	R207 On 01-November-12			Bond Future	6.55	105.8300	6.5469	105.8300	18,861.00
12/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	5788	5	5788	5	0.00
12/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	1	0	0.00
12/10/2012	R207 On 07-February-13			Bond Future	6.61	103.6719	6.6103	103.6719	0.00
12/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	5914	6	5914	6	0.00
12/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	233	0	233	0	0.00
12/10/2012	R207 On 02-May-13			Bond Future	6.67	104.9262	6.6697	104.9262	0.00
12/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1799	2	1799	2	0.00
12/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1846	2	1846	2	0.00
12/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1822	2	1822	2	0.00
12/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	3024	3	3024	3	0.00
12/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2992	3	2992	3	0.00
12/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	3056	3	3056	3	0.00
12/10/2012	R208 On 01-November-12			Bond Future	6.73	100.3691	6.7275	100.3691	11,904.00
12/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1124	1	1124	1	0.00
12/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	4766	4	4766	4	0.00
12/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	5943	5	5943	5	0.00
12/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	2	0	2	0	0.00
12/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	11	0	11	0	12,250.00
12/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	602	1	602	1	0.00
12/10/2012	R208 On 07-February-13			Bond Future	6.79	101.7742	6.7923	101.7742	3,000.00
12/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	416	0	416	0	12,250.00
12/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	11650	11	11650	11	0.00
12/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6218	6	6218	6	0.00
12/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	357	0	357	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
12/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	21	0	21	0	0.00
12/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5448	6	5448	6	0.00
12/10/2012	R208 On 02-May-13			Bond Future	6.85	99.6126	6.8493	99.6126	0.00
12/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2104	2	2104	2	0.00
12/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2130	2	2130	2	0.00
12/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2157	2	2157	2	0.00
12/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3301	4	3301	4	0.00
12/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3335	4	3335	4	0.00
12/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3370	4	3370	4	0.00
12/10/2012	R209 On 01-November-12			Bond Future	8.46	77.5393	8.4610	77.5393	7,349.00
12/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	4377	4	4377	4	0.00
12/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	165	0	165	0	0.00
12/10/2012	R209 On 07-February-13			Bond Future	8.54	78.6247	8.5422	78.6247	0.00
12/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3317	3	3317	3	0.00
12/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5434	5	5434	5	0.00
12/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4250	4	4250	4	0.00
12/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1949	2	1949	2	14,000.00
12/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1370	2	1370	2	0.00
12/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2603	3	2603	3	11,000.00
12/10/2012	R209 On 02-May-13			Bond Future	8.61	76.4343	8.6127	76.4343	0.00
12/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2489	2	2489	2	0.00
12/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2432	2	2432	2	0.00
12/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2460	2	2460	2	0.00
12/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7670	8	7670	8	0.00
12/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7732	8	7732	8	0.00
12/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7610	8	7610	8	0.00
12/10/2012	R210 On 01-November-12			Bond Future	158.92	159.9878	158.9167	159.9878	3,414.00
12/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13927	15	13927	15	0.00
12/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13907	15	13907	15	0.00
12/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13917	15	13917	15	0.00
12/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R211 On 01-November-12			Bond Future	123.35	123.2069	123.3539	123.2069	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1364	1	1364	1	0.00
12/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1354	1	1354	1	0.00
12/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1344	1	1344	1	0.00
12/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R212 On 01-November-12			Bond Future	127.97	127.9750	127.9739	127.9750	5,084.00
12/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	5984	6	5984	6	0.00
12/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	5964	6	5964	6	0.00
12/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	5974	6	5974	6	0.00
12/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
12/10/2012	R213 On 01-November-12			Bond Future	8.26	88.7813	8.2569	88.7813	6,762.00
12/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	137	0	137	0	140.00
12/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	4685	4	4685	4	0.00
12/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	138	0	138	0	0.00
12/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	4629	5	4629	5	0.00
12/10/2012	R213 On 07-February-13			Bond Future	8.34	90.0242	8.3432	90.0242	0.00
12/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	6012	5	6012	5	0.00
12/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1516	2	1516	2	0.00
12/10/2012	R213 On 02-May-13			Bond Future	8.42	87.5790	8.4152	87.5790	0.00
12/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2541	2	2541	2	0.00
12/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2571	2	2571	2	0.00
12/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2600	2	2600	2	0.00
12/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7375	8	7375	8	0.00
12/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7435	8	7435	8	0.00
12/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7495	8	7495	8	0.00
12/10/2012	R214 On 01-November-12			Bond Future	8.49	79.2588	8.4858	79.2588	1,714.00
12/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
12/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	4366	5	4366	5	0.00
12/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	4462	5	4462	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
12/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	4558	5	4558	5	0.00