



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 14/08/2012 To: 14/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	0986 On 31-March-36			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
14/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	2025 On 01-November-12			Bond Future	107.19	107.1994	107.1912	107.1994	4,417.00
14/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	7201	7	7	7	0.00
14/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	7191	7	7	7	0.00
14/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	7181	7	7	7	0.00
14/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
14/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
14/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
14/08/2012	2038 On 01-November-12			Bond Future	104.28	104.2833	104.2769	104.2833	0.00
14/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5287	5	5	5	0.00
14/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5267	5	5	5	0.00
14/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5277	5	5	5	0.00
14/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
14/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
14/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
14/08/2012	2050 On 01-November-12			Bond Future	111.07	111.0761	111.0695	111.0761	0.00
14/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	7080	7	7	7	0.00
14/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	7070	7	7	7	0.00
14/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	7060	7	7	7	0.00
14/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
14/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
14/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
14/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	8608 On 21-December-26			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
14/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	AL7T On 01-November-12			Index Future	467.46	468.5510	467.4560	468.5510	13.00
14/08/2012	AL7T On 07-February-13			Index Future	474.18	475.2870	474.1760	475.2870	0.00
14/08/2012	ALBI On 01-November-12			Index Future	420.96	421.8490	420.9640	421.8490	885.00
14/08/2012	ALBI On 07-February-13			Index Future	427.02	427.9130	427.0170	427.9130	118.00
14/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C212 On 31-January-22			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
14/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2012	EL28 On 01-November-12			Bond Future	107.39	107.3904	107.3904	107.3904	0.00
14/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	1400	1	1	1	0.00
14/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	1390	1	1	1	0.00
14/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	1380	1	1	1	0.00
14/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
14/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
14/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
14/08/2012	ES33 On 01-November-12			Bond Future	8.76	89.4194	89.1166	89.4194	303.00
14/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3704	4	4	4	0.00
14/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
14/08/2012	ES33 On 07-February-13			Bond Future	8.85	90.7049	90.3978	90.7049	0.00
14/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
14/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
14/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
14/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2609	2	3	2	0.00
14/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2521	2	3	2	0.00
14/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2698	2	3	2	0.00
14/08/2012	GOVI On 01-November-12			GOVI	420.95	421.7880	420.9510	421.7880	236.00
14/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	169910	18	17	18	0.00
14/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
14/08/2012	GOVI On 07-February-13			GOVI	427.00	427.8510	427.0030	427.8510	0.00
14/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	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
14/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
14/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
14/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	60070	5	6	5	0.00
14/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	59970	5	6	5	0.00
14/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	59870	5	6	5	0.00
14/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2012	IGOV On 01-November-12			Index Future	186.20	186.1950	186.2020	186.1950	592.00
14/08/2012	IGOV On 07-February-13			Index Future	188.88	188.8720	188.8800	188.8720	14.00
14/08/2012	ILBI On 01-November-12			Index Future	503.98	502.9770	503.9820	502.9770	0.00
14/08/2012	ILBI On 07-February-13			Index Future	511.00	509.9770	510.9970	509.9770	169.00
14/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.07	94.9200	94.9300	94.9200	0.00
14/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.06	94.9400	94.9400	94.9400	44,760.00
14/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.00	95.0000	95.0000	95.0000	0.00
14/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.97	95.0300	95.0300	95.0300	0.00
14/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.92	95.0700	95.0800	95.0700	840.00
14/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.91	95.0800	95.0900	95.0800	0.00
14/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.91	95.0800	95.0900	95.0800	1,000.00
14/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.0000	95.0100	95.0000	500.00
14/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	1,700.00
14/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.27	94.7100	94.7300	94.7100	1,500.00
14/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.43	94.5500	94.5700	94.5500	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.57	94.4000	94.4300	94.4000	0.00
14/08/2012	R023 On 01-November-12			Bond Future	7.26	105.1588	104.8983	105.1588	1,049.00
14/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	1516	1	2	1	0.00
14/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	1591	1	2	1	0.00
14/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	1666	1	2	1	0.00
14/08/2012	R023 On 07-February-13			Bond Future	7.34	106.6705	106.4065	106.6705	0.00
14/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	2099	2	2	2	0.00
14/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	2025	2	2	2	0.00
14/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	2172	2	2	2	0.00
14/08/2012	R023 On 02-May-13			Bond Future	7.39	104.1483	103.8806	104.1483	0.00
14/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	2363	2	2	2	0.00
14/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	2435	2	2	2	0.00
14/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	2507	2	3	2	0.00
14/08/2012	R157 On 01-November-12			Bond Future	5.70	122.2330	122.2019	122.2330	15,729.00
14/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	640	1	1	1	5,630.00
14/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1640	2	2	2	0.00
14/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	84	0	0	0	0.00
14/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	420	0	0	0	0.00
14/08/2012	R157 On 07-February-13			Bond Future	5.75	123.9901	123.9588	123.9901	100.00
14/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1652	2	2	2	0.00
14/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	260	0	0	0	0.00
14/08/2012	R157 On 02-May-13			Bond Future	5.75	118.8051	118.7731	118.8051	0.00
14/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	503	1	1	1	0.00
14/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	520	1	1	1	0.00

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14/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	512	1	1	1	0.00
14/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1482	1	1	1	0.00
14/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1467	1	1	1	0.00
14/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1498	1	1	1	0.00
14/08/2012	R186 On 01-November-12			Bond Future	7.54	129.8132	129.4035	129.8132	34,550.00
14/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	4332	5	4	5	1,858.00
14/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	5575	6	6	6	0.00
14/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	12158	13	12	13	0.00
14/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	9500	10	10	10	0.00
14/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	303	0	0	0	0.00
14/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	111	0	0	0	1,858.00
14/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1041	1	1	1	0.00
14/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1541	1	2	1	0.00
14/08/2012	R186 On 07-February-13			Bond Future	7.61	126.3885	125.9731	126.3885	1,750.00
14/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1840	2	2	2	10,300.00
14/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	9565	10	10	10	0.00
14/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1471	1	1	1	0.00
14/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8102	8	8	8	0.00
14/08/2012	R186 On 02-May-13			Bond Future	7.67	128.0397	127.6186	128.0397	0.00
14/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	4058	4	4	4	0.00
14/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4099	4	4	4	0.00
14/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	4141	4	4	4	0.00
14/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6682	6	7	6	0.00
14/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	6740	7	7	7	0.00
14/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6798	7	7	7	0.00
14/08/2012	R189 On 01-November-12			Bond Future	214.54	214.5622	214.5376	214.5622	0.00
14/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4462	4	4	4	0.00
14/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4472	4	4	4	0.00
14/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4452	4	4	4	0.00

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14/08/2012	R197 On	01-November-12			Bond Future	273.21	273.2331	273.2119	273.2331	5,528.00
14/08/2012	R197 On	01-November-12	266.99	Call	Bond Future	6222	6	6	6	0.00
14/08/2012	R197 On	01-November-12	267.00	Call	Bond Future	6212	6	6	6	0.00
14/08/2012	R197 On	01-November-12	267.01	Call	Bond Future	6202	6	6	6	0.00
14/08/2012	R197 On	01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R197 On	01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R197 On	01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R201 On	01-November-12			Bond Future	5.06	110.5878	110.6219	110.5878	1,560.00
14/08/2012	R201 On	01-November-12	5.11	Call	Bond Future	348	0	0	0	0.00
14/08/2012	R201 On	01-November-12	5.11	Put	Bond Future	251	0	0	0	0.00
14/08/2012	R201 On	07-February-13			Bond Future	5.01	107.7686	107.8033	107.7686	0.00
14/08/2012	R201 On	07-February-13	4.98	Call	Bond Future	396	0	0	0	0.00
14/08/2012	R201 On	07-February-13	4.98	Put	Bond Future	455	0	0	0	0.00
14/08/2012	R201 On	02-May-13			Bond Future	4.91	109.1765	109.2114	109.1765	0.00
14/08/2012	R201 On	02-May-13	4.04	Call	Bond Future	78	0	0	0	0.00
14/08/2012	R201 On	02-May-13	4.06	Call	Bond Future	82	0	0	0	0.00
14/08/2012	R201 On	02-May-13	4.05	Call	Bond Future	80	0	0	0	0.00
14/08/2012	R201 On	02-May-13	4.05	Put	Bond Future	1468	1	1	1	0.00
14/08/2012	R201 On	02-May-13	4.06	Put	Bond Future	1454	1	1	1	0.00
14/08/2012	R201 On	02-May-13	4.04	Put	Bond Future	1482	2	1	2	0.00
14/08/2012	R202 On	01-November-12			Bond Future	201.73	201.7397	201.7272	201.7397	48,828.00
14/08/2012	R202 On	01-November-12	191.99	Call	Bond Future	9737	10	10	10	0.00
14/08/2012	R202 On	01-November-12	192.00	Call	Bond Future	9727	10	10	10	0.00
14/08/2012	R202 On	01-November-12	192.01	Call	Bond Future	9717	10	10	10	0.00
14/08/2012	R202 On	01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R202 On	01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R202 On	01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R203 On	01-November-12			Bond Future	6.14	110.0349	109.8986	110.0349	4,837.00
14/08/2012	R203 On	01-November-12	6.87	Call	Bond Future	3225	3	3	3	0.00
14/08/2012	R203 On	01-November-12	6.87	Put	Bond Future	115	0	0	0	0.00
14/08/2012	R203 On	07-February-13			Bond Future	6.20	111.6166	111.4787	111.6166	6,300.00
14/08/2012	R203 On	07-February-13	6.11	Call	Bond Future	1209	1	1	1	6,300.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3420	4	3	4	0.00
14/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	421	0	0	0	0.00
14/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1587	2	2	2	0.00
14/08/2012	R203 On 02-May-13			Bond Future	6.23	108.9159	108.7759	108.9159	8.00
14/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1192	1	1	1	0.00
14/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1208	1	1	1	0.00
14/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1224	1	1	1	0.00
14/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2496	2	2	2	0.00
14/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2520	2	3	2	0.00
14/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2545	2	3	2	0.00
14/08/2012	R204 On 01-November-12			Bond Future	6.44	111.0198	110.8035	111.0198	3,783.00
14/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4142	4	4	4	0.00
14/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	147	0	0	0	0.00
14/08/2012	R204 On 07-February-13			Bond Future	6.50	108.5846	108.3655	108.5846	0.00
14/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4430	5	4	5	0.00
14/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	550	1	1	1	0.00
14/08/2012	R204 On 02-May-13			Bond Future	6.54	110.0031	109.7808	110.0031	0.00
14/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1719	2	2	2	0.00
14/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1740	2	2	2	0.00
14/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1761	2	2	2	0.00
14/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2877	3	3	3	0.00
14/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2905	3	3	3	0.00
14/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2933	3	3	3	0.00
14/08/2012	R206 On 01-November-12			Bond Future	5.15	104.9682	104.9955	104.9682	1,120.00
14/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	144	0	0	0	0.00
14/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	257	0	0	0	0.00
14/08/2012	R206 On 07-February-13			Bond Future	5.07	102.7118	102.7396	102.7118	0.00
14/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	167	0	0	0	0.00
14/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	447	0	0	0	0.00
14/08/2012	R206 On 02-May-13			Bond Future	4.86	104.0537	104.0817	104.0537	0.00
14/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	55	0	0	0	0.00
14/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	57	0	0	0	0.00
14/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	56	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
14/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1063	1	1	1	0.00
14/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	1057	1	1	1	0.00
14/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1069	1	1	1	0.00
14/08/2012	R207 On 01-November-12			Bond Future	6.73	105.4109	105.1459	105.4109	19,077.00
14/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	4877	5	5	5	0.00
14/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	158	0	0	0	0.00
14/08/2012	R207 On 07-February-13			Bond Future	6.80	103.2864	103.0177	103.2864	0.00
14/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5251	5	5	5	0.00
14/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	614	1	1	1	0.00
14/08/2012	R207 On 02-May-13			Bond Future	6.85	104.6358	104.3633	104.6358	0.00
14/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1653	2	2	2	0.00
14/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1674	2	2	2	0.00
14/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1695	2	2	2	0.00
14/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3798	4	4	4	0.00
14/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3832	4	4	4	0.00
14/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3867	4	4	4	0.00
14/08/2012	R208 On 01-November-12			Bond Future	6.88	100.0945	99.8708	100.0945	9,422.00
14/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1316	1	1	1	0.00
14/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5191	5	5	5	0.00
14/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4157	4	4	4	0.00
14/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	350	0	0	0	12,250.00
14/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	199	0	0	0	0.00
14/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1743	2	2	2	0.00
14/08/2012	R208 On 07-February-13			Bond Future	6.94	101.5334	101.3067	101.5334	1,980.00
14/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	492	1	0	1	12,250.00
14/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5698	6	6	6	0.00
14/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	762	1	1	1	0.00
14/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6449	6	6	6	0.00
14/08/2012	R208 On 02-May-13			Bond Future	6.99	99.4652	99.2353	99.4652	0.00
14/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2038	2	2	2	0.00
14/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2062	2	2	2	0.00
14/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2014	2	2	2	0.00
14/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	4120	4	4	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
14/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	4046	4	4	4	0.00
14/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	4083	4	4	4	0.00
14/08/2012	R209 On 01-November-12			Bond Future	8.13	81.4326	81.1222	81.4326	7,426.00
14/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	7538	8	8	8	0.00
14/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	455	0	0	0	0.00
14/08/2012	R209 On 07-February-13			Bond Future	8.19	82.6032	82.2885	82.6032	0.00
14/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	8532	9	9	9	0.00
14/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1527	1	2	1	0.00
14/08/2012	R209 On 02-May-13			Bond Future	8.25	80.5393	80.2203	80.5393	0.00
14/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	4042	4	4	4	0.00
14/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	4117	4	4	4	0.00
14/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	4079	4	4	4	0.00
14/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6235	6	6	6	0.00
14/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6184	6	6	6	0.00
14/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6288	6	6	6	0.00
14/08/2012	R210 On 01-November-12			Bond Future	152.08	152.2881	152.0800	152.2881	3,362.00
14/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7090	7	7	7	0.00
14/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7080	7	7	7	0.00
14/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7070	7	7	7	0.00
14/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R211 On 01-November-12			Bond Future	122.61	122.6222	122.6095	122.6222	480.00
14/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	620	1	1	1	0.00
14/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	600	1	1	1	0.00
14/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	610	1	1	1	0.00
14/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R212 On 01-November-12			Bond Future	125.81	125.5010	125.8073	125.5010	5,084.00
14/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3817	4	4	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
14/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3807	4	4	4	0.00
14/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3797	3	4	3	0.00
14/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
14/08/2012	R213 On 01-November-12			Bond Future	7.97	92.3873	92.0274	92.3873	4,830.00
14/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1655	2	2	2	140.00
14/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	7511	8	8	8	0.00
14/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	452	0	0	0	0.00
14/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3634	3	4	3	0.00
14/08/2012	R213 On 07-February-13			Bond Future	8.04	93.7154	93.3505	93.7154	0.00
14/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	8536	9	9	9	0.00
14/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1457	1	1	1	0.00
14/08/2012	R213 On 02-May-13			Bond Future	8.10	91.4029	91.0330	91.4029	0.00
14/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3962	4	4	4	0.00
14/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	4038	4	4	4	0.00
14/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	4000	4	4	4	0.00
14/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6163	6	6	6	0.00
14/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6112	6	6	6	0.00
14/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6215	6	6	6	0.00
14/08/2012	R214 On 01-November-12			Bond Future	8.14	83.4369	83.1068	83.4369	1,700.00
14/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
14/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	1270	1	1	1	0.00
14/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	1366	1	1	1	0.00
14/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	1462	1	1	1	0.00