



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 15/08/2012 To: 15/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	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
15/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	2025 On 01-November-12			Bond Future	107.17	107.1912	107.1667	107.1912	4,417.00
15/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	7177	7	7	7	0.00
15/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	7167	7	7	7	0.00
15/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	7157	7	7	7	0.00
15/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
15/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
15/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
15/08/2012	2038 On 01-November-12			Bond Future	104.26	104.2769	104.2581	104.2769	0.00
15/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5268	5	5	5	0.00
15/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5248	5	5	5	0.00
15/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5258	5	5	5	0.00
15/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
15/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
15/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
15/08/2012	2050 On 01-November-12			Bond Future	111.05	111.0695	111.0498	111.0695	0.00
15/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	7060	7	7	7	0.00
15/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	7050	7	7	7	0.00
15/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	7040	7	7	7	0.00
15/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
15/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
15/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
15/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	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
15/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	AL7T On 01-November-12			Index Future	465.15	467.4560	465.1470	467.4560	13.00
15/08/2012	AL7T On 07-February-13			Index Future	471.84	474.1760	471.8360	474.1760	0.00
15/08/2012	ALBI On 01-November-12			Index Future	419.14	420.9640	419.1350	420.9640	885.00
15/08/2012	ALBI On 07-February-13			Index Future	425.16	427.0170	425.1620	427.0170	118.00
15/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	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
15/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2012	EL28 On 01-November-12			Bond Future	108.41	107.3904	108.4130	107.3904	0.00
15/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2423	1	2	1	0.00
15/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2413	1	2	1	0.00
15/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2403	1	2	1	0.00
15/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
15/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
15/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
15/08/2012	ES33 On 01-November-12			Bond Future	8.85	89.1166	88.3063	89.1166	303.00
15/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2893	4	3	4	0.00
15/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
15/08/2012	ES33 On 07-February-13			Bond Future	8.95	90.3978	89.5760	90.3978	0.00
15/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
15/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
15/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
15/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3343	3	3	3	0.00
15/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3431	3	3	3	0.00
15/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3520	3	4	3	0.00
15/08/2012	GOVI On 01-November-12			GOVI	419.27	420.9510	419.2660	420.9510	236.00
15/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	153060	17	15	17	0.00
15/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
15/08/2012	GOVI On 07-February-13			GOVI	425.29	427.0030	425.2940	427.0030	0.00
15/08/2012	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
15/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
15/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
15/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	77160	6	8	6	0.00
15/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	77060	6	8	6	0.00
15/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	76960	6	8	6	0.00
15/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2012	IGOV On 01-November-12			Index Future	185.96	186.2020	185.9570	186.2020	592.00
15/08/2012	IGOV On 07-February-13			Index Future	188.63	188.8800	188.6310	188.8800	14.00
15/08/2012	ILBI On 01-November-12			Index Future	503.93	503.9820	503.9270	503.9820	0.00
15/08/2012	ILBI On 07-February-13			Index Future	510.95	510.9970	510.9450	510.9970	169.00
15/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.08	94.9300	94.9250	94.9300	0.00
15/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.07	94.9400	94.9300	94.9400	44,760.00
15/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.00	95.0000	95.0000	95.0000	0.00
15/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.98	95.0300	95.0200	95.0300	0.00
15/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.93	95.0800	95.0700	95.0800	840.00
15/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.92	95.0900	95.0800	95.0900	0.00
15/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0900	95.0800	95.0900	1,000.00
15/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.0100	95.0100	95.0100	500.00
15/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.13	94.8800	94.8700	94.8800	1,700.00
15/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.28	94.7300	94.7200	94.7300	1,500.00
15/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.44	94.5700	94.5600	94.5700	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
15/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.60	94.4300	94.4000	94.4300	0.00
15/08/2012	R023 On 01-November-12			Bond Future	7.34	104.8983	104.3488	104.8983	1,049.00
15/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	2140	2	2	2	0.00
15/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	2066	2	2	2	0.00
15/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	2215	2	2	2	0.00
15/08/2012	R023 On 07-February-13			Bond Future	7.42	106.4065	105.8491	106.4065	0.00
15/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	2583	2	3	2	0.00
15/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	2656	2	3	2	0.00
15/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	2730	2	3	2	0.00
15/08/2012	R023 On 02-May-13			Bond Future	7.47	103.8806	103.3152	103.8806	0.00
15/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	3000	2	3	2	0.00
15/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	2928	2	3	2	0.00
15/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	3073	3	3	3	0.00
15/08/2012	R157 On 01-November-12			Bond Future	5.70	122.2019	122.2053	122.2019	15,729.00
15/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	639	1	1	1	5,630.00
15/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1641	2	2	2	0.00
15/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	82	0	0	0	0.00
15/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	415	0	0	0	0.00
15/08/2012	R157 On 07-February-13			Bond Future	5.75	123.9588	123.9624	123.9588	100.00
15/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1653	2	2	2	0.00
15/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	257	0	0	0	0.00
15/08/2012	R157 On 02-May-13			Bond Future	5.75	118.7731	118.7759	118.7731	0.00
15/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	503	1	1	1	0.00
15/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	511	1	1	1	0.00

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15/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	520	1	1	1	0.00
15/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1463	1	1	1	0.00
15/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1479	1	1	1	0.00
15/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1495	1	1	1	0.00
15/08/2012	R186 On 01-November-12			Bond Future	7.62	129.4035	128.5984	129.4035	34,550.00
15/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	3794	4	4	4	1,858.00
15/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	4968	6	5	6	0.00
15/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	8766	10	9	10	0.00
15/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	11383	12	11	12	0.00
15/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	141	0	0	0	1,858.00
15/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	374	0	0	0	0.00
15/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1238	1	1	1	0.00
15/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1808	2	2	2	0.00
15/08/2012	R186 On 07-February-13			Bond Future	7.69	125.9731	125.1568	125.9731	1,750.00
15/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	8925	10	9	10	0.00
15/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2372	0	2	0	670.00
15/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1602	2	2	2	10,300.00
15/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8681	8	9	8	0.00
15/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	6840	0	7	0	0.00
15/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1647	1	2	1	0.00
15/08/2012	R186 On 02-May-13			Bond Future	7.75	127.6186	126.7907	127.6186	0.00
15/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	3773	4	4	4	0.00
15/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	3695	4	4	4	0.00
15/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	3734	4	4	4	0.00
15/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7202	7	7	7	0.00
15/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7263	7	7	7	0.00
15/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	7142	7	7	7	0.00
15/08/2012	R189 On 01-November-12			Bond Future	214.46	214.5376	214.4645	214.5376	0.00
15/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4536	4	5	4	0.00
15/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4546	4	5	4	0.00

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15/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4526	4	5	4	0.00
15/08/2012	R197 On 01-November-12			Bond Future	272.66	273.2119	272.6621	273.2119	5,528.00
15/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5672	6	6	6	0.00
15/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5662	6	6	6	0.00
15/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5652	6	6	6	0.00
15/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R201 On 01-November-12			Bond Future	5.02	110.6219	110.7125	110.6219	1,560.00
15/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	399	0	0	0	0.00
15/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	211	0	0	0	0.00
15/08/2012	R201 On 07-February-13			Bond Future	4.96	107.8033	107.8954	107.8033	0.00
15/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	440	0	0	0	0.00
15/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	408	0	0	0	0.00
15/08/2012	R201 On 02-May-13			Bond Future	4.85	109.2114	109.3040	109.2114	0.00
15/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	90	0	0	0	0.00
15/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	95	0	0	0	0.00
15/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	92	0	0	0	0.00
15/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1388	1	1	1	0.00
15/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1374	1	1	1	0.00
15/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1401	1	1	1	0.00
15/08/2012	R202 On 01-November-12			Bond Future	201.63	201.7272	201.6270	201.7272	49,243.00
15/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	9637	10	10	10	0.00
15/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	9627	10	10	10	0.00
15/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	9617	10	10	10	0.00
15/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R203 On 01-November-12			Bond Future	6.18	109.8986	109.7447	109.8986	4,837.00
15/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3084	3	3	3	0.00
15/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	128	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
15/08/2012	R203 On 07-February-13			Bond Future	6.24	111.4787	111.3227	111.4787	6,300.00
15/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1134	1	1	1	6,300.00
15/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3294	3	3	3	0.00
15/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	450	0	0	0	0.00
15/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1668	2	2	2	0.00
15/08/2012	R203 On 02-May-13			Bond Future	6.27	108.7759	108.6172	108.7759	8.00
15/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1128	1	1	1	0.00
15/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1144	1	1	1	0.00
15/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1159	1	1	1	0.00
15/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2590	2	3	2	0.00
15/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2615	3	3	3	0.00
15/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2639	3	3	3	0.00
15/08/2012	R204 On 01-November-12			Bond Future	6.47	110.8035	110.6219	110.8035	3,783.00
15/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	3975	4	4	4	0.00
15/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	162	0	0	0	0.00
15/08/2012	R204 On 07-February-13			Bond Future	6.54	108.3655	108.1814	108.3655	0.00
15/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4280	4	4	4	0.00
15/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	584	1	1	1	0.00
15/08/2012	R204 On 02-May-13			Bond Future	6.58	109.7808	109.5937	109.7808	0.00
15/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1637	2	2	2	0.00
15/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1657	2	2	2	0.00
15/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1677	2	2	2	0.00
15/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2980	3	3	3	0.00
15/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	3009	3	3	3	0.00
15/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	3038	3	3	3	0.00
15/08/2012	R206 On 01-November-12			Bond Future	5.17	104.9955	104.9734	104.9955	1,120.00
15/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	134	0	0	0	0.00
15/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	269	0	0	0	0.00
15/08/2012	R206 On 07-February-13			Bond Future	5.09	102.7396	102.7174	102.7396	0.00
15/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	159	0	0	0	0.00
15/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	461	0	0	0	0.00
15/08/2012	R206 On 02-May-13			Bond Future	4.89	104.0817	104.0585	104.0817	0.00
15/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	52	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
15/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	54	0	0	0	0.00
15/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	53	0	0	0	0.00
15/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1083	1	1	1	0.00
15/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	1077	1	1	1	0.00
15/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1089	1	1	1	0.00
15/08/2012	R207 On 01-November-12			Bond Future	6.79	105.1459	104.8007	105.1459	19,077.00
15/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	4562	5	5	5	0.00
15/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	188	0	0	0	0.00
15/08/2012	R207 On 07-February-13			Bond Future	6.86	103.0177	102.6677	103.0177	0.00
15/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	4967	5	5	5	0.00
15/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	680	1	1	1	0.00
15/08/2012	R207 On 02-May-13			Bond Future	6.91	104.3633	104.0082	104.3633	0.00
15/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1518	2	2	2	0.00
15/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1537	2	2	2	0.00
15/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1557	2	2	2	0.00
15/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	4015	4	4	4	0.00
15/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	4051	4	4	4	0.00
15/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	4086	4	4	4	0.00
15/08/2012	R208 On 01-November-12			Bond Future	6.97	99.8708	99.2694	99.8708	9,422.00
15/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1047	1	1	1	0.00
15/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	4653	5	5	5	0.00
15/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	3657	4	4	4	0.00
15/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	452	0	0	0	12,250.00
15/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	263	0	0	0	0.00
15/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	2075	2	2	2	0.00
15/08/2012	R208 On 07-February-13			Bond Future	7.04	101.3067	100.6968	101.3067	1,980.00
15/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	395	0	0	0	12,250.00
15/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5217	6	5	6	0.00
15/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	890	1	1	1	0.00
15/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6962	6	7	6	0.00
15/08/2012	R208 On 02-May-13			Bond Future	7.09	99.2353	98.6168	99.2353	0.00
15/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	1792	2	2	2	0.00
15/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	1770	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	1814	2	2	2	0.00
15/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	4416	4	4	4	0.00
15/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	4494	4	4	4	0.00
15/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	4455	4	4	4	0.00
15/08/2012	R209 On 01-November-12			Bond Future	8.22	81.1222	80.2919	81.1222	7,426.00
15/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	6816	8	7	8	0.00
15/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	563	0	1	0	0.00
15/08/2012	R209 On 07-February-13			Bond Future	8.29	82.2885	81.4464	82.2885	0.00
15/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	7882	9	8	9	0.00
15/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1720	2	2	2	0.00
15/08/2012	R209 On 02-May-13			Bond Future	8.35	80.2203	79.3666	80.2203	0.00
15/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3650	4	4	4	0.00
15/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3721	4	4	4	0.00
15/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3685	4	4	4	0.00
15/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6695	6	7	6	0.00
15/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6641	6	7	6	0.00
15/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6750	6	7	6	0.00
15/08/2012	R210 On 01-November-12			Bond Future	152.05	152.0800	152.0500	152.0800	3,362.00
15/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7060	7	7	7	0.00
15/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7050	7	7	7	0.00
15/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7040	7	7	7	0.00
15/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R211 On 01-November-12			Bond Future	122.57	122.6095	122.5719	122.6095	480.00
15/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	582	1	1	1	0.00
15/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	562	1	1	1	0.00
15/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	572	1	1	1	0.00
15/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R211 On 01-November-12	121.99	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
15/08/2012	R212 On	01-November-12			Bond Future	125.51	125.8073	125.5145	125.8073	5,084.00
15/08/2012	R212 On	01-November-12	121.99	Call	Bond Future	3525	4	4	4	0.00
15/08/2012	R212 On	01-November-12	122.00	Call	Bond Future	3515	4	4	4	0.00
15/08/2012	R212 On	01-November-12	122.01	Call	Bond Future	3505	4	4	4	0.00
15/08/2012	R212 On	01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R212 On	01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R212 On	01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
15/08/2012	R213 On	01-November-12			Bond Future	8.06	92.0274	91.2310	92.0274	4,830.00
15/08/2012	R213 On	01-November-12	7.75	Call	Bond Future	1349	2	1	2	140.00
15/08/2012	R213 On	01-November-12	8.81	Call	Bond Future	6818	8	7	8	0.00
15/08/2012	R213 On	01-November-12	8.81	Put	Bond Future	556	0	1	0	0.00
15/08/2012	R213 On	01-November-12	7.75	Put	Bond Future	4125	4	4	4	0.00
15/08/2012	R213 On	07-February-13			Bond Future	8.13	93.3505	92.5427	93.3505	0.00
15/08/2012	R213 On	07-February-13	8.90	Call	Bond Future	7910	9	8	9	0.00
15/08/2012	R213 On	07-February-13	8.90	Put	Bond Future	1640	1	2	1	0.00
15/08/2012	R213 On	02-May-13			Bond Future	8.19	91.0330	90.2141	91.0330	0.00
15/08/2012	R213 On	02-May-13	7.84	Call	Bond Future	3590	4	4	4	0.00
15/08/2012	R213 On	02-May-13	7.86	Call	Bond Future	3661	4	4	4	0.00
15/08/2012	R213 On	02-May-13	7.85	Call	Bond Future	3625	4	4	4	0.00
15/08/2012	R213 On	02-May-13	7.85	Put	Bond Future	6608	6	7	6	0.00
15/08/2012	R213 On	02-May-13	7.86	Put	Bond Future	6554	6	7	6	0.00
15/08/2012	R213 On	02-May-13	7.84	Put	Bond Future	6662	6	7	6	0.00
15/08/2012	R214 On	01-November-12			Bond Future	8.23	83.1068	82.2716	83.1068	1,700.00
15/08/2012	R214 On	01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R214 On	01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R214 On	01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
15/08/2012	R214 On	01-November-12	8.01	Put	Bond Future	2105	1	2	1	0.00
15/08/2012	R214 On	01-November-12	8.00	Put	Bond Future	2201	1	2	1	0.00
15/08/2012	R214 On	01-November-12	7.99	Put	Bond Future	2297	1	2	1	0.00