



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 21/08/2012 To: 21/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	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
21/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	2025 On 01-November-12			Bond Future	106.90	106.9058	106.8977	106.9058	4,417.00
21/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6908	7	7	7	0.00
21/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6898	7	7	7	0.00
21/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6888	7	7	7	0.00
21/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
21/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
21/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
21/08/2012	2038 On 01-November-12			Bond Future	104.23	104.2387	104.2324	104.2387	0.00
21/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5242	5	5	5	0.00
21/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5222	5	5	5	0.00
21/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5232	5	5	5	0.00
21/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
21/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
21/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
21/08/2012	2050 On 01-November-12			Bond Future	110.74	110.7506	110.7440	110.7506	0.00
21/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6754	7	7	7	0.00
21/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6744	7	7	7	0.00
21/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6734	7	7	7	0.00
21/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
21/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
21/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
21/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	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
21/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	AL7T On 01-November-12			Index Future	468.30	466.4800	468.2970	466.4800	13.00
21/08/2012	AL7T On 07-February-13			Index Future	475.04	473.1910	475.0350	473.1910	0.00
21/08/2012	ALBI On 01-November-12			Index Future	420.66	419.4420	420.6620	419.4420	885.00
21/08/2012	ALBI On 07-February-13			Index Future	426.72	425.4770	426.7150	425.4770	118.00
21/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	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
21/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2012	EL28 On 01-November-12			Bond Future	108.95	108.6759	108.9530	108.6759	0.00
21/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2963	3	3	3	0.00
21/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2953	3	3	3	0.00
21/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2943	3	3	3	0.00
21/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
21/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
21/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
21/08/2012	ES33 On 01-November-12			Bond Future	8.85	88.0262	88.3388	88.0262	303.00
21/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2926	3	3	3	0.00
21/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
21/08/2012	ES33 On 07-February-13			Bond Future	8.94	89.2926	89.6097	89.2926	0.00
21/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
21/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
21/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
21/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3309	4	3	4	0.00
21/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3398	4	3	4	0.00
21/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3486	4	3	4	0.00
21/08/2012	GOVI On 01-November-12			GOVI	420.82	419.6410	420.8180	419.6410	239.00
21/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	168580	16	17	16	0.00
21/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
21/08/2012	GOVI On 07-February-13			GOVI	426.87	425.6780	426.8730	425.6780	0.00
21/08/2012	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
21/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
21/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
21/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	61270	7	6	7	0.00
21/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	61370	7	6	7	0.00
21/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	61170	7	6	7	0.00
21/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2012	IGOV On 01-November-12			Index Future	185.56	185.6020	185.5570	185.6020	592.00
21/08/2012	IGOV On 07-February-13			Index Future	188.23	188.2730	188.2270	188.2730	14.00
21/08/2012	ILBI On 01-November-12			Index Future	502.39	502.4210	502.3850	502.4210	0.00
21/08/2012	ILBI On 07-February-13			Index Future	509.39	509.4200	509.3850	509.4200	169.00
21/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.01	94.9300	94.9900	94.9300	44,760.00
21/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.99	94.9900	95.0100	94.9900	0.00
21/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.97	95.0200	95.0300	95.0200	0.00
21/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.92	95.0600	95.0800	95.0600	840.00
21/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.91	95.0800	95.0900	95.0800	0.00
21/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.90	95.0800	95.1000	95.0800	0.00
21/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.90	95.0800	95.1000	95.0800	1,000.00
21/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.0200	95.0600	95.0200	500.00
21/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.04	94.9000	94.9600	94.9000	1,700.00
21/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.7500	94.8300	94.7500	1,500.00
21/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6000	94.6700	94.6000	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
21/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.49	94.4400	94.5100	94.4400	0.00
21/08/2012	R023 On 01-November-12			Bond Future	7.18	104.7419	105.5040	104.7419	1,049.00
21/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	985	2	1	2	0.00
21/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	910	2	1	2	0.00
21/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	1060	2	1	2	0.00
21/08/2012	R023 On 07-February-13			Bond Future	7.25	106.2488	107.0219	106.2488	0.00
21/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	1410	2	1	2	0.00
21/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	1483	2	1	2	0.00
21/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	1557	2	2	2	0.00
21/08/2012	R023 On 02-May-13			Bond Future	7.30	103.7193	104.5024	103.7193	0.00
21/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1813	3	2	3	0.00
21/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1741	3	2	3	0.00
21/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1885	3	2	3	0.00
21/08/2012	R157 On 01-November-12			Bond Future	5.58	122.3987	122.5587	122.3987	15,729.00
21/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	841	1	1	1	5,630.00
21/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1952	2	2	2	0.00
21/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	40	0	0	0	0.00
21/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	263	0	0	0	0.00
21/08/2012	R157 On 07-February-13			Bond Future	5.61	124.1596	124.3221	124.1596	100.00
21/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1932	2	2	2	0.00
21/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	176	0	0	0	0.00
21/08/2012	R157 On 02-May-13			Bond Future	5.60	118.9748	119.1391	118.9748	0.00
21/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	625	1	1	1	0.00
21/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	635	1	1	1	0.00

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21/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	645	1	1	1	0.00
21/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1225	1	1	1	0.00
21/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1240	1	1	1	0.00
21/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1254	1	1	1	0.00
21/08/2012	R186 On 01-November-12			Bond Future	7.60	128.3125	128.7825	128.3125	35,540.00
21/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	3811	4	4	4	1,858.00
21/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	5012	5	5	5	0.00
21/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	8882	8	9	8	0.00
21/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	11534	11	12	11	0.00
21/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	108	0	0	0	1,858.00
21/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	306	0	0	0	0.00
21/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1098	1	1	1	0.00
21/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1640	2	2	2	0.00
21/08/2012	R186 On 07-February-13			Bond Future	7.68	124.8676	125.3445	124.8676	1,750.00
21/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	9009	9	9	9	0.00
21/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2372	2	2	2	670.00
21/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1594	1	2	1	10,300.00
21/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8485	9	8	9	0.00
21/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	6652	7	7	7	0.00
21/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1544	2	2	2	0.00
21/08/2012	R186 On 02-May-13			Bond Future	7.73	126.4971	126.9799	126.4971	0.00
21/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	3794	4	4	4	0.00
21/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	3714	4	4	4	0.00
21/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	3754	4	4	4	0.00
21/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7033	7	7	7	0.00
21/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7093	7	7	7	0.00
21/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6973	7	7	7	0.00
21/08/2012	R189 On 01-November-12			Bond Future	214.37	214.3900	214.3654	214.3900	0.00
21/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4635	5	5	5	0.00
21/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4645	5	5	5	0.00

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21/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4625	5	5	5	0.00
21/08/2012	R197 On 01-November-12			Bond Future	272.33	272.1127	272.3344	272.1127	5,528.00
21/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5344	5	5	5	0.00
21/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5334	5	5	5	0.00
21/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5324	5	5	5	0.00
21/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R201 On 01-November-12			Bond Future	4.92	110.8133	110.9277	110.8133	1,560.00
21/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	530	0	1	0	0.00
21/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	127	0	0	0	0.00
21/08/2012	R201 On 07-February-13			Bond Future	4.84	107.9985	108.1147	107.9985	0.00
21/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	555	0	1	0	0.00
21/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	303	0	0	0	0.00
21/08/2012	R201 On 02-May-13			Bond Future	4.71	109.4077	109.5251	109.4077	0.00
21/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	123	0	0	0	0.00
21/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	129	0	0	0	0.00
21/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	126	0	0	0	0.00
21/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1200	1	1	1	0.00
21/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1187	1	1	1	0.00
21/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1213	1	1	1	0.00
21/08/2012	R202 On 01-November-12			Bond Future	200.00	200.4855	200.0030	200.4855	49,243.00
21/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	8013	8	8	8	0.00
21/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	8003	8	8	8	0.00
21/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7993	8	8	8	0.00
21/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R203 On 01-November-12			Bond Future	6.09	109.9575	110.1433	109.9575	4,837.00
21/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3432	3	3	3	0.00
21/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	77	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
21/08/2012	R203 On 07-February-13			Bond Future	6.14	111.5394	111.7281	111.5394	6,300.00
21/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1300	1	1	1	12,600.00
21/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3603	3	4	3	0.00
21/08/2012	R203 On 07-February-13	6.65	Call	Bond Future	2686	0	3	0	0.00
21/08/2012	R203 On 07-February-13	6.65	Put	Bond Future	603	0	1	0	30,250.00
21/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	354	0	0	0	0.00
21/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1429	2	1	2	0.00
21/08/2012	R203 On 02-May-13			Bond Future	6.17	108.8359	109.0268	108.8359	8.00
21/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1303	1	1	1	0.00
21/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1269	1	1	1	0.00
21/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1286	1	1	1	0.00
21/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2347	2	2	2	0.00
21/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2371	2	2	2	0.00
21/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2324	2	2	2	0.00
21/08/2012	R204 On 01-November-12			Bond Future	6.39	110.7945	111.0433	110.7945	3,783.00
21/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4338	4	4	4	0.00
21/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	104	0	0	0	0.00
21/08/2012	R204 On 07-February-13			Bond Future	6.45	108.3574	108.6098	108.3574	0.00
21/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4602	4	5	4	0.00
21/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	477	1	0	1	0.00
21/08/2012	R204 On 02-May-13			Bond Future	6.49	109.7711	110.0267	109.7711	0.00
21/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1796	2	2	2	0.00
21/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1839	2	2	2	0.00
21/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1817	2	2	2	0.00
21/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2736	3	3	3	0.00
21/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2709	3	3	3	0.00
21/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2764	3	3	3	0.00
21/08/2012	R206 On 01-November-12			Bond Future	5.06	105.0539	105.1012	105.0539	1,120.00
21/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	183	0	0	0	0.00
21/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	190	0	0	0	0.00
21/08/2012	R206 On 07-February-13			Bond Future	4.95	102.7998	102.8480	102.7998	0.00
21/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	203	0	0	0	0.00
21/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	374	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
21/08/2012	R206 On 02-May-13			Bond Future	4.70	104.1413	104.1898	104.1413	0.00
21/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	68	0	0	0	0.00
21/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	69	0	0	0	0.00
21/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	70	0	0	0	0.00
21/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	961	1	1	1	0.00
21/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	967	1	1	1	0.00
21/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	973	1	1	1	0.00
21/08/2012	R207 On 01-November-12			Bond Future	6.69	105.0784	105.4089	105.0784	19,077.00
21/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5094	5	5	5	0.00
21/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	112	0	0	0	0.00
21/08/2012	R207 On 07-February-13			Bond Future	6.75	102.9501	103.2856	102.9501	0.00
21/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5440	5	5	5	0.00
21/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	535	1	1	1	0.00
21/08/2012	R207 On 02-May-13			Bond Future	6.80	104.2935	104.6332	104.2935	0.00
21/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1724	2	2	2	0.00
21/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1767	2	2	2	0.00
21/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1746	2	2	2	0.00
21/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3634	4	4	4	0.00
21/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3601	4	4	4	0.00
21/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3668	4	4	4	0.00
21/08/2012	R208 On 01-November-12			Bond Future	6.85	99.5394	100.0286	99.5394	9,431.00
21/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1321	1	1	1	0.00
21/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4248	4	4	4	0.00
21/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5303	5	5	5	0.00
21/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	154	0	0	0	0.00
21/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	284	0	0	0	12,250.00
21/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1591	2	2	2	0.00
21/08/2012	R208 On 07-February-13			Bond Future	6.92	100.9715	101.4678	100.9715	1,980.00
21/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	490	0	0	0	12,250.00
21/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5791	5	6	5	0.00
21/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	694	1	1	1	0.00
21/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6285	7	6	7	0.00
21/08/2012	R208 On 02-May-13			Bond Future	6.96	98.8944	99.3970	98.8944	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
21/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2065	2	2	2	0.00
21/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2090	2	2	2	0.00
21/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2041	2	2	2	0.00
21/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3985	4	4	4	0.00
21/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3912	4	4	4	0.00
21/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3949	4	4	4	0.00
21/08/2012	R209 On 01-November-12			Bond Future	8.22	79.9571	80.2722	79.9571	7,426.00
21/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	6737	6	7	6	0.00
21/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	505	1	1	1	0.00
21/08/2012	R209 On 07-February-13			Bond Future	8.29	81.1073	81.4270	81.1073	0.00
21/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	7810	8	8	8	0.00
21/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1667	2	2	2	0.00
21/08/2012	R209 On 02-May-13			Bond Future	8.35	79.0227	79.3464	79.0227	0.00
21/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3585	3	4	3	0.00
21/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3620	3	4	3	0.00
21/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3655	4	4	4	0.00
21/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6596	7	7	7	0.00
21/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6650	7	7	7	0.00
21/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6704	7	7	7	0.00
21/08/2012	R210 On 01-November-12			Bond Future	152.80	152.4141	152.7999	152.4141	3,414.00
21/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7810	7	8	7	0.00
21/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7790	7	8	7	0.00
21/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7800	7	8	7	0.00
21/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R211 On 01-November-12			Bond Future	122.26	122.5335	122.2628	122.5335	480.00
21/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	273	1	0	1	0.00
21/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	263	1	0	1	0.00
21/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	253	1	0	1	0.00
21/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R212 On 01-November-12			Bond Future	125.42	125.4320	125.4220	125.4320	5,084.00
21/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3432	3	3	3	0.00
21/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3412	3	3	3	0.00
21/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3422	3	3	3	0.00
21/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
21/08/2012	R213 On 01-November-12			Bond Future	8.05	90.9378	91.3481	90.9378	4,830.00
21/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1300	1	1	1	140.00
21/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	6857	7	7	7	0.00
21/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	478	1	0	1	0.00
21/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3959	4	4	4	0.00
21/08/2012	R213 On 07-February-13			Bond Future	8.12	92.2461	92.6623	92.2461	0.00
21/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	7944	8	8	8	0.00
21/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1554	2	2	2	0.00
21/08/2012	R213 On 02-May-13			Bond Future	8.18	89.9129	90.3344	89.9129	0.00
21/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3586	3	4	3	0.00
21/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	3622	3	4	3	0.00
21/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	3658	3	4	3	0.00
21/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6430	7	6	7	0.00
21/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6484	7	6	7	0.00
21/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6538	7	7	7	0.00
21/08/2012	R214 On 01-November-12			Bond Future	8.24	81.9173	82.2508	81.9173	1,700.00
21/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
21/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	2126	2	2	2	0.00
21/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	2222	3	2	3	0.00
21/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	2318	3	2	3	0.00