



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 28/08/2012 To: 28/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	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
28/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	2025 On 01-November-12			Bond Future	106.73	106.7312	106.7300	106.7312	4,417.00
28/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6740	7	7	7	0.00
28/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6730	7	7	7	0.00
28/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6720	7	7	7	0.00
28/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
28/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
28/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
28/08/2012	2038 On 01-November-12			Bond Future	104.40	104.3961	104.3965	104.3961	0.00
28/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5407	5	5	5	0.00
28/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5387	5	5	5	0.00
28/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5397	5	5	5	0.00
28/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
28/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
28/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
28/08/2012	2050 On 01-November-12			Bond Future	110.70	110.7043	110.7048	110.7043	0.00
28/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6715	7	7	7	0.00
28/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6705	7	7	7	0.00
28/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6695	7	7	7	0.00
28/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
28/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
28/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
28/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	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
28/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	AL7T On 01-November-12			Index Future	468.38	467.6280	468.3820	467.6280	13.00
28/08/2012	AL7T On 07-February-13			Index Future	475.09	474.3600	475.0940	474.3600	0.00
28/08/2012	ALBI On 01-November-12			Index Future	420.43	419.7150	420.4270	419.7150	893.00
28/08/2012	ALBI On 07-February-13			Index Future	426.45	425.7570	426.4510	425.7570	118.00
28/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	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
28/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2012	EL28 On 01-November-12			Bond Future	108.70	108.2759	108.7001	108.2759	0.00
28/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2710	2	3	2	0.00
28/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2700	2	3	2	0.00
28/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2690	2	3	2	0.00
28/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
28/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
28/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
28/08/2012	ES33 On 01-November-12			Bond Future	8.92	87.6097	87.7098	87.6097	303.00
28/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2297	2	2	2	0.00
28/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
28/08/2012	ES33 On 07-February-13			Bond Future	9.02	88.8709	88.9667	88.8709	0.00
28/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
28/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
28/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
28/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3952	4	4	4	0.00
28/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4041	4	4	4	0.00
28/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4129	4	4	4	0.00
28/08/2012	GOVI On 01-November-12			GOVI	420.72	420.0130	420.7200	420.0130	239.00
28/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	167600	16	17	16	0.00
28/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
28/08/2012	GOVI On 07-February-13			GOVI	426.75	426.0590	426.7480	426.0590	0.00
28/08/2012	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
28/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
28/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
28/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	62520	7	6	7	0.00
28/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	62620	7	6	7	0.00
28/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	62420	7	6	7	0.00
28/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2012	IGOV On 01-November-12			Index Future	185.46	185.4760	185.4610	185.4760	592.00
28/08/2012	IGOV On 07-February-13			Index Future	188.12	188.1460	188.1180	188.1460	14.00
28/08/2012	ILBI On 01-November-12			Index Future	502.05	502.0820	502.0460	502.0820	0.00
28/08/2012	ILBI On 07-February-13			Index Future	509.05	509.0840	509.0480	509.0840	169.00
28/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.01	95.0000	94.9900	95.0000	44,760.00
28/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.97	95.0400	95.0300	95.0400	0.00
28/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.88	95.1400	95.1200	95.1400	0.00
28/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.82	95.1800	95.1800	95.1800	840.00
28/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.80	95.2000	95.2000	95.2000	0.00
28/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.79	95.2100	95.2100	95.2100	0.00
28/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.79	95.2100	95.2100	95.2100	1,000.00
28/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.85	95.1500	95.1500	95.1500	500.00
28/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0400	95.0400	95.0400	1,700.00
28/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.09	94.9100	94.9100	94.9100	1,500.00
28/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.26	94.7500	94.7400	94.7500	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
28/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.41	94.5900	94.5900	94.5900	0.00
28/08/2012	R023 On 01-November-12			Bond Future	7.18	105.2673	105.5442	105.2673	1,049.00
28/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	945	1	1	1	0.00
28/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	870	1	1	1	0.00
28/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	1020	1	1	1	0.00
28/08/2012	R023 On 07-February-13			Bond Future	7.25	106.7826	107.0566	106.7826	0.00
28/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	1375	2	1	2	0.00
28/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	1449	2	1	2	0.00
28/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	1522	2	2	2	0.00
28/08/2012	R023 On 02-May-13			Bond Future	7.30	104.2585	104.5359	104.2585	0.00
28/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1780	2	2	2	0.00
28/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1708	2	2	2	0.00
28/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1852	2	2	2	0.00
28/08/2012	R157 On 01-November-12			Bond Future	5.56	122.5308	122.6344	122.5308	15,729.00
28/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	911	1	1	1	5,630.00
28/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2030	2	2	2	0.00
28/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	42	0	0	0	0.00
28/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	257	0	0	0	0.00
28/08/2012	R157 On 07-February-13			Bond Future	5.59	124.2947	124.3917	124.2947	100.00
28/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2042	2	2	2	0.00
28/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	217	0	0	0	0.00
28/08/2012	R157 On 02-May-13			Bond Future	5.57	119.1097	119.2077	119.1097	0.00
28/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	695	1	1	1	0.00
28/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	706	1	1	1	0.00

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28/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	716	1	1	1	0.00
28/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1228	1	1	1	0.00
28/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1242	1	1	1	0.00
28/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1256	1	1	1	0.00
28/08/2012	R186 On 01-November-12			Bond Future	7.59	128.4681	128.8432	128.4681	35,648.00
28/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	3862	4	4	4	1,858.00
28/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	5064	5	5	5	0.00
28/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	8939	9	9	9	0.00
28/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	11593	11	12	11	0.00
28/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	106	0	0	0	1,858.00
28/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	303	0	0	0	0.00
28/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1089	1	1	1	0.00
28/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1631	2	2	2	0.00
28/08/2012	R186 On 07-February-13			Bond Future	7.67	125.0267	125.3988	125.0267	1,750.00
28/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	9149	9	9	9	0.00
28/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2544	2	3	2	670.00
28/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1748	2	2	2	10,300.00
28/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8584	9	9	9	0.00
28/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	6769	7	7	7	0.00
28/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1630	2	2	2	0.00
28/08/2012	R186 On 02-May-13			Bond Future	7.73	126.6562	127.0328	126.6562	0.00
28/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	4080	4	4	4	0.00
28/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	3999	4	4	4	0.00
28/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4039	4	4	4	0.00
28/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7265	7	7	7	0.00
28/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7325	8	7	8	0.00
28/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	7206	7	7	7	0.00
28/08/2012	R189 On 01-November-12			Bond Future	214.21	214.2181	214.2076	214.2181	0.00
28/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4792	5	5	5	0.00
28/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4802	5	5	5	0.00

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28/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4782	5	5	5	0.00
28/08/2012	R197 On 01-November-12			Bond Future	271.96	272.2093	271.9640	272.2093	5,528.00
28/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	4974	5	5	5	0.00
28/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	4964	5	5	5	0.00
28/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	4954	5	5	5	0.00
28/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R201 On 01-November-12			Bond Future	4.90	110.8863	110.9610	110.8863	1,560.00
28/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	568	1	1	1	0.00
28/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	132	0	0	0	0.00
28/08/2012	R201 On 07-February-13			Bond Future	4.83	108.0735	108.1421	108.0735	0.00
28/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	627	1	1	1	0.00
28/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	348	0	0	0	0.00
28/08/2012	R201 On 02-May-13			Bond Future	4.70	109.4820	109.5513	109.4820	0.00
28/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	150	0	0	0	0.00
28/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	157	0	0	0	0.00
28/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	154	0	0	0	0.00
28/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1202	1	1	1	0.00
28/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1189	1	1	1	0.00
28/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1215	1	1	1	0.00
28/08/2012	R202 On 01-November-12			Bond Future	199.93	199.9304	199.9313	199.9304	49,243.00
28/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7941	8	8	8	0.00
28/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7931	8	8	8	0.00
28/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7921	8	8	8	0.00
28/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R203 On 01-November-12			Bond Future	6.07	110.0640	110.2334	110.0640	4,837.00
28/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3521	3	4	3	0.00
28/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	76	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
28/08/2012	R203 On 07-February-13			Bond Future	6.12	111.6483	111.8131	111.6483	6,300.00
28/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1401	1	1	1	12,600.00
28/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3707	4	4	4	0.00
28/08/2012	R203 On 07-February-13	6.65	Call	Bond Future	2791	3	3	3	0.00
28/08/2012	R203 On 07-February-13	6.65	Put	Bond Future	623	1	1	1	30,250.00
28/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	373	0	0	0	0.00
28/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1445	2	1	2	0.00
28/08/2012	R203 On 02-May-13			Bond Future	6.15	108.9445	109.1111	108.9445	8.00
28/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1344	1	1	1	0.00
28/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1310	1	1	1	0.00
28/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1327	1	1	1	0.00
28/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2304	2	2	2	0.00
28/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2327	2	2	2	0.00
28/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2281	2	2	2	0.00
28/08/2012	R204 On 01-November-12			Bond Future	6.37	110.9520	111.1528	110.9520	3,741.00
28/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4434	4	4	4	0.00
28/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	90	0	0	0	0.00
28/08/2012	R204 On 07-February-13			Bond Future	6.43	108.5181	108.7146	108.5181	0.00
28/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4744	5	5	5	0.00
28/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	514	1	1	1	0.00
28/08/2012	R204 On 02-May-13			Bond Future	6.47	109.9323	110.1311	109.9323	0.00
28/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1959	2	2	2	0.00
28/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2003	2	2	2	0.00
28/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1981	2	2	2	0.00
28/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2795	3	3	3	0.00
28/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2768	3	3	3	0.00
28/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2822	3	3	3	0.00
28/08/2012	R206 On 01-November-12			Bond Future	5.04	105.0762	105.1229	105.0762	1,120.00
28/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	184	0	0	0	0.00
28/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	170	0	0	0	0.00
28/08/2012	R206 On 07-February-13			Bond Future	4.93	102.8234	102.8639	102.8234	0.00
28/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	204	0	0	0	0.00
28/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	359	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
28/08/2012	R206 On	02-May-13			Bond Future	4.68	104.1636	104.2044	104.1636	0.00
28/08/2012	R206 On	02-May-13	3.39	Call	Bond Future	67	0	0	0	0.00
28/08/2012	R206 On	02-May-13	3.40	Call	Bond Future	68	0	0	0	0.00
28/08/2012	R206 On	02-May-13	3.41	Call	Bond Future	69	0	0	0	0.00
28/08/2012	R206 On	02-May-13	3.41	Put	Bond Future	946	1	1	1	0.00
28/08/2012	R206 On	02-May-13	3.40	Put	Bond Future	952	1	1	1	0.00
28/08/2012	R206 On	02-May-13	3.39	Put	Bond Future	958	1	1	1	0.00
28/08/2012	R207 On	01-November-12			Bond Future	6.68	105.2519	105.4403	105.2519	19,077.00
28/08/2012	R207 On	01-November-12	7.58	Call	Bond Future	5118	5	5	5	0.00
28/08/2012	R207 On	01-November-12	7.58	Put	Bond Future	104	0	0	0	0.00
28/08/2012	R207 On	07-February-13			Bond Future	6.74	103.1271	103.3115	103.1271	0.00
28/08/2012	R207 On	07-February-13	7.66	Call	Bond Future	5521	5	6	5	0.00
28/08/2012	R207 On	07-February-13	7.66	Put	Bond Future	590	1	1	1	0.00
28/08/2012	R207 On	02-May-13			Bond Future	6.79	104.4712	104.6577	104.4712	0.00
28/08/2012	R207 On	02-May-13	6.44	Call	Bond Future	1879	2	2	2	0.00
28/08/2012	R207 On	02-May-13	6.46	Call	Bond Future	1923	2	2	2	0.00
28/08/2012	R207 On	02-May-13	6.45	Call	Bond Future	1901	2	2	2	0.00
28/08/2012	R207 On	02-May-13	6.45	Put	Bond Future	3765	4	4	4	0.00
28/08/2012	R207 On	02-May-13	6.46	Put	Bond Future	3732	4	4	4	0.00
28/08/2012	R207 On	02-May-13	6.44	Put	Bond Future	3798	4	4	4	0.00
28/08/2012	R208 On	01-November-12			Bond Future	6.85	99.8910	100.0308	99.8910	9,343.00
28/08/2012	R208 On	01-November-12	6.81	Call	Bond Future	1329	1	1	1	0.00
28/08/2012	R208 On	01-November-12	7.50	Call	Bond Future	4251	4	4	4	0.00
28/08/2012	R208 On	01-November-12	7.70	Call	Bond Future	5306	5	5	5	0.00
28/08/2012	R208 On	01-November-12	7.70	Put	Bond Future	154	0	0	0	0.00
28/08/2012	R208 On	01-November-12	7.50	Put	Bond Future	285	0	0	0	12,250.00
28/08/2012	R208 On	01-November-12	6.81	Put	Bond Future	1596	2	2	2	0.00
28/08/2012	R208 On	07-February-13			Bond Future	6.92	101.3290	101.4643	101.3290	1,980.00
28/08/2012	R208 On	07-February-13	6.00	Call	Bond Future	538	1	1	1	12,250.00
28/08/2012	R208 On	07-February-13	7.78	Call	Bond Future	5831	6	6	6	0.00
28/08/2012	R208 On	07-February-13	7.78	Put	Bond Future	737	1	1	1	0.00
28/08/2012	R208 On	07-February-13	6.00	Put	Bond Future	6338	6	6	6	0.00
28/08/2012	R208 On	02-May-13			Bond Future	6.96	99.2549	99.3918	99.2549	0.00

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28/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2212	2	2	2	0.00
28/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2237	2	2	2	0.00
28/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2188	2	2	2	0.00
28/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	4137	4	4	4	0.00
28/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	4064	4	4	4	0.00
28/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	4101	4	4	4	0.00
28/08/2012	R209 On 01-November-12			Bond Future	8.30	79.5200	79.6187	79.5200	7,428.00
28/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	6156	6	6	6	0.00
28/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	577	1	1	1	0.00
28/08/2012	R209 On 07-February-13			Bond Future	8.37	80.6647	80.7597	80.6647	0.00
28/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	7407	7	7	7	0.00
28/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1932	2	2	2	0.00
28/08/2012	R209 On 02-May-13			Bond Future	8.43	78.5729	78.6689	78.5729	0.00
28/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3554	4	4	4	0.00
28/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3587	4	4	4	0.00
28/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3621	4	4	4	0.00
28/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	7239	7	7	7	0.00
28/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	7295	7	7	7	0.00
28/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	7351	7	7	7	0.00
28/08/2012	R210 On 01-November-12			Bond Future	153.33	152.7377	153.3324	152.7377	3,414.00
28/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	8342	8	8	8	0.00
28/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	8322	8	8	8	0.00
28/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	8332	8	8	8	0.00
28/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R211 On 01-November-12			Bond Future	122.18	122.1882	122.1837	122.1882	703.00
28/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	194	0	0	0	0.00
28/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	184	0	0	0	0.00
28/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	174	0	0	0	0.00
28/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
28/08/2012	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
28/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R212 On 01-November-12			Bond Future	125.36	125.3630	125.3612	125.3630	5,084.00
28/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3371	3	3	3	0.00
28/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3351	3	3	3	0.00
28/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3361	3	3	3	0.00
28/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
28/08/2012	R213 On 01-November-12			Bond Future	8.09	90.7585	90.9937	90.7585	4,907.00
28/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1168	1	1	1	140.00
28/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	6537	6	7	6	0.00
28/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	513	1	1	1	0.00
28/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	4181	4	4	4	0.00
28/08/2012	R213 On 07-February-13			Bond Future	8.16	92.0649	92.2977	92.0649	0.00
28/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	7762	8	8	8	0.00
28/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1736	2	2	2	0.00
28/08/2012	R213 On 02-May-13			Bond Future	8.22	89.7280	89.9635	89.7280	0.00
28/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3669	4	4	4	0.00
28/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	3704	4	4	4	0.00
28/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	3740	4	4	4	0.00
28/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6883	7	7	7	0.00
28/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6937	7	7	7	0.00
28/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6992	7	7	7	0.00
28/08/2012	R214 On 01-November-12			Bond Future	8.31	81.4035	81.5532	81.4035	1,714.00
28/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
28/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	2823	3	3	3	0.00
28/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	2919	3	3	3	0.00
28/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	3015	3	3	3	0.00