



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 17/09/2012 To: 17/09/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	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
17/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	2025 On 01-November-12			Bond Future	107.50	107.5039	107.5013	107.5039	4,417.00
17/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	7511	8	8	8	0.00
17/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	7501	8	8	8	0.00
17/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	7491	7	7	7	0.00
17/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
17/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
17/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
17/09/2012	2038 On 01-November-12			Bond Future	107.04	105.8022	107.0381	105.8022	0.00
17/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	8048	7	8	7	0.00
17/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	8028	7	8	7	0.00
17/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	8038	7	8	7	0.00
17/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
17/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
17/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
17/09/2012	2050 On 01-November-12			Bond Future	115.25	114.6668	115.2486	114.6668	0.00
17/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	11259	11	11	11	0.00
17/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	11249	11	11	11	0.00
17/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	11239	11	11	11	0.00
17/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
17/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
17/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
17/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	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
17/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	AL7T On 01-November-12			Index Future	470.34	469.6880	470.3410	469.6880	13.00
17/09/2012	AL7T On 07-February-13			Index Future	477.04	476.3720	477.0410	476.3720	0.00
17/09/2012	ALBI On 01-November-12			Index Future	420.52	420.0550	420.5210	420.0550	893.00
17/09/2012	ALBI On 07-February-13			Index Future	426.51	426.0330	426.5110	426.0330	118.00
17/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	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
17/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2012	EL28 On 01-November-12			Bond Future	110.25	109.9677	110.2529	109.9677	0.00
17/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4263	4	4	4	0.00
17/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4253	4	4	4	0.00
17/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4243	4	4	4	0.00
17/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
17/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
17/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
17/09/2012	ES33 On 01-November-12			Bond Future	9.00	87.1770	87.0589	87.1770	303.00
17/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1646	2	2	2	0.00
17/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/09/2012	ES33 On 07-February-13			Bond Future	9.11	88.3865	88.2677	88.3865	0.00
17/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
17/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
17/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
17/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4651	5	5	5	0.00
17/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4740	5	5	5	0.00
17/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4828	5	5	5	0.00
17/09/2012	GOVI On 01-November-12			GOVI	420.99	420.4640	420.9860	420.4640	264.00
17/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	170260	17	17	17	0.00
17/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
17/09/2012	GOVI On 07-February-13			GOVI	426.98	426.4470	426.9830	426.4470	0.00
17/09/2012	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
17/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
17/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
17/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	60270	7	6	7	0.00
17/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	60170	7	6	7	0.00
17/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	60070	7	6	7	0.00
17/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/09/2012	IGOV On 01-November-12			Index Future	188.12	187.1440	188.1200	187.1440	594.00
17/09/2012	IGOV On 07-February-13			Index Future	190.80	189.8070	190.8000	189.8070	14.00
17/09/2012	ILBI On 01-November-12			Index Future	508.01	506.8730	508.0140	506.8730	0.00
17/09/2012	ILBI On 07-February-13			Index Future	515.12	513.9610	515.1190	513.9610	169.00
17/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.07	94.9400	94.9300	94.9400	44,760.00
17/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	0.00
17/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.98	95.0300	95.0200	95.0300	0.00
17/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.86	95.1300	95.1400	95.1300	840.00
17/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.84	95.1500	95.1600	95.1500	0.00
17/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.83	95.1600	95.1700	95.1600	0.00
17/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.84	95.1500	95.1600	95.1500	1,000.00
17/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.88	95.1000	95.1200	95.1000	500.00
17/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.98	94.9800	95.0200	94.9800	1,700.00
17/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.8500	94.9000	94.8500	1,500.00
17/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.23	94.7000	94.7700	94.7000	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
17/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.38	94.5500	94.6200	94.5500	0.00
17/09/2012	R023 On 01-November-12			Bond Future	7.17	105.7066	105.5613	105.7066	1,049.00
17/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	928	1	1	1	0.00
17/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	853	1	1	1	0.00
17/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	1003	1	1	1	0.00
17/09/2012	R023 On 07-February-13			Bond Future	7.25	107.1731	107.0269	107.1731	0.00
17/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	1405	1	1	1	0.00
17/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	1478	1	1	1	0.00
17/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	1552	1	2	1	0.00
17/09/2012	R023 On 02-May-13			Bond Future	7.31	104.5778	104.4272	104.5778	0.00
17/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	1888	2	2	2	0.00
17/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	1816	2	2	2	0.00
17/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	1961	2	2	2	0.00
17/09/2012	R157 On 01-November-12			Bond Future	5.50	122.6322	122.7883	122.6322	15,680.00
17/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	909	1	1	1	5,630.00
17/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2147	2	2	2	0.00
17/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	5	0	0	0	0.00
17/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	102	0	0	0	0.00
17/09/2012	R157 On 07-February-13			Bond Future	5.55	124.3335	124.4932	124.3335	100.00
17/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2031	2	2	2	0.00
17/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	104	0	0	0	0.00
17/09/2012	R157 On 02-May-13			Bond Future	5.57	119.0607	119.2192	119.0607	0.00
17/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	548	0	1	0	0.00
17/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	558	1	1	1	0.00

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17/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	567	1	1	1	0.00
17/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	1067	1	1	1	0.00
17/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	1082	1	1	1	0.00
17/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	1097	1	1	1	0.00
17/09/2012	R186 On 01-November-12			Bond Future	7.63	128.4102	128.5199	128.4102	35,666.00
17/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	3176	3	3	3	1,858.00
17/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	4408	4	4	4	0.00
17/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	8439	8	8	8	0.00
17/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	11192	11	11	11	0.00
17/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	29	0	0	0	1,858.00
17/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	125	0	0	0	0.00
17/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	757	1	1	1	0.00
17/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	1268	1	1	1	0.00
17/09/2012	R186 On 07-February-13			Bond Future	7.71	124.9020	125.0147	124.9020	1,750.00
17/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	5431	5	5	5	0.00
17/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	7446	7	7	7	0.00
17/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	8470	8	8	8	0.00
17/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	1952	2	2	2	670.00
17/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1242	1	1	1	10,300.00
17/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	8463	9	8	9	0.00
17/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	6562	7	7	7	0.00
17/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	1334	1	1	1	0.00
17/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	1671	2	2	2	2,000.00
17/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	2634	3	3	3	150.00
17/09/2012	R186 On 02-May-13			Bond Future	7.78	126.4385	126.5493	126.4385	0.00
17/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	3187	3	3	3	0.00
17/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	3223	3	3	3	0.00
17/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	3259	3	3	3	0.00
17/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	6869	7	7	7	0.00
17/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	6932	7	7	7	0.00
17/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	6996	7	7	7	0.00
17/09/2012	R189 On 01-November-12			Bond Future	213.50	213.4540	213.4975	213.4540	0.00
17/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00

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17/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5502	6	6	6	0.00
17/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5512	6	6	6	0.00
17/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5492	6	5	6	0.00
17/09/2012	R197 On 01-November-12			Bond Future	274.49	274.2581	274.4943	274.2581	6,268.00
17/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	7504	7	8	7	0.00
17/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	7494	7	7	7	0.00
17/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	7484	7	7	7	0.00
17/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R201 On 01-November-12			Bond Future	4.96	110.7359	110.8466	110.7359	1,560.00
17/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	424	0	0	0	0.00
17/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	103	0	0	0	0.00
17/09/2012	R201 On 07-February-13			Bond Future	4.92	107.8641	107.9776	107.8641	0.00
17/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	431	0	0	0	0.00
17/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	317	0	0	0	0.00
17/09/2012	R201 On 02-May-13			Bond Future	4.85	109.1910	109.3030	109.1910	0.00
17/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	72	0	0	0	0.00
17/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	76	0	0	0	0.00
17/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	74	0	0	0	0.00
17/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1371	1	1	1	0.00
17/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1356	1	1	1	0.00
17/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1385	1	1	1	0.00
17/09/2012	R202 On 01-November-12			Bond Future	205.29	203.8459	205.2866	203.8459	49,424.00
17/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	13297	12	13	12	0.00
17/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	13287	12	13	12	0.00
17/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	13277	12	13	12	0.00
17/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R202 On 01-November-12	191.99	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
17/09/2012	R203 On 01-November-12			Bond Future	5.97	110.4634	110.6472	110.4634	4,688.00
17/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	3868	4	4	4	0.00
17/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	9	0	0	0	0.00
17/09/2012	R203 On 07-February-13			Bond Future	6.03	111.9959	112.1835	111.9959	11,310.00
17/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1388	1	1	1	12,600.00
17/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	3917	4	4	4	0.00
17/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	2929	3	3	3	0.00
17/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	390	0	0	0	30,250.00
17/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	212	0	0	0	0.00
17/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	1061	1	1	1	0.00
17/09/2012	R203 On 02-May-13			Bond Future	6.07	109.2165	109.4036	109.2165	8.00
17/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1267	1	1	1	0.00
17/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1233	1	1	1	0.00
17/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1250	1	1	1	0.00
17/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1935	2	2	2	0.00
17/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1958	2	2	2	0.00
17/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1912	2	2	2	0.00
17/09/2012	R204 On 01-November-12			Bond Future	6.28	111.4389	111.6586	111.4389	3,741.00
17/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	4865	5	5	5	0.00
17/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	15	0	0	0	0.00
17/09/2012	R204 On 07-February-13			Bond Future	6.34	108.9546	109.1787	108.9546	3,000.00
17/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	4986	5	5	5	0.00
17/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	292	0	0	0	0.00
17/09/2012	R204 On 02-May-13			Bond Future	6.39	110.2949	110.5189	110.2949	0.00
17/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	1836	2	2	2	0.00
17/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	1886	2	2	2	0.00
17/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	1861	2	2	2	0.00
17/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2288	2	2	2	0.00
17/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	2264	2	2	2	0.00
17/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2312	2	2	2	0.00
17/09/2012	R206 On 01-November-12			Bond Future	5.10	104.9850	105.0495	104.9850	1,120.00
17/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	120	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
17/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	178	0	0	0	0.00
17/09/2012	R206 On 07-February-13			Bond Future	5.06	102.6766	102.7431	102.6766	0.00
17/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	142	0	0	0	0.00
17/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	418	0	0	0	0.00
17/09/2012	R206 On 02-May-13			Bond Future	4.97	103.9397	104.0043	103.9397	0.00
17/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	36	0	0	0	0.00
17/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	36	0	0	0	0.00
17/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	37	0	0	0	0.00
17/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	1114	1	1	1	0.00
17/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	1120	1	1	1	0.00
17/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	1127	1	1	1	0.00
17/09/2012	R207 On 01-November-12			Bond Future	6.59	105.7605	105.9415	105.7605	19,118.00
17/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	5535	5	6	5	0.00
17/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	20	0	0	0	0.00
17/09/2012	R207 On 07-February-13			Bond Future	6.66	103.5883	103.7730	103.5883	0.00
17/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	5721	6	6	6	0.00
17/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	328	0	0	0	0.00
17/09/2012	R207 On 02-May-13			Bond Future	6.72	104.8625	105.0468	104.8625	0.00
17/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	1688	2	2	2	0.00
17/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	1730	2	2	2	0.00
17/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	1709	2	2	2	0.00
17/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	3184	3	3	3	0.00
17/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	3150	3	3	3	0.00
17/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	3218	3	3	3	0.00
17/09/2012	R208 On 01-November-12			Bond Future	6.79	100.3850	100.4227	100.3850	11,472.00
17/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1231	1	1	1	0.00
17/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	4459	4	4	4	0.00
17/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	5581	6	6	6	0.00
17/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	38	0	0	0	0.00
17/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	100	0	0	0	12,250.00
17/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	1107	1	1	1	0.00
17/09/2012	R208 On 07-February-13			Bond Future	6.86	101.7775	101.8171	101.7775	2,300.00
17/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	412	0	0	0	12,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	5924	6	6	6	0.00
17/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	477	0	0	0	0.00
17/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5859	6	6	6	0.00
17/09/2012	R208 On 02-May-13			Bond Future	6.92	99.6362	99.6735	99.6362	0.00
17/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	1960	2	2	2	0.00
17/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	1937	2	2	2	0.00
17/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	1984	2	2	2	0.00
17/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3530	4	4	4	0.00
17/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3604	4	4	4	0.00
17/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3567	4	4	4	0.00
17/09/2012	R209 On 01-November-12			Bond Future	8.40	78.9114	78.7926	78.9114	7,349.00
17/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	5179	5	5	5	0.00
17/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	427	0	0	0	0.00
17/09/2012	R209 On 07-February-13			Bond Future	8.48	80.0060	79.8866	80.0060	0.00
17/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	6416	7	6	7	0.00
17/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1814	2	2	2	0.00
17/09/2012	R209 On 02-May-13			Bond Future	8.54	77.8483	77.7252	77.8483	0.00
17/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	2667	3	3	3	0.00
17/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	2696	3	3	3	0.00
17/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	2724	3	3	3	0.00
17/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	7286	7	7	7	0.00
17/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	7347	7	7	7	0.00
17/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	7408	7	7	7	0.00
17/09/2012	R210 On 01-November-12			Bond Future	155.88	155.6858	155.8848	155.6858	3,414.00
17/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	10895	11	11	11	0.00
17/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	10875	11	11	11	0.00
17/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	10885	11	11	11	0.00
17/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R211 On 01-November-12			Bond Future	122.42	122.3745	122.4193	122.3745	703.00
17/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	429	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
17/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	419	0	0	0	0.00
17/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	409	0	0	0	0.00
17/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R212 On 01-November-12			Bond Future	126.03	125.9260	126.0274	125.9260	5,084.00
17/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	4037	4	4	4	0.00
17/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	4017	4	4	4	0.00
17/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	4027	4	4	4	0.00
17/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
17/09/2012	R213 On 01-November-12			Bond Future	8.19	90.3142	90.0582	90.3142	5,142.00
17/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	553	1	1	1	140.00
17/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	5459	6	5	6	0.00
17/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	370	0	0	0	0.00
17/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	4501	4	5	4	0.00
17/09/2012	R213 On 07-February-13			Bond Future	8.28	91.5672	91.3087	91.5672	0.00
17/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	6683	7	7	7	0.00
17/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1646	2	2	2	0.00
17/09/2012	R213 On 02-May-13			Bond Future	8.35	89.1587	88.8948	89.1587	0.00
17/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	2718	3	3	3	0.00
17/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	2747	3	3	3	0.00
17/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	2777	3	3	3	0.00
17/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	6989	7	7	7	0.00
17/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	7049	7	7	7	0.00
17/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	7109	7	7	7	0.00
17/09/2012	R214 On 01-November-12			Bond Future	8.42	80.8452	80.6262	80.8452	1,714.00
17/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
17/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	3750	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
17/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	3846	4	4	4	0.00
17/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	3942	4	4	4	0.00