



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 18/09/2012 To: 18/09/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	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
18/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	2025 On 01-November-12			Bond Future	107.50	107.5013	107.4989	107.5013	4,417.00
18/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	7509	8	8	8	0.00
18/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	7499	8	7	8	0.00
18/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	7489	7	7	7	0.00
18/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
18/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
18/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
18/09/2012	2038 On 01-November-12			Bond Future	107.24	107.0381	107.2449	107.0381	0.00
18/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	8255	8	8	8	0.00
18/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	8235	8	8	8	0.00
18/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	8245	8	8	8	0.00
18/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
18/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
18/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
18/09/2012	2050 On 01-November-12			Bond Future	115.25	115.2486	115.2477	115.2486	0.00
18/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	11258	11	11	11	0.00
18/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	11248	11	11	11	0.00
18/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	11238	11	11	11	0.00
18/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
18/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
18/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
18/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	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
18/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	AL7T On 01-November-12			Index Future	472.67	470.3410	472.6730	470.3410	13.00
18/09/2012	AL7T On 07-February-13			Index Future	479.41	477.0410	479.4090	477.0410	0.00
18/09/2012	ALBI On 01-November-12			Index Future	422.45	420.5210	422.4500	420.5210	893.00
18/09/2012	ALBI On 07-February-13			Index Future	428.47	426.5110	428.4700	426.5110	118.00
18/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	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
18/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2012	EL28 On 01-November-12			Bond Future	110.25	110.2529	110.2519	110.2529	0.00
18/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4262	4	4	4	0.00
18/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4252	4	4	4	0.00
18/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4242	4	4	4	0.00
18/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
18/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
18/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
18/09/2012	ES33 On 01-November-12			Bond Future	8.95	87.0589	87.4915	87.0589	303.00
18/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2079	2	2	2	0.00
18/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
18/09/2012	ES33 On 07-February-13			Bond Future	9.05	88.2677	88.7068	88.2677	0.00
18/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
18/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
18/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
18/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4212	5	4	5	0.00
18/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4300	5	4	5	0.00
18/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4389	5	4	5	0.00
18/09/2012	GOVI On 01-November-12			GOVI	422.88	420.9860	422.8780	420.9860	264.00
18/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	189180	17	19	17	0.00
18/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
18/09/2012	GOVI On 07-February-13			GOVI	428.90	426.9830	428.9040	426.9830	0.00
18/09/2012	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
18/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
18/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
18/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	40960	6	4	6	0.00
18/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	41060	6	4	6	0.00
18/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	40860	6	4	6	0.00
18/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/09/2012	IGOV On 01-November-12			Index Future	188.21	188.1200	188.2110	188.1200	594.00
18/09/2012	IGOV On 07-February-13			Index Future	190.89	190.8000	190.8930	190.8000	14.00
18/09/2012	ILBI On 01-November-12			Index Future	509.39	508.0140	509.3920	508.0140	0.00
18/09/2012	ILBI On 07-February-13			Index Future	516.52	515.1190	516.5180	515.1190	169.00
18/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	44,760.00
18/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.98	95.0000	95.0200	95.0000	0.00
18/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.95	95.0200	95.0500	95.0200	0.00
18/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.83	95.1400	95.1700	95.1400	840.00
18/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.82	95.1600	95.1800	95.1600	0.00
18/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.81	95.1700	95.1900	95.1700	0.00
18/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.81	95.1600	95.1900	95.1600	1,000.00
18/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.86	95.1200	95.1400	95.1200	500.00
18/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.93	95.0200	95.0700	95.0200	1,700.00
18/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.04	94.9000	94.9600	94.9000	1,500.00
18/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.18	94.7700	94.8200	94.7700	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
18/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.32	94.6200	94.6800	94.6200	0.00
18/09/2012	R023 On 01-November-12			Bond Future	7.10	105.5613	106.0956	105.5613	1,049.00
18/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	393	1	0	1	0.00
18/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	319	1	0	1	0.00
18/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	468	1	0	1	0.00
18/09/2012	R023 On 07-February-13			Bond Future	7.18	107.0269	107.5693	107.0269	0.00
18/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	863	1	1	1	0.00
18/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	936	1	1	1	0.00
18/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	1009	2	1	2	0.00
18/09/2012	R023 On 02-May-13			Bond Future	7.24	104.4272	104.9753	104.4272	0.00
18/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	1340	2	1	2	0.00
18/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	1268	2	1	2	0.00
18/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	1413	2	1	2	0.00
18/09/2012	R157 On 01-November-12			Bond Future	5.43	122.7883	123.0065	122.7883	15,680.00
18/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1089	1	1	1	5,630.00
18/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2362	2	2	2	0.00
18/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	2	0	0	0	0.00
18/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	64	0	0	0	0.00
18/09/2012	R157 On 07-February-13			Bond Future	5.46	124.4932	124.7151	124.4932	100.00
18/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2227	2	2	2	0.00
18/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	78	0	0	0	0.00
18/09/2012	R157 On 02-May-13			Bond Future	5.47	119.2192	119.4426	119.2192	0.00
18/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	640	1	1	1	0.00
18/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	650	1	1	1	0.00

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18/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	660	1	1	1	0.00
18/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	937	1	1	1	0.00
18/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	951	1	1	1	0.00
18/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	965	1	1	1	0.00
18/09/2012	R186 On 01-November-12			Bond Future	7.55	128.5199	129.3452	128.5199	35,666.00
18/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	3715	3	4	3	1,858.00
18/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	5040	4	5	4	0.00
18/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	9221	8	9	8	0.00
18/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	12006	11	12	11	0.00
18/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	17	0	0	0	1,858.00
18/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	82	0	0	0	0.00
18/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	564	1	1	1	0.00
18/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	982	1	1	1	0.00
18/09/2012	R186 On 07-February-13			Bond Future	7.62	125.0147	125.8521	125.0147	1,750.00
18/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	5958	5	6	5	0.00
18/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	8063	7	8	7	0.00
18/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	9122	8	9	8	0.00
18/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	2229	2	2	2	670.00
18/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1442	1	1	1	10,300.00
18/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	7825	8	8	8	0.00
18/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	6001	7	6	7	0.00
18/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	1149	1	1	1	0.00
18/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	1450	2	1	2	2,000.00
18/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	2323	3	2	3	150.00
18/09/2012	R186 On 02-May-13			Bond Future	7.69	126.5493	127.3958	126.5493	0.00
18/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	3522	3	4	3	0.00
18/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	3561	3	4	3	0.00
18/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	3600	3	4	3	0.00
18/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	6363	7	6	7	0.00
18/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	6424	7	6	7	0.00
18/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	6486	7	6	7	0.00
18/09/2012	R189 On 01-November-12			Bond Future	213.49	213.4975	213.4878	213.4975	0.00
18/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00

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18/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5512	6	6	6	0.00
18/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5522	6	6	6	0.00
18/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5502	5	6	5	0.00
18/09/2012	R197 On 01-November-12			Bond Future	274.49	274.4943	274.4876	274.4943	6,268.00
18/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	7498	8	7	8	0.00
18/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	7488	7	7	7	0.00
18/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	7478	7	7	7	0.00
18/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R201 On 01-November-12			Bond Future	4.88	110.8466	111.0017	110.8466	1,560.00
18/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	540	0	1	0	0.00
18/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	63	0	0	0	0.00
18/09/2012	R201 On 07-February-13			Bond Future	4.83	107.9776	108.1354	107.9776	0.00
18/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	522	0	1	0	0.00
18/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	250	0	0	0	0.00
18/09/2012	R201 On 02-May-13			Bond Future	4.75	109.3030	109.4618	109.3030	0.00
18/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	95	0	0	0	0.00
18/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	99	0	0	0	0.00
18/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	97	0	0	0	0.00
18/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1234	1	1	1	0.00
18/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1220	1	1	1	0.00
18/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1248	1	1	1	0.00
18/09/2012	R202 On 01-November-12			Bond Future	205.28	205.2866	205.2847	205.2866	49,424.00
18/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	13295	13	13	13	0.00
18/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	13285	13	13	13	0.00
18/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	13275	13	13	13	0.00
18/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
18/09/2012	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
18/09/2012	R203 On 01-November-12			Bond Future	5.88	110.6472	111.0588	110.6472	4,688.00
18/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4275	4	4	4	0.00
18/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	4	0	0	0	0.00
18/09/2012	R203 On 07-February-13			Bond Future	5.93	112.1835	112.6013	112.1835	11,310.00
18/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1624	1	2	1	12,600.00
18/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4285	4	4	4	0.00
18/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3263	3	3	3	0.00
18/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	307	0	0	0	30,250.00
18/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	163	0	0	0	0.00
18/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	879	1	1	1	0.00
18/09/2012	R203 On 02-May-13			Bond Future	5.97	109.4036	109.8256	109.4036	8.00
18/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1459	1	1	1	0.00
18/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1422	1	1	1	0.00
18/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1441	1	1	1	0.00
18/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1703	2	2	2	0.00
18/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1725	2	2	2	0.00
18/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1682	2	2	2	0.00
18/09/2012	R204 On 01-November-12			Bond Future	6.18	111.6586	112.1508	111.6586	3,741.00
18/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5349	5	5	5	0.00
18/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	8	0	0	0	0.00
18/09/2012	R204 On 07-February-13			Bond Future	6.24	109.1787	109.6783	109.1787	3,000.00
18/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5423	5	5	5	0.00
18/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	230	0	0	0	0.00
18/09/2012	R204 On 02-May-13			Bond Future	6.28	110.5189	111.0236	110.5189	0.00
18/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2080	2	2	2	0.00
18/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2133	2	2	2	0.00
18/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2106	2	2	2	0.00
18/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2029	2	2	2	0.00
18/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	2006	2	2	2	0.00
18/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2051	2	2	2	0.00
18/09/2012	R206 On 01-November-12			Bond Future	5.02	105.0495	105.1397	105.0495	1,120.00
18/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	162	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
18/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	130	0	0	0	0.00
18/09/2012	R206 On 07-February-13			Bond Future	4.96	102.7431	102.8351	102.7431	0.00
18/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	174	0	0	0	0.00
18/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	359	0	0	0	0.00
18/09/2012	R206 On 02-May-13			Bond Future	4.84	104.0043	104.0965	104.0043	0.00
18/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	45	0	0	0	0.00
18/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	46	0	0	0	0.00
18/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	46	0	0	0	0.00
18/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	1031	1	1	1	0.00
18/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	1037	1	1	1	0.00
18/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	1044	1	1	1	0.00
18/09/2012	R207 On 01-November-12			Bond Future	6.52	105.9415	106.3898	105.9415	19,118.00
18/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	5975	6	6	6	0.00
18/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	12	0	0	0	0.00
18/09/2012	R207 On 07-February-13			Bond Future	6.58	103.7730	104.2281	103.7730	0.00
18/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6118	6	6	6	0.00
18/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	270	0	0	0	0.00
18/09/2012	R207 On 02-May-13			Bond Future	6.64	105.0468	105.5065	105.0468	0.00
18/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	1878	2	2	2	0.00
18/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	1924	2	2	2	0.00
18/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	1901	2	2	2	0.00
18/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2916	3	3	3	0.00
18/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2884	3	3	3	0.00
18/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2948	3	3	3	0.00
18/09/2012	R208 On 01-November-12			Bond Future	6.70	100.4227	101.0083	100.4227	11,472.00
18/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1548	1	2	1	0.00
18/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5005	4	5	4	0.00
18/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6150	6	6	6	0.00
18/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	21	0	0	0	0.00
18/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	61	0	0	0	12,250.00
18/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	838	1	1	1	0.00
18/09/2012	R208 On 07-February-13			Bond Future	6.76	101.8171	102.4113	101.8171	2,300.00
18/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	509	0	1	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
18/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6428	6	6	6	0.00
18/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	387	0	0	0	0.00
18/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5361	6	5	6	0.00
18/09/2012	R208 On 02-May-13			Bond Future	6.82	99.6735	100.2741	99.6735	0.00
18/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2217	2	2	2	0.00
18/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2191	2	2	2	0.00
18/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2243	2	2	2	0.00
18/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3188	4	3	4	0.00
18/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3258	4	3	4	0.00
18/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3223	4	3	4	0.00
18/09/2012	R209 On 01-November-12			Bond Future	8.34	78.7926	79.2271	78.7926	7,349.00
18/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	5538	5	6	5	0.00
18/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	350	0	0	0	0.00
18/09/2012	R209 On 07-February-13			Bond Future	8.42	79.8866	80.3276	79.8866	0.00
18/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	6722	6	7	6	0.00
18/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1679	2	2	2	0.00
18/09/2012	R209 On 02-May-13			Bond Future	8.49	77.7252	78.1709	77.7252	0.00
18/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	2826	3	3	3	0.00
18/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	2855	3	3	3	0.00
18/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	2885	3	3	3	0.00
18/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	7001	7	7	7	0.00
18/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	7061	7	7	7	0.00
18/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	7121	7	7	7	0.00
18/09/2012	R210 On 01-November-12			Bond Future	155.88	155.8848	155.8822	155.8848	3,414.00
18/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	10892	11	11	11	0.00
18/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	10872	11	11	11	0.00
18/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	10882	11	11	11	0.00
18/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R211 On 01-November-12			Bond Future	122.41	122.4193	122.4133	122.4193	703.00
18/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	423	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
18/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	413	0	0	0	0.00
18/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	403	0	0	0	0.00
18/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R212 On 01-November-12			Bond Future	126.55	126.0274	126.5483	126.0274	5,084.00
18/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	4558	4	5	4	0.00
18/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	4538	4	5	4	0.00
18/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	4548	4	5	4	0.00
18/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
18/09/2012	R213 On 01-November-12			Bond Future	8.11	90.0582	90.8135	90.0582	5,142.00
18/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	714	1	1	1	140.00
18/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	6109	5	6	5	0.00
18/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	265	0	0	0	0.00
18/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	3908	5	4	5	0.00
18/09/2012	R213 On 07-February-13			Bond Future	8.19	91.3087	92.0749	91.3087	0.00
18/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	7240	7	7	7	0.00
18/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1437	2	1	2	0.00
18/09/2012	R213 On 02-May-13			Bond Future	8.26	88.8948	89.6696	88.8948	0.00
18/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	3009	3	3	3	0.00
18/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	3041	3	3	3	0.00
18/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	3072	3	3	3	0.00
18/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	6510	7	7	7	0.00
18/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	6567	7	7	7	0.00
18/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	6625	7	7	7	0.00
18/09/2012	R214 On 01-November-12			Bond Future	8.36	80.6262	81.0858	80.6262	1,714.00
18/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
18/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	3291	4	3	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
18/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	3387	4	3	4	0.00
18/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	3483	4	3	4	0.00