



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 17/10/2012 To: 17/10/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	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
17/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	2025 On 01-November-12			Bond Future	111.41	110.8019	111.4052	110.8019	6,017.00
17/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11415	11	11	11	0.00
17/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11405	11	11	11	0.00
17/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11395	11	11	11	0.00
17/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2038 On 01-November-12			Bond Future	107.26	107.2593	107.2632	107.2593	0.00
17/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8273	8	8	8	0.00
17/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8253	8	8	8	0.00
17/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8263	8	8	8	0.00
17/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2050 On 01-November-12			Bond Future	116.15	116.1448	116.1492	116.1448	0.00
17/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	12159	12	12	12	0.00
17/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	12149	12	12	12	0.00
17/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	12139	12	12	12	0.00
17/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	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
17/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	AL7T On 01-November-12			Index Future	473.78	471.2100	473.7840	471.2100	12.00
17/10/2012	AL7T On 07-February-13			Index Future	480.58	477.9720	480.5830	477.9720	0.00
17/10/2012	ALBI On 01-November-12			Index Future	422.14	419.6290	422.1420	419.6290	893.00
17/10/2012	ALBI On 07-February-13			Index Future	428.20	425.6500	428.2000	425.6500	118.00
17/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	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
17/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	EL28 On 01-November-12			Bond Future	110.70	110.6976	110.7019	110.6976	0.00
17/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4712	5	5	5	0.00
17/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4702	5	5	5	0.00
17/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4692	5	5	5	0.00
17/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 01-November-12			Bond Future	8.99	86.1065	87.1284	86.1065	303.00
17/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1716	1	2	1	0.00
17/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 07-February-13			Bond Future	9.10	87.3124	88.3490	87.3124	0.00
17/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4570	6	5	6	0.00
17/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4658	6	5	6	0.00
17/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4747	6	5	6	0.00
17/10/2012	GOVI On 01-November-12			GOVI	422.62	420.2690	422.6210	420.2690	310.00
17/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	186610	16	19	16	0.00
17/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
17/10/2012	GOVI On 07-February-13			GOVI	428.69	426.3000	428.6860	426.3000	36.00
17/10/2012	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
17/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
17/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
17/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	43240	7	4	7	0.00
17/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	43140	7	4	7	0.00
17/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	43040	7	4	7	0.00
17/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2012	IGOV On 01-November-12			Index Future	190.62	190.4410	190.6190	190.4410	592.00
17/10/2012	IGOV On 07-February-13			Index Future	193.36	193.1730	193.3550	193.1730	14.00
17/10/2012	ILBI On 01-November-12			Index Future	516.11	515.6210	516.1050	515.6210	0.00
17/10/2012	ILBI On 07-February-13			Index Future	523.36	522.8620	523.3580	522.8620	169.00
17/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.08	94.9300	94.9250	94.9300	0.00
17/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.04	94.9800	94.9600	94.9800	0.00
17/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.89	95.1400	95.1100	95.1400	840.00
17/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.87	95.1500	95.1300	95.1500	0.00
17/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.78	95.2300	95.2200	95.2300	0.00
17/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.77	95.2400	95.2300	95.2400	1,000.00
17/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.77	95.2400	95.2300	95.2400	500.00
17/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.83	95.1700	95.1700	95.1700	1,700.00
17/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0600	95.0600	95.0600	1,500.00
17/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	800.00
17/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.7800	94.7800	94.7800	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
17/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.37	94.6300	94.6300	94.6300	0.00
17/10/2012	R023 On 01-November-12			Bond Future	7.11	105.3482	106.0731	105.3482	1,049.00
17/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	416	1	0	1	0.00
17/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	341	1	0	1	0.00
17/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	491	1	0	1	0.00
17/10/2012	R023 On 07-February-13			Bond Future	7.18	106.8237	107.5591	106.8237	0.00
17/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	873	2	1	2	0.00
17/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	946	2	1	2	0.00
17/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1020	2	1	2	0.00
17/10/2012	R023 On 02-May-13			Bond Future	7.24	104.2029	104.9473	104.2029	0.00
17/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1368	2	1	2	0.00
17/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1296	2	1	2	0.00
17/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1440	2	1	2	0.00
17/10/2012	R157 On 01-November-12			Bond Future	5.35	123.0872	123.2395	123.0872	14,529.00
17/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1262	1	1	1	5,630.00
17/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2593	2	3	2	0.00
17/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	3	0	0	0	0.00
17/10/2012	R157 On 07-February-13			Bond Future	5.37	124.8110	124.9660	124.8110	100.00
17/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2444	2	2	2	0.00
17/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	44	0	0	0	0.00
17/10/2012	R157 On 02-May-13			Bond Future	5.38	119.5193	119.6762	119.5193	0.00
17/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	684	1	1	1	0.00
17/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	696	1	1	1	0.00

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17/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	708	1	1	1	0.00
17/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	751	1	1	1	0.00
17/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	763	1	1	1	0.00
17/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	776	1	1	1	0.00
17/10/2012	R186 On 01-November-12			Bond Future	7.61	127.3981	128.7234	127.3981	35,851.00
17/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2619	2	3	2	1,858.00
17/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	4047	3	4	3	0.00
17/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	8523	7	9	7	0.00
17/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	11367	10	11	10	0.00
17/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00
17/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	6	0	0	0	0.00
17/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	192	0	0	0	0.00
17/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	507	1	1	1	0.00
17/10/2012	R186 On 07-February-13			Bond Future	7.69	123.8925	125.2369	123.8925	1,650.00
17/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8566	8	9	8	0.00
17/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	4063	3	4	3	1,000.00
17/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5468	5	5	5	0.00
17/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7524	7	8	7	0.00
17/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1243	1	1	1	10,300.00
17/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1954	2	2	2	670.00
17/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6342	7	6	7	0.00
17/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8241	9	8	9	0.00
17/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1526	2	2	2	2,000.00
17/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2448	3	2	3	150.00
17/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3444	4	3	4	0.00
17/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1208	2	1	2	0.00
17/10/2012	R186 On 02-May-13			Bond Future	7.76	125.3912	126.7520	125.3912	0.00
17/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3373	3	3	3	0.00
17/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3334	3	3	3	0.00
17/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3296	3	3	3	0.00
17/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6903	8	7	8	0.00
17/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6841	8	7	8	0.00
17/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6780	8	7	8	0.00
17/10/2012	R186 On 07-November-13			Bond Future	7.94	123.3272	124.7256	123.3272	0.00

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17/10/2012	R186 On	07-November-13	8.16	Call	Bond Future	8054	7	8	7	0.00
17/10/2012	R186 On	07-November-13	8.75	Call	Bond Future	11213	10	11	10	0.00
17/10/2012	R186 On	07-November-13	8.15	Call	Bond Future	8004	7	8	7	0.00
17/10/2012	R186 On	07-November-13	8.14	Call	Bond Future	7954	7	8	7	0.00
17/10/2012	R186 On	07-November-13	8.14	Put	Bond Future	6145	7	6	7	0.00
17/10/2012	R186 On	07-November-13	8.15	Put	Bond Future	6105	7	6	7	0.00
17/10/2012	R186 On	07-November-13	8.75	Put	Bond Future	4090	5	4	5	10.00
17/10/2012	R186 On	07-November-13	8.16	Put	Bond Future	6066	7	6	7	0.00
17/10/2012	R189 On	01-November-12			Bond Future	213.36	213.3724	213.3566	213.3724	0.00
17/10/2012	R189 On	01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R189 On	01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R189 On	01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R189 On	01-November-12	219.01	Put	Bond Future	5653	6	6	6	0.00
17/10/2012	R189 On	01-November-12	219.00	Put	Bond Future	5643	6	6	6	0.00
17/10/2012	R189 On	01-November-12	218.99	Put	Bond Future	5633	6	6	6	0.00
17/10/2012	R197 On	01-November-12			Bond Future	279.76	279.7711	279.7645	279.7711	6,288.00
17/10/2012	R197 On	01-November-12	266.99	Call	Bond Future	12775	13	13	13	0.00
17/10/2012	R197 On	01-November-12	267.00	Call	Bond Future	12765	13	13	13	0.00
17/10/2012	R197 On	01-November-12	267.01	Call	Bond Future	12755	13	13	13	0.00
17/10/2012	R197 On	01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R197 On	01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R197 On	01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R201 On	01-November-12			Bond Future	4.84	111.0153	111.0975	111.0153	1,560.00
17/10/2012	R201 On	01-November-12	5.11	Call	Bond Future	581	1	1	1	0.00
17/10/2012	R201 On	01-November-12	5.11	Put	Bond Future	9	0	0	0	0.00
17/10/2012	R201 On	07-February-13			Bond Future	4.77	108.1619	108.2456	108.1619	0.00
17/10/2012	R201 On	07-February-13	4.98	Call	Bond Future	567	1	1	1	0.00
17/10/2012	R201 On	07-February-13	4.98	Put	Bond Future	185	0	0	0	0.00
17/10/2012	R201 On	02-May-13			Bond Future	4.69	109.4703	109.5552	109.4703	0.00
17/10/2012	R201 On	02-May-13	4.04	Call	Bond Future	59	0	0	0	0.00
17/10/2012	R201 On	02-May-13	4.05	Call	Bond Future	62	0	0	0	0.00
17/10/2012	R201 On	02-May-13	4.06	Call	Bond Future	64	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
17/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1092	1	1	1	0.00
17/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1106	1	1	1	0.00
17/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1120	1	1	1	0.00
17/10/2012	R202 On 01-November-12			Bond Future	205.96	205.9527	205.9597	205.9527	50,731.00
17/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13970	14	14	14	0.00
17/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13960	14	14	14	0.00
17/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13950	14	14	14	0.00
17/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R203 On 01-November-12			Bond Future	5.83	110.9350	111.2762	110.9350	4,688.00
17/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4488	4	4	4	0.00
17/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R203 On 07-February-13			Bond Future	5.88	112.4887	112.8351	112.4887	11,950.00
17/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	543	0	1	0	10,000.00
17/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1690	1	2	1	12,600.00
17/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4451	4	4	4	0.00
17/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3396	3	3	3	0.00
17/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	205	0	0	0	30,250.00
17/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	95	0	0	0	0.00
17/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	712	1	1	1	3,254.00
17/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1962	2	2	2	0.00
17/10/2012	R203 On 02-May-13			Bond Future	5.91	109.6930	110.0437	109.6930	8.00
17/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1410	1	1	1	0.00
17/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1430	1	1	1	0.00
17/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1390	1	1	1	0.00
17/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1474	2	1	2	0.00
17/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1435	2	1	2	0.00
17/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1455	2	1	2	0.00
17/10/2012	R204 On 01-November-12			Bond Future	6.15	111.9311	112.3413	111.9311	5,818.00
17/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5532	5	6	5	0.00
17/10/2012	R204 On 01-November-12	7.22	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
17/10/2012	R204 On 07-February-13			Bond Future	6.20	109.4684	109.8848	109.4684	3,000.00
17/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5543	5	6	5	0.00
17/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	143	0	0	0	0.00
17/10/2012	R204 On 02-May-13			Bond Future	6.25	110.7926	111.2142	110.7926	0.00
17/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2129	2	2	2	0.00
17/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2182	2	2	2	0.00
17/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2155	2	2	2	0.00
17/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1887	2	2	2	0.00
17/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1864	2	2	2	0.00
17/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1910	2	2	2	0.00
17/10/2012	R206 On 01-November-12			Bond Future	4.97	105.1455	105.2037	105.1455	1,120.00
17/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	141	0	0	0	0.00
17/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	46	0	0	0	0.00
17/10/2012	R206 On 07-February-13			Bond Future	4.88	102.8530	102.9125	102.8530	0.00
17/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	179	0	0	0	0.00
17/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	286	0	0	0	0.00
17/10/2012	R206 On 02-May-13			Bond Future	4.75	104.0972	104.1575	104.0972	0.00
17/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	41	0	0	0	0.00
17/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	42	0	0	0	0.00
17/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	43	0	0	0	0.00
17/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	967	1	1	1	0.00
17/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	973	1	1	1	0.00
17/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	979	1	1	1	0.00
17/10/2012	R207 On 01-November-12			Bond Future	6.47	106.1036	106.6706	106.1036	18,861.00
17/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6244	6	6	6	0.00
17/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R207 On 07-February-13			Bond Future	6.53	103.9500	104.5254	103.9500	0.00
17/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6319	6	6	6	0.00
17/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	174	0	0	0	0.00
17/10/2012	R207 On 02-May-13			Bond Future	6.58	105.2075	105.7899	105.2075	0.00
17/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1978	2	2	2	0.00
17/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2028	2	2	2	0.00
17/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	2003	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2735	3	3	3	0.00
17/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2705	3	3	3	0.00
17/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2765	3	3	3	0.00
17/10/2012	R208 On 01-November-12			Bond Future	6.65	100.7001	101.3203	100.7001	11,904.00
17/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1350	1	1	1	0.00
17/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5257	5	5	5	0.00
17/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6441	6	6	6	0.00
17/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	1	0	0	0	12,250.00
17/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	328	1	0	1	0.00
17/10/2012	R208 On 07-February-13			Bond Future	6.71	102.1105	102.7396	102.1105	3,000.00
17/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	478	0	0	0	12,250.00
17/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12150	12	12	12	0.00
17/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6644	6	7	6	0.00
17/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	275	0	0	0	0.00
17/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	13	0	0	0	0.00
17/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5002	6	5	6	0.00
17/10/2012	R208 On 02-May-13			Bond Future	6.76	99.9527	100.5897	99.9527	0.00
17/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2304	2	2	2	0.00
17/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2332	2	2	2	0.00
17/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2360	2	2	2	0.00
17/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2990	3	3	3	0.00
17/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3023	3	3	3	0.00
17/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3055	3	3	3	0.00
17/10/2012	R209 On 01-November-12			Bond Future	8.39	77.8077	78.8322	77.8077	7,349.00
17/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	4852	4	5	4	0.00
17/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	60	0	0	0	0.00
17/10/2012	R209 On 07-February-13			Bond Future	8.47	78.8973	79.9365	78.8973	0.00
17/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3592	3	4	3	0.00
17/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5815	5	6	5	0.00
17/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4576	4	5	4	0.00
17/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1686	2	2	2	14,000.00
17/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1163	1	1	1	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
17/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2290	3	2	3	11,000.00
17/10/2012	R209 On 02-May-13			Bond Future	8.54	76.7102	77.7620	76.7102	0.00
17/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2653	2	3	2	0.00
17/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2593	2	3	2	0.00
17/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2623	2	3	2	0.00
17/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7238	8	7	8	0.00
17/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7297	8	7	8	0.00
17/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7178	8	7	8	0.00
17/10/2012	R210 On 01-November-12			Bond Future	158.92	158.9173	158.9183	158.9173	3,414.00
17/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13928	14	14	14	0.00
17/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13908	14	14	14	0.00
17/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13918	14	14	14	0.00
17/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R211 On 01-November-12			Bond Future	123.53	123.5472	123.5349	123.5472	703.00
17/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1545	2	2	2	0.00
17/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1535	2	2	2	0.00
17/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1525	2	2	2	0.00
17/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R212 On 01-November-12			Bond Future	128.39	127.9719	128.3910	127.9719	5,084.00
17/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6401	6	6	6	0.00
17/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6381	6	6	6	0.00
17/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6391	6	6	6	0.00
17/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R213 On 01-November-12			Bond Future	8.18	88.9310	90.1558	88.9310	6,762.00
17/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	124	0	0	0	140.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	5232	4	5	4	0.00
17/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	45	0	0	0	0.00
17/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3975	5	4	5	0.00
17/10/2012	R213 On 07-February-13			Bond Future	8.27	90.1766	91.4188	90.1766	0.00
17/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	6433	6	6	6	0.00
17/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1286	2	1	2	0.00
17/10/2012	R213 On 02-May-13			Bond Future	8.34	87.7330	88.9905	87.7330	0.00
17/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2730	2	3	2	0.00
17/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2761	2	3	2	0.00
17/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2793	2	3	2	0.00
17/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6909	8	7	8	0.00
17/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6967	8	7	8	0.00
17/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7026	8	7	8	0.00
17/10/2012	R214 On 01-November-12			Bond Future	8.42	79.4976	80.5773	79.4976	1,714.00
17/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3799	5	4	5	0.00
17/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3895	5	4	5	0.00
17/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3991	5	4	5	0.00