



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 18/10/2012 To: 18/10/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	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
18/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	2025 On 01-November-12			Bond Future	111.40	111.4052	111.4041	111.4052	6,017.00
18/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11414	11	11	11	0.00
18/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11404	11	11	11	0.00
18/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11394	11	11	11	0.00
18/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2038 On 01-November-12			Bond Future	107.26	107.2632	107.2647	107.2632	0.00
18/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8275	8	8	8	0.00
18/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8255	8	8	8	0.00
18/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8265	8	8	8	0.00
18/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2050 On 01-November-12			Bond Future	114.11	116.1492	114.1134	116.1492	0.00
18/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	10123	12	10	12	0.00
18/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	10113	12	10	12	0.00
18/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	10103	12	10	12	0.00
18/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	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
18/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	AL7T On 01-November-12			Index Future	474.05	473.7840	474.0500	473.7840	12.00
18/10/2012	AL7T On 07-February-13			Index Future	480.85	480.5830	480.8540	480.5830	0.00
18/10/2012	ALBI On 01-November-12			Index Future	422.53	422.1420	422.5290	422.1420	893.00
18/10/2012	ALBI On 07-February-13			Index Future	428.59	428.2000	428.5930	428.2000	118.00
18/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	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
18/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	EL28 On 01-November-12			Bond Future	109.71	110.7019	109.7078	110.7019	0.00
18/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3718	5	4	5	0.00
18/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3708	5	4	5	0.00
18/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3698	5	4	5	0.00
18/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 01-November-12			Bond Future	8.95	87.1284	87.4728	87.1284	303.00
18/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2060	2	2	2	0.00
18/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 07-February-13			Bond Future	9.05	88.3490	88.6984	88.3490	0.00
18/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4220	5	4	5	0.00
18/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4309	5	4	5	0.00
18/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4398	5	4	5	0.00
18/10/2012	GOVI On 01-November-12			GOVI	422.90	422.6210	422.8990	422.6210	310.00
18/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	189390	19	19	19	0.00
18/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
18/10/2012	GOVI On 07-February-13			GOVI	428.97	428.6860	428.9680	428.6860	36.00
18/10/2012	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
18/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
18/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
18/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	40420	4	4	4	0.00
18/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	40320	4	4	4	0.00
18/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	40220	4	4	4	0.00
18/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2012	IGOV On 01-November-12			Index Future	190.64	190.6190	190.6380	190.6190	592.00
18/10/2012	IGOV On 07-February-13			Index Future	193.37	193.3550	193.3740	193.3550	14.00
18/10/2012	ILBI On 01-November-12			Index Future	516.11	516.1050	516.1050	516.1050	0.00
18/10/2012	ILBI On 07-February-13			Index Future	523.36	523.3580	523.3580	523.3580	169.00
18/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.04	94.9600	94.9600	94.9600	0.00
18/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.89	95.1100	95.1100	95.1100	840.00
18/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.85	95.1300	95.1500	95.1300	0.00
18/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.79	95.2200	95.2100	95.2200	0.00
18/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.78	95.2300	95.2200	95.2300	1,000.00
18/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.77	4.7700	95.2300	4.7700	0.00
18/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.78	95.2300	95.2200	95.2300	500.00
18/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.85	95.1700	95.1500	95.1700	1,700.00
18/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.96	95.0600	95.0400	95.0600	1,500.00
18/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.09	94.9200	94.9100	94.9200	800.00
18/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.23	94.7800	94.7700	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
18/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.38	94.6300	94.6200	94.6300	0.00
18/10/2012	R023 On 01-November-12			Bond Future	7.09	106.0731	106.1533	106.0731	1,049.00
18/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	336	0	0	0	0.00
18/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	261	0	0	0	0.00
18/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	411	0	0	0	0.00
18/10/2012	R023 On 07-February-13			Bond Future	7.17	107.5591	107.6405	107.5591	0.00
18/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	791	1	1	1	0.00
18/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	865	1	1	1	0.00
18/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	938	1	1	1	0.00
18/10/2012	R023 On 02-May-13			Bond Future	7.23	104.9473	105.0298	104.9473	0.00
18/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1286	1	1	1	0.00
18/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1214	1	1	1	0.00
18/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1358	1	1	1	0.00
18/10/2012	R157 On 01-November-12			Bond Future	5.39	123.2395	123.1197	123.2395	14,529.00
18/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1143	1	1	1	5,630.00
18/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2473	3	2	3	0.00
18/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	5	0	0	0	0.00
18/10/2012	R157 On 07-February-13			Bond Future	5.42	124.9660	124.8447	124.9660	100.00
18/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2330	2	2	2	0.00
18/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	52	0	0	0	0.00
18/10/2012	R157 On 02-May-13			Bond Future	5.43	119.6762	119.5535	119.6762	0.00
18/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	624	1	1	1	0.00
18/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	636	1	1	1	0.00

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18/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	647	1	1	1	0.00
18/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	813	1	1	1	0.00
18/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	826	1	1	1	0.00
18/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	839	1	1	1	0.00
18/10/2012	R186 On 01-November-12			Bond Future	7.58	128.7234	128.9836	128.7234	35,851.00
18/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2782	3	3	3	1,858.00
18/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	4259	4	4	4	0.00
18/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	8780	9	9	9	0.00
18/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	11628	11	12	11	0.00
18/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00
18/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	3	0	0	0	0.00
18/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	144	0	0	0	0.00
18/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	411	1	0	1	0.00
18/10/2012	R186 On 07-February-13			Bond Future	7.66	125.2369	125.5009	125.2369	1,650.00
18/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7709	8	8	8	0.00
18/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8763	9	9	9	0.00
18/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2994	0	3	0	0.00
18/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	4191	4	4	4	1,000.00
18/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5623	5	6	5	0.00
18/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	2029	2	2	2	670.00
18/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1294	1	1	1	10,300.00
18/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8029	8	8	8	0.00
18/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6153	6	6	6	0.00
18/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2339	2	2	2	150.00
18/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3308	3	3	3	0.00
18/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	4579	0	5	0	0.00
18/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1142	1	1	1	0.00
18/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1447	2	1	2	2,000.00
18/10/2012	R186 On 02-May-13			Bond Future	7.73	126.7520	127.0193	126.7520	0.00
18/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3432	3	3	3	0.00
18/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3471	3	3	3	0.00
18/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3393	3	3	3	0.00
18/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6733	7	7	7	0.00
18/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6611	7	7	7	0.00

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18/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6672	7	7	7	0.00
18/10/2012	R186 On 07-November-13			Bond Future	7.91	124.7256	125.0005	124.7256	0.00
18/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	8153	8	8	8	0.00
18/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	8203	8	8	8	0.00
18/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	11393	11	11	11	0.00
18/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	8102	8	8	8	0.00
18/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6019	6	6	6	0.00
18/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	3995	4	4	4	14.00
18/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	5940	6	6	6	0.00
18/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	5979	6	6	6	0.00
18/10/2012	R189 On 01-November-12			Bond Future	213.35	213.3566	213.3513	213.3566	0.00
18/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5649	6	6	6	0.00
18/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5659	6	6	6	0.00
18/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5639	6	6	6	0.00
18/10/2012	R197 On 01-November-12			Bond Future	279.76	279.7645	279.7623	279.7645	6,288.00
18/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	12772	13	13	13	0.00
18/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12762	13	13	13	0.00
18/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12752	13	13	13	0.00
18/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R201 On 01-November-12			Bond Future	4.88	111.0975	111.0001	111.0975	1,560.00
18/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	489	1	0	1	0.00
18/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	14	0	0	0	0.00
18/10/2012	R201 On 07-February-13			Bond Future	4.82	108.2456	108.1470	108.2456	0.00
18/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	502	1	1	1	0.00
18/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	217	0	0	0	0.00
18/10/2012	R201 On 02-May-13			Bond Future	4.76	109.5552	109.4555	109.5552	0.00
18/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	47	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
18/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	51	0	0	0	0.00
18/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	49	0	0	0	0.00
18/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1193	1	1	1	0.00
18/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1179	1	1	1	0.00
18/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1207	1	1	1	0.00
18/10/2012	R202 On 01-November-12			Bond Future	205.96	205.9597	205.9623	205.9597	50,731.00
18/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13972	14	14	14	0.00
18/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13962	14	14	14	0.00
18/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13952	14	14	14	0.00
18/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R203 On 01-November-12			Bond Future	5.84	111.2762	111.2557	111.2762	4,688.00
18/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4467	4	4	4	0.00
18/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R203 On 07-February-13			Bond Future	5.88	112.8351	112.8144	112.8351	11,950.00
18/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	533	1	1	1	10,000.00
18/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1672	2	2	2	12,600.00
18/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3375	3	3	3	0.00
18/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4430	4	4	4	0.00
18/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	95	0	0	0	0.00
18/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	205	0	0	0	30,250.00
18/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	715	1	1	1	3,254.00
18/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1972	2	2	2	0.00
18/10/2012	R203 On 02-May-13			Bond Future	5.92	110.0437	110.0228	110.0437	8.00
18/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1396	1	1	1	0.00
18/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1376	1	1	1	0.00
18/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1416	1	1	1	0.00
18/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1442	1	1	1	0.00
18/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1481	1	1	1	0.00
18/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1461	1	1	1	0.00
18/10/2012	R204 On 01-November-12			Bond Future	6.15	112.3413	112.3439	112.3413	5,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5535	6	6	6	0.00
18/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R204 On 07-February-13			Bond Future	6.20	109.8848	109.8875	109.8848	3,000.00
18/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5543	6	6	6	0.00
18/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	141	0	0	0	0.00
18/10/2012	R204 On 02-May-13			Bond Future	6.24	111.2142	111.2170	111.2142	0.00
18/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2125	2	2	2	0.00
18/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2178	2	2	2	0.00
18/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2152	2	2	2	0.00
18/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1880	2	2	2	0.00
18/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1858	2	2	2	0.00
18/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1903	2	2	2	0.00
18/10/2012	R206 On 01-November-12			Bond Future	5.01	105.2037	105.1545	105.2037	1,120.00
18/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	107	0	0	0	0.00
18/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	61	0	0	0	0.00
18/10/2012	R206 On 07-February-13			Bond Future	4.93	102.9125	102.8628	102.9125	0.00
18/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	158	0	0	0	0.00
18/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	314	0	0	0	0.00
18/10/2012	R206 On 02-May-13			Bond Future	4.82	104.1575	104.1072	104.1575	0.00
18/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	36	0	0	0	0.00
18/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	36	0	0	0	0.00
18/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	37	0	0	0	0.00
18/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1011	1	1	1	0.00
18/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1017	1	1	1	0.00
18/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1024	1	1	1	0.00
18/10/2012	R207 On 01-November-12			Bond Future	6.47	106.6706	106.6739	106.6706	17,440.00
18/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6248	6	6	6	0.00
18/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R207 On 07-February-13			Bond Future	6.53	104.5254	104.5289	104.5254	0.00
18/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6319	6	6	6	0.00
18/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	171	0	0	0	0.00
18/10/2012	R207 On 02-May-13			Bond Future	6.58	105.7899	105.7935	105.7899	0.00
18/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1973	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
18/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1999	2	2	2	0.00
18/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2024	2	2	2	0.00
18/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2697	3	3	3	0.00
18/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2727	3	3	3	0.00
18/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2757	3	3	3	0.00
18/10/2012	R208 On 01-November-12			Bond Future	6.64	101.3203	101.3883	101.3203	11,904.00
18/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1378	1	1	1	0.00
18/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6509	6	7	6	0.00
18/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5325	5	5	5	0.00
18/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	1	0	0	0	12,250.00
18/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	288	0	0	0	0.00
18/10/2012	R208 On 07-February-13			Bond Future	6.70	102.7396	102.8088	102.7396	3,000.00
18/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	485	0	0	0	12,250.00
18/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6702	7	7	7	0.00
18/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12218	12	12	12	0.00
18/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	12	0	0	0	0.00
18/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	264	0	0	0	0.00
18/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4940	5	5	5	0.00
18/10/2012	R208 On 02-May-13			Bond Future	6.75	100.5897	100.6597	100.5897	0.00
18/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2330	2	2	2	0.00
18/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2387	2	2	2	0.00
18/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2358	2	2	2	0.00
18/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2979	3	3	3	0.00
18/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2947	3	3	3	0.00
18/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3012	3	3	3	0.00
18/10/2012	R209 On 01-November-12			Bond Future	8.35	78.8322	79.1780	78.8322	7,349.00
18/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	5175	5	5	5	0.00
18/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	37	0	0	0	0.00
18/10/2012	R209 On 07-February-13			Bond Future	8.43	79.9365	80.2873	79.9365	0.00
18/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3789	4	4	4	0.00
18/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4803	5	5	5	0.00
18/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	6071	6	6	6	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
18/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1068	1	1	1	0.00
18/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1562	2	2	2	14,000.00
18/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2136	2	2	2	11,000.00
18/10/2012	R209 On 02-May-13			Bond Future	8.50	77.7620	78.1170	77.7620	0.00
18/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2777	3	3	3	0.00
18/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2746	3	3	3	0.00
18/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2715	3	3	3	0.00
18/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7064	7	7	7	0.00
18/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7005	7	7	7	0.00
18/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	6947	7	7	7	0.00
18/10/2012	R210 On 01-November-12			Bond Future	158.92	158.9183	158.9185	158.9183	3,414.00
18/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13929	14	14	14	0.00
18/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13919	14	14	14	0.00
18/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13909	14	14	14	0.00
18/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R211 On 01-November-12			Bond Future	123.53	123.5349	123.5308	123.5349	703.00
18/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1541	2	2	2	0.00
18/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1521	2	2	2	0.00
18/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1531	2	2	2	0.00
18/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R212 On 01-November-12			Bond Future	128.50	128.3910	128.4956	128.3910	5,084.00
18/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6506	6	7	6	0.00
18/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6496	6	6	6	0.00
18/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6486	6	6	6	0.00
18/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R212 On 01-November-12	121.99	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
18/10/2012	R213 On 01-November-12			Bond Future	8.16	90.1558	90.3367	90.1558	6,762.00
18/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	125	0	0	0	140.00
18/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	5399	5	5	5	0.00
18/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	32	0	0	0	0.00
18/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3795	4	4	4	0.00
18/10/2012	R213 On 07-February-13			Bond Future	8.24	91.4188	91.6024	91.4188	0.00
18/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	6560	6	7	6	0.00
18/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1230	1	1	1	0.00
18/10/2012	R213 On 02-May-13			Bond Future	8.31	88.9905	89.1763	88.9905	0.00
18/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2790	3	3	3	0.00
18/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2854	3	3	3	0.00
18/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2822	3	3	3	0.00
18/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6842	7	7	7	0.00
18/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6784	7	7	7	0.00
18/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	6900	7	7	7	0.00
18/10/2012	R214 On 01-November-12			Bond Future	8.38	80.5773	80.9872	80.5773	1,714.00
18/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3389	4	3	4	0.00
18/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3485	4	3	4	0.00
18/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3582	4	4	4	0.00