



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 24/10/2012 To: 24/10/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	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
24/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	2025 On 01-November-12			Bond Future	111.40	111.4009	111.3977	111.4009	1,950.00
24/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11408	11	11	11	0.00
24/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11398	11	11	11	0.00
24/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11388	11	11	11	0.00
24/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
24/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
24/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
24/10/2012	2038 On 01-November-12			Bond Future	107.07	107.6837	107.0660	107.6837	0.00
24/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8076	9	8	9	0.00
24/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8056	9	8	9	0.00
24/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8066	9	8	9	0.00
24/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
24/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
24/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
24/10/2012	2050 On 01-November-12			Bond Future	113.55	114.1183	113.5502	114.1183	0.00
24/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	9560	10	10	10	0.00
24/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	9550	10	10	10	0.00
24/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	9540	10	10	10	0.00
24/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
24/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
24/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
24/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	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
24/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	AL7T On 01-November-12			Index Future	474.52	475.0630	474.5230	475.0630	0.00
24/10/2012	AL7T On 07-February-13			Index Future	481.34	481.8830	481.3350	481.8830	12.00
24/10/2012	ALBI On 01-November-12			Index Future	420.97	422.0700	420.9670	422.0700	813.00
24/10/2012	ALBI On 07-February-13			Index Future	427.01	428.1290	427.0100	428.1290	198.00
24/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	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
24/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2012	EL28 On 01-November-12			Bond Future	109.44	109.7126	109.4351	109.7126	0.00
24/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3445	4	3	4	0.00
24/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3435	4	3	4	0.00
24/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3425	4	3	4	0.00
24/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
24/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
24/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
24/10/2012	ES33 On 01-November-12			Bond Future	9.10	86.7053	86.2367	86.7053	0.00
24/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	824	1	1	1	0.00
24/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/10/2012	ES33 On 07-February-13			Bond Future	9.21	87.9205	87.4456	87.9205	303.00
24/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
24/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
24/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
24/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5473	5	5	5	0.00
24/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5562	5	6	5	0.00
24/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5650	5	6	5	0.00
24/10/2012	GOVI On 01-November-12			GOVI	421.56	422.6010	421.5560	422.6010	310.00
24/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	175960	19	18	19	0.00
24/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
24/10/2012	GOVI On 07-February-13			GOVI	427.61	428.6670	427.6070	428.6670	36.00
24/10/2012	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
24/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
24/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
24/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	54030	4	5	4	0.00
24/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	53930	4	5	4	0.00
24/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	53830	4	5	4	0.00
24/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2012	IGOV On 01-November-12			Index Future	190.35	190.4330	190.3500	190.4330	138.00
24/10/2012	IGOV On 07-February-13			Index Future	193.08	193.1660	193.0820	193.1660	468.00
24/10/2012	ILBI On 01-November-12			Index Future	515.36	515.7190	515.3590	515.7190	0.00
24/10/2012	ILBI On 07-February-13			Index Future	522.61	522.9700	522.6080	522.9700	169.00
24/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	0.00
24/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.00	95.0800	95.0000	95.0800	840.00
24/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.97	95.1200	95.0300	95.1200	0.00
24/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.94	95.1800	95.0600	95.1800	0.00
24/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.93	95.2000	95.0700	95.2000	1,000.00
24/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.93	95.2100	95.0700	95.2100	0.00
24/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.2100	95.0600	95.2100	500.00
24/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.00	95.1300	95.0000	95.1300	2,200.00
24/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.11	95.0300	94.8900	95.0300	1,500.00
24/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.25	94.9000	94.7500	94.9000	800.00
24/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.40	94.7600	94.6000	94.7600	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
24/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.55	94.6100	94.4500	94.6100	0.00
24/10/2012	R023 On 01-November-12			Bond Future	7.12	106.2441	105.9985	106.2441	1,059.00
24/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	491	0	0	0	0.00
24/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	416	0	0	0	0.00
24/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	565	0	1	0	0.00
24/10/2012	R023 On 07-February-13			Bond Future	7.19	107.7331	107.4844	107.7331	0.00
24/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	948	1	1	1	0.00
24/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1021	1	1	1	0.00
24/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1094	1	1	1	0.00
24/10/2012	R023 On 02-May-13			Bond Future	7.25	105.1236	104.8720	105.1236	0.00
24/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1444	1	1	1	0.00
24/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1371	1	1	1	0.00
24/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1516	1	2	1	0.00
24/10/2012	R157 On 01-November-12			Bond Future	5.45	123.1364	122.9443	123.1364	14,429.00
24/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	965	1	1	1	5,630.00
24/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2298	2	2	2	0.00
24/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	2	0	0	0	0.00
24/10/2012	R157 On 07-February-13			Bond Future	5.48	124.8621	124.6678	124.8621	300.00
24/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2162	2	2	2	0.00
24/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	60	0	0	0	0.00
24/10/2012	R157 On 02-May-13			Bond Future	5.50	119.5712	119.3747	119.5712	0.00
24/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	539	1	1	1	0.00
24/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	549	1	1	1	0.00

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24/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	560	1	1	1	0.00
24/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	904	1	1	1	0.00
24/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	918	1	1	1	0.00
24/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	932	1	1	1	0.00
24/10/2012	R186 On 01-November-12			Bond Future	7.70	128.2532	127.7786	128.2532	36,067.00
24/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	1637	2	2	2	1,858.00
24/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	3034	3	3	3	0.00
24/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	7573	8	8	8	0.00
24/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10422	11	10	11	0.00
24/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00
24/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	124	0	0	0	0.00
24/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	470	0	0	0	0.00
24/10/2012	R186 On 07-February-13			Bond Future	7.78	124.7608	124.2801	124.7608	1,834.00
24/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6638	7	7	7	0.00
24/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7645	8	8	8	0.00
24/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2337	3	2	3	575.00
24/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3391	4	3	4	1,000.00
24/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4687	5	5	5	0.00
24/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1522	2	2	2	670.00
24/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	927	1	1	1	10,300.00
24/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8883	9	9	9	0.00
24/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6867	7	7	7	0.00
24/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2623	3	3	3	150.00
24/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3729	4	4	4	0.00
24/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	5143	5	5	5	0.00
24/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1244	1	1	1	0.00
24/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1597	2	2	2	2,000.00
24/10/2012	R186 On 02-May-13			Bond Future	7.86	126.2702	125.7839	126.2702	0.00
24/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2972	3	3	3	0.00
24/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3007	3	3	3	0.00
24/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2937	3	3	3	0.00
24/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7512	7	8	7	0.00
24/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7382	7	7	7	0.00

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24/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7447	7	7	7	0.00
24/10/2012	R186 On 07-November-13			Bond Future	8.05	124.2335	123.7360	124.2335	0.00
24/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	7386	8	7	8	0.00
24/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	7434	8	7	8	0.00
24/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	10488	11	10	11	0.00
24/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	7338	8	7	8	0.00
24/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6519	6	7	6	0.00
24/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4354	4	4	4	14.00
24/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	6436	6	6	6	0.00
24/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	6477	6	6	6	0.00
24/10/2012	R189 On 01-November-12			Bond Future	213.32	213.3354	213.3194	213.3354	0.00
24/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5681	6	6	6	0.00
24/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5691	6	6	6	0.00
24/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5671	6	6	6	0.00
24/10/2012	R197 On 01-November-12			Bond Future	279.75	278.6515	279.7488	278.6515	1,988.00
24/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	12759	12	13	12	0.00
24/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12749	12	13	12	0.00
24/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12739	12	13	12	0.00
24/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R201 On 01-November-12			Bond Future	5.00	110.8692	110.7502	110.8692	1,560.00
24/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	254	0	0	0	0.00
24/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	29	0	0	0	0.00
24/10/2012	R201 On 07-February-13			Bond Future	4.96	108.0148	107.8945	108.0148	0.00
24/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	357	0	0	0	0.00
24/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	325	0	0	0	0.00
24/10/2012	R201 On 02-May-13			Bond Future	4.91	109.3217	109.2001	109.3217	0.00
24/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	28	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
24/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	30	0	0	0	0.00
24/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	29	0	0	0	0.00
24/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1428	1	1	1	0.00
24/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1413	1	1	1	0.00
24/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1443	1	1	1	0.00
24/10/2012	R202 On 01-November-12			Bond Future	205.98	205.9697	205.9767	205.9697	50,601.00
24/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13987	14	14	14	0.00
24/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13977	14	14	14	0.00
24/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13967	14	14	14	0.00
24/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R203 On 01-November-12			Bond Future	5.82	111.4623	111.3113	111.4623	4,613.00
24/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4523	5	5	5	0.00
24/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R203 On 07-February-13			Bond Future	5.87	113.0244	112.8717	113.0244	11,950.00
24/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	517	1	1	1	10,000.00
24/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1674	2	2	2	12,600.00
24/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3400	4	3	4	0.00
24/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4462	5	4	5	0.00
24/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	70	0	0	0	0.00
24/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	172	0	0	0	30,250.00
24/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	659	1	1	1	3,254.00
24/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1899	2	2	2	0.00
24/10/2012	R203 On 02-May-13			Bond Future	5.90	110.2354	110.0810	110.2354	0.00
24/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1391	1	1	1	0.00
24/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1371	1	1	1	0.00
24/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1412	2	1	2	0.00
24/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1379	1	1	1	0.00
24/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1418	1	1	1	0.00
24/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1398	1	1	1	0.00
24/10/2012	R204 On 01-November-12			Bond Future	6.11	112.6199	112.5200	112.6199	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
24/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5711	6	6	6	0.00
24/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R204 On 07-February-13			Bond Future	6.16	110.1678	110.0670	110.1678	3,000.00
24/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5682	6	6	6	0.00
24/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	100	0	0	0	0.00
24/10/2012	R204 On 02-May-13			Bond Future	6.21	111.5008	111.3989	111.5008	0.00
24/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2168	2	2	2	0.00
24/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2222	2	2	2	0.00
24/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2195	2	2	2	0.00
24/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1742	2	2	2	0.00
24/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1720	2	2	2	0.00
24/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1764	2	2	2	0.00
24/10/2012	R206 On 01-November-12			Bond Future	5.07	105.1522	105.0904	105.1522	1,120.00
24/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	53	0	0	0	0.00
24/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	71	0	0	0	0.00
24/10/2012	R206 On 07-February-13			Bond Future	5.00	102.8608	102.7985	102.8608	0.00
24/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	128	0	0	0	0.00
24/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	349	0	0	0	0.00
24/10/2012	R206 On 02-May-13			Bond Future	4.92	104.1053	104.0424	104.1053	0.00
24/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	28	0	0	0	0.00
24/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	29	0	0	0	0.00
24/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	29	0	0	0	0.00
24/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1068	1	1	1	0.00
24/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1074	1	1	1	0.00
24/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1081	1	1	1	0.00
24/10/2012	R207 On 01-November-12			Bond Future	6.44	106.9186	106.8399	106.9186	8,500.00
24/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6414	6	6	6	0.00
24/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R207 On 07-February-13			Bond Future	6.50	104.7774	104.6981	104.7774	0.00
24/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6445	7	6	7	0.00
24/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	128	0	0	0	0.00
24/10/2012	R207 On 02-May-13			Bond Future	6.55	106.0452	105.9650	106.0452	0.00
24/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	2016	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
24/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	2041	2	2	2	0.00
24/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2066	2	2	2	0.00
24/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2568	3	3	3	0.00
24/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2598	3	3	3	0.00
24/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2627	3	3	3	0.00
24/10/2012	R208 On 01-November-12			Bond Future	6.62	101.5602	101.4749	101.5602	11,910.00
24/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1315	1	1	1	0.00
24/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6596	7	7	7	0.00
24/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5411	5	5	5	0.00
24/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
24/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	138	0	0	0	0.00
24/10/2012	R208 On 07-February-13			Bond Future	6.68	102.9835	102.8974	102.9835	3,000.00
24/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	458	0	0	0	12,250.00
24/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6729	7	7	7	0.00
24/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12301	12	12	12	0.00
24/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	7	0	0	0	0.00
24/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	202	0	0	0	0.00
24/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4824	5	5	5	0.00
24/10/2012	R208 On 02-May-13			Bond Future	6.74	100.8366	100.7496	100.8366	0.00
24/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2374	2	2	2	0.00
24/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2430	2	2	2	0.00
24/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2402	2	2	2	0.00
24/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2933	3	3	3	0.00
24/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2900	3	3	3	0.00
24/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	2965	3	3	3	0.00
24/10/2012	R209 On 01-November-12			Bond Future	8.50	78.3960	77.9164	78.3960	7,349.00
24/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3901	4	4	4	0.00
24/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	25	0	0	0	0.00
24/10/2012	R209 On 07-February-13			Bond Future	8.58	79.4946	79.0086	79.4946	4,200.00
24/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	2988	3	3	3	0.00
24/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	3876	4	4	4	0.00
24/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5024	5	5	5	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
24/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1300	1	1	1	0.00
24/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1914	2	2	2	14,000.00
24/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2614	2	3	2	11,000.00
24/10/2012	R209 On 02-May-13			Bond Future	8.66	77.3148	76.8230	77.3148	0.00
24/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2326	2	2	2	0.00
24/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2299	2	2	2	0.00
24/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2273	2	2	2	0.00
24/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7916	8	8	8	0.00
24/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7853	7	8	7	0.00
24/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7790	7	8	7	0.00
24/10/2012	R210 On 01-November-12			Bond Future	158.10	158.4083	158.1041	158.4083	2,224.00
24/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13114	13	13	13	0.00
24/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13104	13	13	13	0.00
24/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13094	13	13	13	0.00
24/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R211 On 01-November-12			Bond Future	123.61	123.5186	123.6062	123.5186	703.00
24/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1616	2	2	2	0.00
24/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1596	2	2	2	0.00
24/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1606	2	2	2	0.00
24/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R212 On 01-November-12			Bond Future	129.23	128.4919	129.2298	128.4919	3,084.00
24/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	7240	7	7	7	0.00
24/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	7230	6	7	6	0.00
24/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	7220	6	7	6	0.00
24/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
24/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
24/10/2012	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
24/10/2012	R213 On 01-November-12			Bond Future	8.30	89.6664	89.1321	89.6664	6,762.00
24/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	3	0	0	0	140.00
24/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	4171	5	4	5	0.00
24/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	8	0	0	0	0.00
24/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	4877	4	5	4	0.00
24/10/2012	R213 On 07-February-13			Bond Future	8.39	90.9230	90.3817	90.9230	0.00
24/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5517	6	6	6	0.00
24/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1407	1	1	1	0.00
24/10/2012	R213 On 02-May-13			Bond Future	8.46	88.4887	87.9410	88.4887	0.00
24/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2197	2	2	2	0.00
24/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2251	3	2	3	0.00
24/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2224	3	2	3	0.00
24/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7479	7	7	7	0.00
24/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7417	7	7	7	0.00
24/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7542	7	8	7	0.00
24/10/2012	R214 On 01-November-12			Bond Future	8.53	80.1170	79.6116	80.1170	1,714.00
24/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
24/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	4765	4	5	4	0.00
24/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	4861	4	5	4	0.00
24/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	4957	4	5	4	0.00