



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 13/08/2012 To: 13/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	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
13/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	2025 On 01-November-12			Bond Future	107.20	107.2081	107.1994	107.2081	4,417.00
13/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	7209	7	7	7	0.00
13/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	7199	7	7	7	0.00
13/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	7189	7	7	7	0.00
13/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
13/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
13/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
13/08/2012	2038 On 01-November-12			Bond Future	104.28	104.2898	104.2833	104.2898	0.00
13/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5293	5	5	5	0.00
13/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5273	5	5	5	0.00
13/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5283	5	5	5	0.00
13/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
13/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
13/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
13/08/2012	2050 On 01-November-12			Bond Future	111.08	111.0833	111.0761	111.0833	0.00
13/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	7086	7	7	7	0.00
13/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	7076	7	7	7	0.00
13/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	7066	7	7	7	0.00
13/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
13/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
13/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
13/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	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
13/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	AL7T On 01-November-12			Index Future	468.55	469.8320	468.5510	469.8320	13.00
13/08/2012	AL7T On 07-February-13			Index Future	475.29	476.5830	475.2870	476.5830	0.00
13/08/2012	ALBI On 01-November-12			Index Future	421.85	422.8690	421.8490	422.8690	885.00
13/08/2012	ALBI On 07-February-13			Index Future	427.91	428.9460	427.9130	428.9460	118.00
13/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	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
13/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2012	EL28 On 01-November-12			Bond Future	107.39	107.3904	107.3904	107.3904	0.00
13/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	1400	1	1	1	0.00
13/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	1390	1	1	1	0.00
13/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	1380	1	1	1	0.00
13/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
13/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
13/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
13/08/2012	ES33 On 01-November-12			Bond Future	8.72	89.8140	89.4194	89.8140	303.00
13/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4007	4	4	4	0.00
13/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/08/2012	ES33 On 07-February-13			Bond Future	8.81	91.1046	90.7049	91.1046	0.00
13/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
13/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
13/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
13/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2302	2	2	2	0.00
13/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2214	2	2	2	0.00
13/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2391	2	2	2	0.00
13/08/2012	GOVI On 01-November-12			GOVI	421.79	422.7580	421.7880	422.7580	236.00
13/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	178280	19	18	19	0.00
13/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
13/08/2012	GOVI On 07-February-13			GOVI	427.85	428.8330	427.8510	428.8330	0.00
13/08/2012	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
13/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
13/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
13/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	51590	4	5	4	0.00
13/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	51490	4	5	4	0.00
13/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	51390	4	5	4	0.00
13/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2012	IGOV On 01-November-12			Index Future	186.20	185.7960	186.1950	185.7960	592.00
13/08/2012	IGOV On 07-February-13			Index Future	188.87	188.4660	188.8720	188.4660	14.00
13/08/2012	ILBI On 01-November-12			Index Future	502.98	501.8950	502.9770	501.8950	0.00
13/08/2012	ILBI On 07-February-13			Index Future	509.98	508.8740	509.9770	508.8740	169.00
13/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/08/2012	JBAF On 15-August-12			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
13/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.06	94.9500	94.9400	94.9500	44,760.00
13/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.00	95.0200	95.0000	95.0200	0.00
13/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.97	95.0500	95.0300	95.0500	0.00
13/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.93	95.0900	95.0700	95.0900	840.00
13/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.92	95.0900	95.0800	95.0900	0.00
13/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0900	95.0800	95.0900	1,000.00
13/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	5.00	95.0000	95.0000	95.0000	500.00
13/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	1,700.00
13/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.29	94.7300	94.7100	94.7300	1,500.00
13/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.45	94.5800	94.5500	94.5800	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
13/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	0.00
13/08/2012	R023 On 01-November-12			Bond Future	7.23	105.6115	105.1588	105.6115	561.00
13/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	1256	1	1	1	0.00
13/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	1330	1	1	1	0.00
13/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	1405	1	1	1	0.00
13/08/2012	R023 On 07-February-13			Bond Future	7.30	107.1291	106.6705	107.1291	0.00
13/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	1835	1	2	1	0.00
13/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	1761	1	2	1	0.00
13/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	1908	1	2	1	0.00
13/08/2012	R023 On 02-May-13			Bond Future	7.35	104.6132	104.1483	104.6132	0.00
13/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	2095	2	2	2	0.00
13/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	2167	2	2	2	0.00
13/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	2240	2	2	2	0.00
13/08/2012	R157 On 01-November-12			Bond Future	5.69	122.3608	122.2330	122.3608	15,729.00
13/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	661	1	1	1	5,630.00
13/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1669	2	2	2	0.00
13/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	82	0	0	0	0.00
13/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	410	0	0	0	0.00
13/08/2012	R157 On 07-February-13			Bond Future	5.74	124.1192	123.9901	124.1192	0.00
13/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1678	2	2	2	0.00
13/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	254	0	0	0	0.00
13/08/2012	R157 On 02-May-13			Bond Future	5.74	118.9361	118.8051	118.9361	0.00
13/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	516	1	1	1	0.00
13/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	533	1	1	1	0.00

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13/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	524	1	1	1	0.00
13/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1463	1	1	1	0.00
13/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1447	1	1	1	0.00
13/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1479	1	1	1	0.00
13/08/2012	R186 On 01-November-12			Bond Future	7.50	130.2780	129.8132	130.2780	34,550.00
13/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	4626	5	5	5	1,858.00
13/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	5902	6	6	6	0.00
13/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	12557	13	13	13	0.00
13/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	9882	10	10	10	0.00
13/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	276	0	0	0	0.00
13/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	100	0	0	0	1,858.00
13/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	957	1	1	1	0.00
13/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1425	1	1	1	0.00
13/08/2012	R186 On 07-February-13			Bond Future	7.57	126.8594	126.3885	126.8594	1,750.00
13/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1975	2	2	2	10,300.00
13/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	9901	10	10	10	0.00
13/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1392	1	1	1	0.00
13/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	7822	8	8	8	0.00
13/08/2012	R186 On 02-May-13			Bond Future	7.62	128.5170	128.0397	128.5170	0.00
13/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	4255	5	4	5	0.00
13/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4298	5	4	5	0.00
13/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	4341	5	4	5	0.00
13/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6461	6	6	6	0.00
13/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	6517	6	7	6	0.00
13/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6575	6	7	6	0.00
13/08/2012	R189 On 01-November-12			Bond Future	214.56	214.5876	214.5622	214.5876	0.00
13/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4438	4	4	4	0.00
13/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4448	4	4	4	0.00
13/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4428	4	4	4	0.00

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13/08/2012	R197 On	01-November-12			Bond Future	273.23	273.2554	273.2331	273.2554	5,528.00
13/08/2012	R197 On	01-November-12	266.99	Call	Bond Future	6243	6	6	6	0.00
13/08/2012	R197 On	01-November-12	267.00	Call	Bond Future	6233	6	6	6	0.00
13/08/2012	R197 On	01-November-12	267.01	Call	Bond Future	6223	6	6	6	0.00
13/08/2012	R197 On	01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R197 On	01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R197 On	01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R201 On	01-November-12			Bond Future	5.08	110.6821	110.5878	110.6821	1,560.00
13/08/2012	R201 On	01-November-12	5.11	Call	Bond Future	331	0	0	0	0.00
13/08/2012	R201 On	01-November-12	5.11	Put	Bond Future	269	0	0	0	0.00
13/08/2012	R201 On	07-February-13			Bond Future	5.03	107.8636	107.7686	107.8636	0.00
13/08/2012	R201 On	07-February-13	4.98	Call	Bond Future	380	0	0	0	0.00
13/08/2012	R201 On	07-February-13	4.98	Put	Bond Future	475	0	0	0	0.00
13/08/2012	R201 On	02-May-13			Bond Future	4.93	109.2730	109.1765	109.2730	0.00
13/08/2012	R201 On	02-May-13	4.04	Call	Bond Future	74	0	0	0	0.00
13/08/2012	R201 On	02-May-13	4.06	Call	Bond Future	78	0	0	0	0.00
13/08/2012	R201 On	02-May-13	4.05	Call	Bond Future	76	0	0	0	0.00
13/08/2012	R201 On	02-May-13	4.05	Put	Bond Future	1499	1	1	1	0.00
13/08/2012	R201 On	02-May-13	4.06	Put	Bond Future	1485	1	1	1	0.00
13/08/2012	R201 On	02-May-13	4.04	Put	Bond Future	1513	1	2	1	0.00
13/08/2012	R202 On	01-November-12			Bond Future	201.74	200.2697	201.7397	200.2697	48,828.00
13/08/2012	R202 On	01-November-12	191.99	Call	Bond Future	9750	8	10	8	0.00
13/08/2012	R202 On	01-November-12	192.00	Call	Bond Future	9740	8	10	8	0.00
13/08/2012	R202 On	01-November-12	192.01	Call	Bond Future	9730	8	10	8	0.00
13/08/2012	R202 On	01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R202 On	01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R202 On	01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R203 On	01-November-12			Bond Future	6.11	110.2181	110.0349	110.2181	4,837.00
13/08/2012	R203 On	01-November-12	6.87	Call	Bond Future	3351	4	3	4	0.00
13/08/2012	R203 On	01-November-12	6.87	Put	Bond Future	105	0	0	0	0.00
13/08/2012	R203 On	07-February-13			Bond Future	6.17	111.8020	111.6166	111.8020	6,300.00
13/08/2012	R203 On	07-February-13	6.11	Call	Bond Future	1278	1	1	1	6,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3534	4	4	4	0.00
13/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	397	0	0	0	0.00
13/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1518	1	2	1	0.00
13/08/2012	R203 On 02-May-13			Bond Future	6.20	109.1039	108.9159	109.1039	8.00
13/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1251	1	1	1	0.00
13/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1267	1	1	1	0.00
13/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1284	1	1	1	0.00
13/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2416	2	2	2	0.00
13/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2439	2	2	2	0.00
13/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2463	2	2	2	0.00
13/08/2012	R204 On 01-November-12			Bond Future	6.40	111.2647	111.0198	111.2647	3,783.00
13/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4342	5	4	5	0.00
13/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	131	0	0	0	0.00
13/08/2012	R204 On 07-February-13			Bond Future	6.46	108.8325	108.5846	108.8325	0.00
13/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4611	5	5	5	0.00
13/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	511	0	1	0	0.00
13/08/2012	R204 On 02-May-13			Bond Future	6.49	110.2545	110.0031	110.2545	0.00
13/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1820	2	2	2	0.00
13/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1842	2	2	2	0.00
13/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1863	2	2	2	0.00
13/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2757	3	3	3	0.00
13/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2784	3	3	3	0.00
13/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2812	3	3	3	0.00
13/08/2012	R206 On 01-November-12			Bond Future	5.17	105.0249	104.9682	105.0249	1,120.00
13/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	134	0	0	0	0.00
13/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	274	0	0	0	0.00
13/08/2012	R206 On 07-February-13			Bond Future	5.10	102.7687	102.7118	102.7687	0.00
13/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	159	0	0	0	0.00
13/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	466	0	0	0	0.00
13/08/2012	R206 On 02-May-13			Bond Future	4.90	104.1117	104.0537	104.1117	0.00
13/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	52	0	0	0	0.00
13/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	54	0	0	0	0.00
13/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	53	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
13/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1088	1	1	1	0.00
13/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	1081	1	1	1	0.00
13/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1094	1	1	1	0.00
13/08/2012	R207 On 01-November-12			Bond Future	6.69	105.7074	105.4109	105.7074	19,077.00
13/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5123	5	5	5	0.00
13/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	139	0	0	0	0.00
13/08/2012	R207 On 07-February-13			Bond Future	6.75	103.5865	103.2864	103.5865	0.00
13/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5474	6	5	6	0.00
13/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	568	1	1	1	0.00
13/08/2012	R207 On 02-May-13			Bond Future	6.80	104.9401	104.6358	104.9401	0.00
13/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1764	2	2	2	0.00
13/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1785	2	2	2	0.00
13/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1807	2	2	2	0.00
13/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3638	3	4	3	0.00
13/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3671	4	4	4	0.00
13/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3705	4	4	4	0.00
13/08/2012	R208 On 01-November-12			Bond Future	6.84	100.4501	100.0945	100.4501	9,422.00
13/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1431	2	1	2	0.00
13/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5397	6	5	6	0.00
13/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4352	5	4	5	0.00
13/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	322	0	0	0	12,250.00
13/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	182	0	0	0	0.00
13/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1635	1	2	1	0.00
13/08/2012	R208 On 07-February-13			Bond Future	6.91	101.8936	101.5334	101.8936	1,980.00
13/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	534	1	1	1	12,250.00
13/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5884	6	6	6	0.00
13/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	722	1	1	1	0.00
13/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6265	6	6	6	0.00
13/08/2012	R208 On 02-May-13			Bond Future	6.95	99.8303	99.4652	99.8303	0.00
13/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2138	2	2	2	0.00
13/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2162	2	2	2	0.00
13/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2113	2	2	2	0.00
13/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3989	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3917	4	4	4	0.00
13/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3953	4	4	4	0.00
13/08/2012	R209 On 01-November-12			Bond Future	8.09	81.8366	81.4326	81.8366	7,426.00
13/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	7818	8	8	8	0.00
13/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	425	0	0	0	0.00
13/08/2012	R209 On 07-February-13			Bond Future	8.16	83.0125	82.6032	83.0125	0.00
13/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	8785	9	9	9	0.00
13/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1466	1	1	1	0.00
13/08/2012	R209 On 02-May-13			Bond Future	8.21	80.9541	80.5393	80.9541	0.00
13/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	4200	4	4	4	0.00
13/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	4277	5	4	5	0.00
13/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	4238	4	4	4	0.00
13/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6076	6	6	6	0.00
13/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6025	6	6	6	0.00
13/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6127	6	6	6	0.00
13/08/2012	R210 On 01-November-12			Bond Future	152.29	152.2990	152.2881	152.2990	3,362.00
13/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7298	7	7	7	0.00
13/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7288	7	7	7	0.00
13/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7278	7	7	7	0.00
13/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R211 On 01-November-12			Bond Future	122.62	122.6353	122.6222	122.6353	480.00
13/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	632	1	1	1	0.00
13/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	612	1	1	1	0.00
13/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	622	1	1	1	0.00
13/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R212 On 01-November-12			Bond Future	125.50	125.5114	125.5010	125.5114	5,084.00
13/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3511	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3501	4	4	4	0.00
13/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3491	4	3	4	0.00
13/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
13/08/2012	R213 On 01-November-12			Bond Future	7.93	92.8885	92.3873	92.8885	4,830.00
13/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1814	2	2	2	140.00
13/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	7834	8	8	8	0.00
13/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	416	0	0	0	0.00
13/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3434	3	3	3	0.00
13/08/2012	R213 On 07-February-13			Bond Future	8.00	94.2233	93.7154	94.2233	0.00
13/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	8829	9	9	9	0.00
13/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1386	1	1	1	0.00
13/08/2012	R213 On 02-May-13			Bond Future	8.05	91.9176	91.4029	91.9176	0.00
13/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	4142	4	4	4	0.00
13/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	4220	4	4	4	0.00
13/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	4181	4	4	4	0.00
13/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	5974	6	6	6	0.00
13/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	5924	6	6	6	0.00
13/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6025	6	6	6	0.00
13/08/2012	R214 On 01-November-12			Bond Future	8.11	83.8667	83.4369	83.8667	1,700.00
13/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
13/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	940	1	1	1	0.00
13/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	1036	1	1	1	0.00
13/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	1132	1	1	1	0.00