



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 27/08/2012 To: 27/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	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
27/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	2025 On 01-November-12			Bond Future	106.73	106.7397	106.7312	106.7397	4,417.00
27/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6741	7	7	7	0.00
27/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6731	7	7	7	0.00
27/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6721	7	7	7	0.00
27/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
27/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
27/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
27/08/2012	2038 On 01-November-12			Bond Future	104.40	104.4029	104.3961	104.4029	0.00
27/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5406	5	5	5	0.00
27/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5386	5	5	5	0.00
27/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5396	5	5	5	0.00
27/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
27/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
27/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
27/08/2012	2050 On 01-November-12			Bond Future	110.70	110.7112	110.7043	110.7112	0.00
27/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6714	7	7	7	0.00
27/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6704	7	7	7	0.00
27/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6694	7	7	7	0.00
27/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
27/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
27/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
27/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	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
27/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	AL7T On 01-November-12			Index Future	467.63	467.8080	467.6280	467.8080	13.00
27/08/2012	AL7T On 07-February-13			Index Future	474.36	474.5410	474.3600	474.5410	0.00
27/08/2012	ALBI On 01-November-12			Index Future	419.72	420.0450	419.7150	420.0450	893.00
27/08/2012	ALBI On 07-February-13			Index Future	425.76	426.0900	425.7570	426.0900	118.00
27/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	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
27/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2012	EL28 On 01-November-12			Bond Future	108.28	108.2828	108.2759	108.2828	0.00
27/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2286	2	2	2	0.00
27/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2276	2	2	2	0.00
27/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2266	2	2	2	0.00
27/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
27/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
27/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
27/08/2012	ES33 On 01-November-12			Bond Future	8.93	87.8600	87.6097	87.8600	303.00
27/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2197	2	2	2	0.00
27/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
27/08/2012	ES33 On 07-February-13			Bond Future	9.03	89.1244	88.8709	89.1244	0.00
27/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
27/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
27/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
27/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4048	4	4	4	0.00
27/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4136	4	4	4	0.00
27/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4225	4	4	4	0.00
27/08/2012	GOVI On 01-November-12			GOVI	420.01	420.3030	420.0130	420.3030	239.00
27/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	160530	16	16	16	0.00
27/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
27/08/2012	GOVI On 07-February-13			GOVI	426.06	426.3520	426.0590	426.3520	0.00
27/08/2012	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
27/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
27/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
27/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	69510	7	7	7	0.00
27/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	69410	7	7	7	0.00
27/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	69310	7	7	7	0.00
27/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/08/2012	IGOV On 01-November-12			Index Future	185.48	185.4700	185.4760	185.4700	592.00
27/08/2012	IGOV On 07-February-13			Index Future	188.15	188.1390	188.1460	188.1390	14.00
27/08/2012	ILBI On 01-November-12			Index Future	502.08	502.1670	502.0820	502.1670	0.00
27/08/2012	ILBI On 07-February-13			Index Future	509.08	509.1690	509.0840	509.1690	169.00
27/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.00	95.0200	95.0000	95.0200	44,760.00
27/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.96	95.0600	95.0400	95.0600	0.00
27/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.86	95.1500	95.1400	95.1500	0.00
27/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.82	95.1900	95.1800	95.1900	840.00
27/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.80	95.2000	95.2000	95.2000	0.00
27/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.79	95.2000	95.2100	95.2000	0.00
27/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.79	95.2000	95.2100	95.2000	1,000.00
27/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.85	95.1500	95.1500	95.1500	500.00
27/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0500	95.0400	95.0500	1,700.00
27/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.09	94.9100	94.9100	94.9100	1,500.00
27/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.25	94.7500	94.7500	94.7500	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
27/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.41	94.5900	94.5900	94.5900	0.00
27/08/2012	R023 On 01-November-12			Bond Future	7.21	105.3764	105.2673	105.3764	1,049.00
27/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	1222	1	1	1	0.00
27/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	1147	1	1	1	0.00
27/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	1297	1	1	1	0.00
27/08/2012	R023 On 07-February-13			Bond Future	7.29	106.8928	106.7826	106.8928	0.00
27/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	1649	2	2	2	0.00
27/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	1723	2	2	2	0.00
27/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	1796	2	2	2	0.00
27/08/2012	R023 On 02-May-13			Bond Future	7.34	104.3704	104.2585	104.3704	0.00
27/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	2057	2	2	2	0.00
27/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1985	2	2	2	0.00
27/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	2129	2	2	2	0.00
27/08/2012	R157 On 01-November-12			Bond Future	5.59	122.5622	122.5308	122.5622	15,729.00
27/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	844	1	1	1	5,630.00
27/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1936	2	2	2	0.00
27/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	51	0	0	0	0.00
27/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	294	0	0	0	0.00
27/08/2012	R157 On 07-February-13			Bond Future	5.62	124.3260	124.2947	124.3260	100.00
27/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1966	2	2	2	0.00
27/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	237	0	0	0	0.00
27/08/2012	R157 On 02-May-13			Bond Future	5.61	119.1417	119.1097	119.1417	0.00
27/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	658	1	1	1	0.00
27/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	668	1	1	1	0.00

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27/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	677	1	1	1	0.00
27/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1287	1	1	1	0.00
27/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1302	1	1	1	0.00
27/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1316	1	1	1	0.00
27/08/2012	R186 On 01-November-12			Bond Future	7.63	128.7174	128.4681	128.7174	35,648.00
27/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	3643	4	4	4	1,858.00
27/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	4808	5	5	5	0.00
27/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	8610	9	9	9	0.00
27/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	11238	11	11	11	0.00
27/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	126	0	0	0	1,858.00
27/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	348	0	0	0	0.00
27/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1209	1	1	1	0.00
27/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1787	2	2	2	0.00
27/08/2012	R186 On 07-February-13			Bond Future	7.71	125.2790	125.0267	125.2790	1,750.00
27/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	8877	9	9	9	0.00
27/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2422	3	2	3	670.00
27/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1657	2	2	2	10,300.00
27/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8865	9	9	9	0.00
27/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	7020	7	7	7	0.00
27/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1730	2	2	2	0.00
27/08/2012	R186 On 02-May-13			Bond Future	7.77	126.9121	126.6562	126.9121	0.00
27/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	3930	4	4	4	0.00
27/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	3851	4	4	4	0.00
27/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	3891	4	4	4	0.00
27/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7493	7	7	7	0.00
27/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7554	7	8	7	0.00
27/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	7433	7	7	7	0.00
27/08/2012	R189 On 01-November-12			Bond Future	214.22	214.2433	214.2181	214.2433	0.00
27/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4782	5	5	5	0.00
27/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4792	5	5	5	0.00

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27/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4772	5	5	5	0.00
27/08/2012	R197 On 01-November-12			Bond Future	272.21	272.2308	272.2093	272.2308	5,528.00
27/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5219	5	5	5	0.00
27/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5209	5	5	5	0.00
27/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5199	5	5	5	0.00
27/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R201 On 01-November-12			Bond Future	4.94	110.9107	110.8863	110.9107	1,560.00
27/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	517	1	1	1	0.00
27/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	156	0	0	0	0.00
27/08/2012	R201 On 07-February-13			Bond Future	4.86	108.0978	108.0735	108.0978	0.00
27/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	588	1	1	1	0.00
27/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	378	0	0	0	0.00
27/08/2012	R201 On 02-May-13			Bond Future	4.74	109.5069	109.4820	109.5069	0.00
27/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	137	0	0	0	0.00
27/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	143	0	0	0	0.00
27/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	140	0	0	0	0.00
27/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1257	1	1	1	0.00
27/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1244	1	1	1	0.00
27/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1271	1	1	1	0.00
27/08/2012	R202 On 01-November-12			Bond Future	199.93	199.9431	199.9304	199.9431	49,243.00
27/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7940	8	8	8	0.00
27/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7930	8	8	8	0.00
27/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7920	8	8	8	0.00
27/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R203 On 01-November-12			Bond Future	6.11	110.1309	110.0640	110.1309	4,837.00
27/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3367	3	3	3	0.00
27/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	92	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
27/08/2012	R203 On 07-February-13			Bond Future	6.16	111.7158	111.6483	111.7158	6,300.00
27/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1324	1	1	1	12,600.00
27/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3576	4	4	4	0.00
27/08/2012	R203 On 07-February-13	6.65	Call	Bond Future	2676	3	3	3	0.00
27/08/2012	R203 On 07-February-13	6.65	Put	Bond Future	672	1	1	1	30,250.00
27/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	407	0	0	0	0.00
27/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1533	2	2	2	0.00
27/08/2012	R203 On 02-May-13			Bond Future	6.19	109.0131	108.9445	109.0131	8.00
27/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1278	1	1	1	0.00
27/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1246	1	1	1	0.00
27/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1262	1	1	1	0.00
27/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2405	2	2	2	0.00
27/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2429	2	2	2	0.00
27/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2382	2	2	2	0.00
27/08/2012	R204 On 01-November-12			Bond Future	6.41	111.0311	110.9520	111.0311	3,741.00
27/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4250	4	4	4	0.00
27/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	107	0	0	0	0.00
27/08/2012	R204 On 07-February-13			Bond Future	6.47	108.5978	108.5181	108.5978	0.00
27/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4589	5	5	5	0.00
27/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	556	1	1	1	0.00
27/08/2012	R204 On 02-May-13			Bond Future	6.51	110.0133	109.9323	110.0133	0.00
27/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1875	2	2	2	0.00
27/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1917	2	2	2	0.00
27/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1896	2	2	2	0.00
27/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2909	3	3	3	0.00
27/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2882	3	3	3	0.00
27/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2937	3	3	3	0.00
27/08/2012	R206 On 01-November-12			Bond Future	5.08	105.0909	105.0762	105.0909	1,120.00
27/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	163	0	0	0	0.00
27/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	195	0	0	0	0.00
27/08/2012	R206 On 07-February-13			Bond Future	4.98	102.8378	102.8234	102.8378	0.00
27/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	188	0	0	0	0.00
27/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	384	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
27/08/2012	R206 On 02-May-13			Bond Future	4.74	104.1784	104.1636	104.1784	0.00
27/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	62	0	0	0	0.00
27/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	63	0	0	0	0.00
27/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	63	0	0	0	0.00
27/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	981	1	1	1	0.00
27/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	987	1	1	1	0.00
27/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	993	1	1	1	0.00
27/08/2012	R207 On 01-November-12			Bond Future	6.71	105.3377	105.2519	105.3377	19,077.00
27/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	4946	5	5	5	0.00
27/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	121	0	0	0	0.00
27/08/2012	R207 On 07-February-13			Bond Future	6.78	103.2137	103.1271	103.2137	0.00
27/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5376	5	5	5	0.00
27/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	629	1	1	1	0.00
27/08/2012	R207 On 02-May-13			Bond Future	6.83	104.5592	104.4712	104.5592	0.00
27/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1810	2	2	2	0.00
27/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1853	2	2	2	0.00
27/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1831	2	2	2	0.00
27/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3882	4	4	4	0.00
27/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3848	4	4	4	0.00
27/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3916	4	4	4	0.00
27/08/2012	R208 On 01-November-12			Bond Future	6.87	99.9519	99.8910	99.9519	9,343.00
27/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1274	1	1	1	0.00
27/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4139	4	4	4	0.00
27/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5183	5	5	5	0.00
27/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	172	0	0	0	0.00
27/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	312	0	0	0	12,250.00
27/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1681	2	2	2	0.00
27/08/2012	R208 On 07-February-13			Bond Future	6.94	101.3903	101.3290	101.3903	1,980.00
27/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	520	1	1	1	12,250.00
27/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5729	6	6	6	0.00
27/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	770	1	1	1	0.00
27/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6454	6	6	6	0.00
27/08/2012	R208 On 02-May-13			Bond Future	6.99	99.3173	99.2549	99.3173	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
27/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2161	2	2	2	0.00
27/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2186	2	2	2	0.00
27/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2137	2	2	2	0.00
27/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	4224	4	4	4	0.00
27/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	4150	4	4	4	0.00
27/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	4187	4	4	4	0.00
27/08/2012	R209 On 01-November-12			Bond Future	8.31	79.7758	79.5200	79.7758	7,428.00
27/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	6086	6	6	6	0.00
27/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	606	1	1	1	0.00
27/08/2012	R209 On 07-February-13			Bond Future	8.38	80.9238	80.6647	80.9238	0.00
27/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	7350	8	7	8	0.00
27/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1969	2	2	2	0.00
27/08/2012	R209 On 02-May-13			Bond Future	8.44	78.8357	78.5729	78.8357	0.00
27/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3524	4	4	4	0.00
27/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3557	4	4	4	0.00
27/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3591	4	4	4	0.00
27/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	7305	7	7	7	0.00
27/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	7361	7	7	7	0.00
27/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	7417	7	7	7	0.00
27/08/2012	R210 On 01-November-12			Bond Future	152.74	152.7484	152.7377	152.7484	3,414.00
27/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7748	8	8	8	0.00
27/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7728	8	8	8	0.00
27/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7738	8	8	8	0.00
27/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R211 On 01-November-12			Bond Future	122.19	122.2010	122.1882	122.2010	650.00
27/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	198	0	0	0	0.00
27/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	188	0	0	0	0.00
27/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	178	0	0	0	0.00
27/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R211 On 01-November-12	122.00	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
27/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R212 On 01-November-12			Bond Future	125.36	125.3732	125.3630	125.3732	5,084.00
27/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3373	3	3	3	0.00
27/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3353	3	3	3	0.00
27/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3363	3	3	3	0.00
27/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
27/08/2012	R213 On 01-November-12			Bond Future	8.11	90.9756	90.7585	90.9756	4,907.00
27/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1111	1	1	1	140.00
27/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	6351	7	6	7	0.00
27/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	561	1	1	1	0.00
27/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	4359	4	4	4	0.00
27/08/2012	R213 On 07-February-13			Bond Future	8.19	92.2848	92.0649	92.2848	0.00
27/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	7601	8	8	8	0.00
27/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1808	2	2	2	0.00
27/08/2012	R213 On 02-May-13			Bond Future	8.25	89.9509	89.7280	89.9509	0.00
27/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3580	4	4	4	0.00
27/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	3614	4	4	4	0.00
27/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	3649	4	4	4	0.00
27/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	7028	7	7	7	0.00
27/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	7083	7	7	7	0.00
27/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	7138	7	7	7	0.00
27/08/2012	R214 On 01-November-12			Bond Future	8.33	81.6748	81.4035	81.6748	1,714.00
27/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
27/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	2973	3	3	3	0.00
27/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	3069	3	3	3	0.00
27/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	3165	3	3	3	0.00