



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 29/08/2012 To: 29/08/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	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
29/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	2025 On 01-November-12			Bond Future	106.72	106.7300	106.7177	106.7300	4,417.00
29/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6728	7	7	7	0.00
29/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6718	7	7	7	0.00
29/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6708	7	7	7	0.00
29/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
29/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
29/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
29/08/2012	2038 On 01-November-12			Bond Future	104.39	104.3965	104.3893	104.3965	0.00
29/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5399	5	5	5	0.00
29/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5379	5	5	5	0.00
29/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5389	5	5	5	0.00
29/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
29/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
29/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
29/08/2012	2050 On 01-November-12			Bond Future	110.70	110.7048	110.6977	110.7048	0.00
29/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6708	7	7	7	0.00
29/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6698	7	7	7	0.00
29/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6688	7	7	7	0.00
29/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
29/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
29/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
29/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	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
29/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	AL7T On 01-November-12			Index Future	469.12	468.3820	469.1210	468.3820	13.00
29/08/2012	AL7T On 07-February-13			Index Future	475.84	475.0940	475.8420	475.0940	0.00
29/08/2012	ALBI On 01-November-12			Index Future	421.13	420.4270	421.1270	420.4270	893.00
29/08/2012	ALBI On 07-February-13			Index Future	427.16	426.4510	427.1610	426.4510	118.00
29/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	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
29/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2012	EL28 On 01-November-12			Bond Future	108.98	108.7001	108.9758	108.7001	0.00
29/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2986	3	3	3	0.00
29/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2976	3	3	3	0.00
29/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2966	3	3	3	0.00
29/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
29/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
29/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
29/08/2012	ES33 On 01-November-12			Bond Future	8.88	87.7098	88.0368	87.7098	303.00
29/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2624	2	3	2	0.00
29/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
29/08/2012	ES33 On 07-February-13			Bond Future	8.98	88.9667	89.2984	88.9667	0.00
29/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
29/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
29/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
29/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3620	4	4	4	0.00
29/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3709	4	4	4	0.00
29/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3798	4	4	4	0.00
29/08/2012	GOVI On 01-November-12			GOVI	421.37	420.7200	421.3680	420.7200	239.00
29/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	174080	17	17	17	0.00
29/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
29/08/2012	GOVI On 07-February-13			GOVI	427.41	426.7480	427.4060	426.7480	0.00
29/08/2012	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
29/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
29/08/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
29/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	56040	6	6	6	0.00
29/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	55940	6	6	6	0.00
29/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	55840	6	6	6	0.00
29/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2012	IGOV On 01-November-12			Index Future	185.59	185.4610	185.5900	185.4610	592.00
29/08/2012	IGOV On 07-February-13			Index Future	188.25	188.1180	188.2490	188.1180	14.00
29/08/2012	ILBI On 01-November-12			Index Future	502.13	502.0460	502.1330	502.0460	0.00
29/08/2012	ILBI On 07-February-13			Index Future	509.14	509.0480	509.1390	509.0480	169.00
29/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	44,760.00
29/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.96	95.0300	95.0400	95.0300	0.00
29/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.86	95.1200	95.1400	95.1200	0.00
29/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.80	95.1800	95.2000	95.1800	840.00
29/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.78	95.2000	95.2200	95.2000	0.00
29/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.78	95.2100	95.2200	95.2100	0.00
29/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.78	95.2100	95.2200	95.2100	1,000.00
29/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.83	95.1500	95.1700	95.1500	500.00
29/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.93	95.0400	95.0700	95.0400	1,700.00
29/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9100	94.9400	94.9100	1,500.00
29/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.21	94.7400	94.7900	94.7400	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
29/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.37	94.5900	94.6300	94.5900	0.00
29/08/2012	R023 On 01-November-12			Bond Future	7.14	105.5442	105.7879	105.5442	1,049.00
29/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	701	1	1	1	0.00
29/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	626	1	1	1	0.00
29/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	776	1	1	1	0.00
29/08/2012	R023 On 07-February-13			Bond Future	7.21	107.0566	107.3039	107.0566	0.00
29/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	1128	1	1	1	0.00
29/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	1201	1	1	1	0.00
29/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	1275	2	1	2	0.00
29/08/2012	R023 On 02-May-13			Bond Future	7.26	104.5359	104.7856	104.5359	0.00
29/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1530	2	2	2	0.00
29/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1458	2	1	2	0.00
29/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1602	2	2	2	0.00
29/08/2012	R157 On 01-November-12			Bond Future	5.52	122.6344	122.7312	122.6344	15,729.00
29/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	976	1	1	1	5,630.00
29/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2119	2	2	2	0.00
29/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	34	0	0	0	0.00
29/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	226	0	0	0	0.00
29/08/2012	R157 On 07-February-13			Bond Future	5.55	124.3917	124.4899	124.3917	100.00
29/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2121	2	2	2	0.00
29/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	197	0	0	0	0.00
29/08/2012	R157 On 02-May-13			Bond Future	5.53	119.2077	119.3063	119.2077	0.00
29/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	735	1	1	1	0.00
29/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	745	1	1	1	0.00

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29/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	756	1	1	1	0.00
29/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1169	1	1	1	0.00
29/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1183	1	1	1	0.00
29/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1197	1	1	1	0.00
29/08/2012	R186 On 01-November-12			Bond Future	7.55	128.8432	129.2780	128.8432	35,648.00
29/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	4128	4	4	4	1,858.00
29/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	5373	5	5	5	0.00
29/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	9328	9	9	9	0.00
29/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	12009	12	12	12	0.00
29/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	87	0	0	0	1,858.00
29/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	257	0	0	0	0.00
29/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	964	1	1	1	0.00
29/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1463	2	1	2	0.00
29/08/2012	R186 On 07-February-13			Bond Future	7.63	125.3988	125.8398	125.3988	1,750.00
29/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	9479	9	9	9	0.00
29/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2695	3	3	3	670.00
29/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1862	2	2	2	10,300.00
29/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8258	9	8	9	0.00
29/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	6480	7	6	7	0.00
29/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1519	2	2	2	0.00
29/08/2012	R186 On 02-May-13			Bond Future	7.68	127.0328	127.4788	127.0328	0.00
29/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	4264	4	4	4	0.00
29/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	4181	4	4	4	0.00
29/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4222	4	4	4	0.00
29/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7003	7	7	7	0.00
29/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7061	7	7	7	0.00
29/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6944	7	7	7	0.00
29/08/2012	R189 On 01-November-12			Bond Future	214.16	214.2076	214.1590	214.2076	0.00
29/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4841	5	5	5	0.00
29/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4851	5	5	5	0.00

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29/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4831	5	5	5	0.00
29/08/2012	R197 On 01-November-12			Bond Future	272.17	271.9640	272.1742	271.9640	5,528.00
29/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5184	5	5	5	0.00
29/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5174	5	5	5	0.00
29/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5164	5	5	5	0.00
29/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R201 On 01-November-12			Bond Future	4.88	110.9610	111.0148	110.9610	1,560.00
29/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	605	1	1	1	0.00
29/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	115	0	0	0	0.00
29/08/2012	R201 On 07-February-13			Bond Future	4.80	108.1421	108.1967	108.1421	0.00
29/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	658	1	1	1	0.00
29/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	325	0	0	0	0.00
29/08/2012	R201 On 02-May-13			Bond Future	4.66	109.5513	109.6058	109.5513	0.00
29/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	161	0	0	0	0.00
29/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	168	0	0	0	0.00
29/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	165	0	0	0	0.00
29/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1158	1	1	1	0.00
29/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1145	1	1	1	0.00
29/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1171	1	1	1	0.00
29/08/2012	R202 On 01-November-12			Bond Future	199.92	199.9313	199.9178	199.9313	49,243.00
29/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7928	8	8	8	0.00
29/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7918	8	8	8	0.00
29/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7908	8	8	8	0.00
29/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R203 On 01-November-12			Bond Future	6.04	110.2334	110.3541	110.2334	4,837.00
29/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3631	4	4	4	0.00
29/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	66	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
29/08/2012	R203 On 07-February-13			Bond Future	6.09	111.8131	111.9355	111.8131	6,300.00
29/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1459	1	1	1	12,600.00
29/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3805	4	4	4	0.00
29/08/2012	R203 On 07-February-13	6.65	Call	Bond Future	2878	3	3	3	0.00
29/08/2012	R203 On 07-February-13	6.65	Put	Bond Future	587	1	1	1	30,250.00
29/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	349	0	0	0	0.00
29/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1380	1	1	1	0.00
29/08/2012	R203 On 02-May-13			Bond Future	6.11	109.1111	109.2344	109.1111	8.00
29/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1394	1	1	1	0.00
29/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1359	1	1	1	0.00
29/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1376	1	1	1	0.00
29/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2230	2	2	2	0.00
29/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2253	2	2	2	0.00
29/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2207	2	2	2	0.00
29/08/2012	R204 On 01-November-12			Bond Future	6.34	111.1528	111.2982	111.1528	3,741.00
29/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4567	4	5	4	0.00
29/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	77	0	0	0	0.00
29/08/2012	R204 On 07-February-13			Bond Future	6.40	108.7146	108.8620	108.7146	0.00
29/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4860	5	5	5	0.00
29/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	483	1	0	1	0.00
29/08/2012	R204 On 02-May-13			Bond Future	6.44	110.1311	110.2797	110.1311	0.00
29/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2022	2	2	2	0.00
29/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2067	2	2	2	0.00
29/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2044	2	2	2	0.00
29/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2710	3	3	3	0.00
29/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2684	3	3	3	0.00
29/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2737	3	3	3	0.00
29/08/2012	R206 On 01-November-12			Bond Future	5.00	105.1229	105.1611	105.1229	1,120.00
29/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	203	0	0	0	0.00
29/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	151	0	0	0	0.00
29/08/2012	R206 On 07-February-13			Bond Future	4.89	102.8639	102.9027	102.8639	0.00
29/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	219	0	0	0	0.00
29/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	336	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
29/08/2012	R206 On 02-May-13			Bond Future	4.62	104.2044	104.2430	104.2044	0.00
29/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	73	0	0	0	0.00
29/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	74	0	0	0	0.00
29/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	75	0	0	0	0.00
29/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	913	1	1	1	0.00
29/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	919	1	1	1	0.00
29/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	925	1	1	1	0.00
29/08/2012	R207 On 01-November-12			Bond Future	6.65	105.4403	105.6293	105.4403	19,077.00
29/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5291	5	5	5	0.00
29/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	88	0	0	0	0.00
29/08/2012	R207 On 07-February-13			Bond Future	6.71	103.3115	103.5031	103.3115	0.00
29/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5674	6	6	6	0.00
29/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	551	1	1	1	0.00
29/08/2012	R207 On 02-May-13			Bond Future	6.76	104.6577	104.8512	104.6577	0.00
29/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1952	2	2	2	0.00
29/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1997	2	2	2	0.00
29/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1975	2	2	2	0.00
29/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3645	4	4	4	0.00
29/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3613	4	4	4	0.00
29/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3678	4	4	4	0.00
29/08/2012	R208 On 01-November-12			Bond Future	6.82	100.0308	100.2372	100.0308	9,343.00
29/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1419	1	1	1	0.00
29/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4423	4	4	4	0.00
29/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5491	5	5	5	0.00
29/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	133	0	0	0	0.00
29/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	250	0	0	0	12,250.00
29/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1480	2	1	2	0.00
29/08/2012	R208 On 07-February-13			Bond Future	6.88	101.4643	101.6736	101.4643	1,980.00
29/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	571	1	1	1	12,250.00
29/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5994	6	6	6	0.00
29/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	691	1	1	1	0.00
29/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6161	6	6	6	0.00
29/08/2012	R208 On 02-May-13			Bond Future	6.93	99.3918	99.6032	99.3918	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
29/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2295	2	2	2	0.00
29/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2321	2	2	2	0.00
29/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2270	2	2	2	0.00
29/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	4008	4	4	4	0.00
29/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3937	4	4	4	0.00
29/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3973	4	4	4	0.00
29/08/2012	R209 On 01-November-12			Bond Future	8.26	79.6187	79.9439	79.6187	7,428.00
29/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	6417	6	6	6	0.00
29/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	513	1	1	1	0.00
29/08/2012	R209 On 07-February-13			Bond Future	8.33	80.7597	81.0895	80.7597	0.00
29/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	7637	7	8	7	0.00
29/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1832	2	2	2	0.00
29/08/2012	R209 On 02-May-13			Bond Future	8.39	78.6689	79.0025	78.6689	0.00
29/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3685	4	4	4	0.00
29/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3719	4	4	4	0.00
29/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3754	4	4	4	0.00
29/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	7038	7	7	7	0.00
29/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	7093	7	7	7	0.00
29/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	7148	7	7	7	0.00
29/08/2012	R210 On 01-November-12			Bond Future	153.72	153.3324	153.7164	153.3324	3,414.00
29/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	8726	8	9	8	0.00
29/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	8706	8	9	8	0.00
29/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	8716	8	9	8	0.00
29/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R211 On 01-November-12			Bond Future	122.16	122.1837	122.1602	122.1837	703.00
29/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	170	0	0	0	0.00
29/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	160	0	0	0	0.00
29/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	150	0	0	0	0.00
29/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
29/08/2012	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
29/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R212 On 01-November-12			Bond Future	125.35	125.3612	125.3460	125.3612	5,084.00
29/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3356	3	3	3	0.00
29/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3336	3	3	3	0.00
29/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3346	3	3	3	0.00
29/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
29/08/2012	R213 On 01-November-12			Bond Future	8.06	90.9937	91.2376	90.9937	4,907.00
29/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1231	1	1	1	140.00
29/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	6734	7	7	7	0.00
29/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	466	1	0	1	0.00
29/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	4000	4	4	4	0.00
29/08/2012	R213 On 07-February-13			Bond Future	8.13	92.2977	92.5452	92.2977	0.00
29/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	7936	8	8	8	0.00
29/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1663	2	2	2	0.00
29/08/2012	R213 On 02-May-13			Bond Future	8.19	89.9635	90.2137	89.9635	0.00
29/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3767	4	4	4	0.00
29/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	3802	4	4	4	0.00
29/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	3838	4	4	4	0.00
29/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6732	7	7	7	0.00
29/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6785	7	7	7	0.00
29/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6839	7	7	7	0.00
29/08/2012	R214 On 01-November-12			Bond Future	8.27	81.5532	81.8973	81.5532	1,714.00
29/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
29/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	2479	3	2	3	0.00
29/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	2575	3	3	3	0.00
29/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	2671	3	3	3	0.00