



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 25/09/2012 To: 25/09/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	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
25/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	2025 On 01-November-12			Bond Future	109.26	107.9550	109.2597	107.9550	6,017.00
25/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	9270	8	9	8	0.00
25/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	9260	8	9	8	0.00
25/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	9250	8	9	8	0.00
25/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
25/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
25/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
25/09/2012	2038 On 01-November-12			Bond Future	107.86	107.8641	107.8631	107.8641	0.00
25/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	8873	9	9	9	0.00
25/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	8853	9	9	9	0.00
25/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	8863	9	9	9	0.00
25/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
25/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
25/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
25/09/2012	2050 On 01-November-12			Bond Future	115.83	115.8275	115.8263	115.8275	0.00
25/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	11836	12	12	12	0.00
25/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	11826	12	12	12	0.00
25/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	11816	12	12	12	0.00
25/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
25/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
25/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
25/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	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
25/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	AL7T On 01-November-12			Index Future	478.75	475.0420	478.7460	475.0420	13.00
25/09/2012	AL7T On 07-February-13			Index Future	485.58	481.8170	485.5820	481.8170	0.00
25/09/2012	ALBI On 01-November-12			Index Future	427.47	424.2470	427.4700	424.2470	893.00
25/09/2012	ALBI On 07-February-13			Index Future	433.57	430.2970	433.5730	430.2970	118.00
25/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	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
25/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2012	EL28 On 01-November-12			Bond Future	110.53	110.5324	110.5312	110.5324	0.00
25/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4541	5	5	5	0.00
25/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4531	5	5	5	0.00
25/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4521	5	5	5	0.00
25/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
25/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
25/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
25/09/2012	ES33 On 01-November-12			Bond Future	8.71	88.3569	89.5413	88.3569	303.00
25/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4128	3	4	3	0.00
25/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/09/2012	ES33 On 07-February-13			Bond Future	8.81	89.5858	90.7881	89.5858	0.00
25/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
25/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
25/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
25/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2131	3	2	3	0.00
25/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2219	3	2	3	0.00
25/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2308	4	2	4	0.00
25/09/2012	GOVI On 01-November-12			GOVI	427.52	424.4540	427.5190	424.4540	267.00
25/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	235590	20	24	20	0.00
25/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
25/09/2012	GOVI On 07-February-13			GOVI	433.62	430.5700	433.6230	430.5700	0.00
25/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	6330	0	1	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
25/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	6130	0	1	0	0.00
25/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	6230	0	1	0	0.00
25/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	2	0	2	0.00
25/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	2	0	2	0.00
25/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	2	0	2	0.00
25/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/09/2012	IGOV On 01-November-12			Index Future	189.33	188.3980	189.3260	188.3980	595.00
25/09/2012	IGOV On 07-February-13			Index Future	192.03	191.0850	192.0290	191.0850	14.00
25/09/2012	ILBI On 01-November-12			Index Future	510.76	510.3310	510.7620	510.3310	0.00
25/09/2012	ILBI On 07-February-13			Index Future	517.91	517.4760	517.9140	517.4760	169.00
25/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.06	94.9400	94.9400	94.9400	500.00
25/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.01	94.9600	94.9900	94.9600	0.00
25/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.88	95.1100	95.1200	95.1100	840.00
25/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.82	95.1600	95.1800	95.1600	0.00
25/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.77	95.2100	95.2300	95.2100	0.00
25/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.2200	95.2400	95.2200	1,000.00
25/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.77	95.2000	95.2300	95.2000	500.00
25/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.83	95.1300	95.1700	95.1300	1,700.00
25/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.92	95.0300	95.0800	95.0300	1,500.00
25/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.05	94.8900	94.9500	94.8900	800.00
25/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.19	94.7500	94.8100	94.7500	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
25/09/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.33	94.6000	94.6700	94.6000	0.00
25/09/2012	R023 On 01-November-12			Bond Future	6.90	106.6209	107.5827	106.6209	1,049.00
25/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	1019	0	1	0	0.00
25/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	1168	0	1	0	0.00
25/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	1094	0	1	0	0.00
25/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R023 On 07-February-13			Bond Future	6.97	108.1039	109.0806	108.1039	0.00
25/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	502	0	1	0	0.00
25/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	575	0	1	0	0.00
25/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	649	0	1	0	0.00
25/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R023 On 02-May-13			Bond Future	7.02	105.5135	106.4986	105.5135	0.00
25/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	111	0	0	0	0.00
25/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	255	0	0	0	0.00
25/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	183	0	0	0	0.00
25/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	1	0	1	0.00
25/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	1	0	1	0.00
25/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	1	0	1	0.00
25/09/2012	R157 On 01-November-12			Bond Future	5.30	123.1964	123.3825	123.1964	15,680.00
25/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1419	1	1	1	5,630.00
25/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2736	3	3	3	0.00
25/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	18	0	0	0	0.00
25/09/2012	R157 On 07-February-13			Bond Future	5.32	124.9101	125.1004	124.9101	100.00
25/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2577	2	3	2	0.00
25/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	42	0	0	0	0.00
25/09/2012	R157 On 02-May-13			Bond Future	5.32	119.6366	119.8253	119.6366	0.00
25/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	810	1	1	1	0.00
25/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	822	1	1	1	0.00

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25/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	834	1	1	1	0.00
25/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	728	1	1	1	0.00
25/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	740	1	1	1	0.00
25/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	753	1	1	1	0.00
25/09/2012	R186 On 01-November-12			Bond Future	7.32	130.2150	131.6289	130.2150	35,666.00
25/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5382	4	5	4	1,858.00
25/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	6936	6	7	6	0.00
25/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	11437	10	11	10	0.00
25/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	14274	13	14	13	0.00
25/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	2	0	0	0	1,858.00
25/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	14	0	0	0	0.00
25/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	176	0	0	0	0.00
25/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	366	1	0	1	0.00
25/09/2012	R186 On 07-February-13			Bond Future	7.39	126.7366	128.1719	126.7366	1,650.00
25/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	7505	7	8	7	0.00
25/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	9847	9	10	9	0.00
25/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	10998	10	11	10	0.00
25/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	3079	3	3	3	670.00
25/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	2065	2	2	2	10,300.00
25/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6128	7	6	7	0.00
25/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	4532	5	5	5	0.00
25/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	705	1	1	1	0.00
25/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	914	1	1	1	2,000.00
25/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	1550	2	2	2	150.00
25/09/2012	R186 On 02-May-13			Bond Future	7.45	128.2875	129.7362	128.2875	0.00
25/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4524	4	5	4	0.00
25/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4570	4	5	4	0.00
25/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4617	4	5	4	0.00
25/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5039	6	5	6	0.00
25/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5093	6	5	6	0.00
25/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5147	6	5	6	0.00
25/09/2012	R189 On 01-November-12			Bond Future	213.50	213.5052	213.4950	213.5052	0.00
25/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00

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25/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
25/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
25/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5505	5	6	5	0.00
25/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5515	6	6	6	0.00
25/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5495	5	5	5	0.00
25/09/2012	R197 On 01-November-12			Bond Future	277.86	275.4188	277.8585	275.4188	6,268.00
25/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	10869	8	11	8	0.00
25/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	10859	8	11	8	0.00
25/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	10849	8	11	8	0.00
25/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R201 On 01-November-12			Bond Future	4.78	111.1062	111.2045	111.1062	1,560.00
25/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	703	1	1	1	0.00
25/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	23	0	0	0	0.00
25/09/2012	R201 On 07-February-13			Bond Future	4.72	108.2436	108.3448	108.2436	0.00
25/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	652	1	1	1	0.00
25/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	170	0	0	0	0.00
25/09/2012	R201 On 02-May-13			Bond Future	4.62	109.5682	109.6672	109.5682	0.00
25/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	127	0	0	0	0.00
25/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	133	0	0	0	0.00
25/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	130	0	0	0	0.00
25/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1062	1	1	1	0.00
25/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1049	1	1	1	0.00
25/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1075	1	1	1	0.00
25/09/2012	R202 On 01-November-12			Bond Future	205.27	205.2719	205.2697	205.2719	49,424.00
25/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	13280	13	13	13	0.00
25/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	13270	13	13	13	0.00
25/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	13260	13	13	13	0.00
25/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R202 On 01-November-12	191.99	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
25/09/2012	R203 On 01-November-12			Bond Future	5.76	111.1616	111.5732	111.1616	4,688.00
25/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4785	4	5	4	0.00
25/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	1	0	0	0	0.00
25/09/2012	R203 On 07-February-13			Bond Future	5.81	112.7078	113.1267	112.7078	11,310.00
25/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1929	2	2	2	12,600.00
25/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4752	4	5	4	0.00
25/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3690	3	4	3	0.00
25/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	208	0	0	0	30,250.00
25/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	105	0	0	0	0.00
25/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	659	1	1	1	2,300.00
25/09/2012	R203 On 02-May-13			Bond Future	5.83	109.9302	110.3507	109.9302	8.00
25/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1703	2	2	2	0.00
25/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1662	1	2	1	0.00
25/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1682	1	2	1	0.00
25/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1420	2	1	2	0.00
25/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1439	2	1	2	0.00
25/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1401	2	1	2	0.00
25/09/2012	R204 On 01-November-12			Bond Future	6.05	112.3575	112.8512	112.3575	5,871.00
25/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	6044	6	6	6	0.00
25/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	1	0	0	0	0.00
25/09/2012	R204 On 07-February-13			Bond Future	6.10	109.8901	110.3923	109.8901	3,000.00
25/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	6054	6	6	6	0.00
25/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	147	0	0	0	0.00
25/09/2012	R204 On 02-May-13			Bond Future	6.14	111.2349	111.7395	111.2349	0.00
25/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2434	2	2	2	0.00
25/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2492	2	2	2	0.00
25/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2463	2	2	2	0.00
25/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	1669	2	2	2	0.00
25/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1650	2	2	2	0.00
25/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	1689	2	2	2	0.00
25/09/2012	R206 On 01-November-12			Bond Future	4.92	105.1998	105.2565	105.1998	1,120.00
25/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	221	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
25/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	72	0	0	0	0.00
25/09/2012	R206 On 07-February-13			Bond Future	4.83	102.8981	102.9570	102.8981	0.00
25/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	220	0	0	0	0.00
25/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	282	0	0	0	0.00
25/09/2012	R206 On 02-May-13			Bond Future	4.67	104.1574	104.2136	104.1574	0.00
25/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	57	0	0	0	0.00
25/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	58	0	0	0	0.00
25/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	59	0	0	0	0.00
25/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	927	1	1	1	0.00
25/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	933	1	1	1	0.00
25/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	939	1	1	1	0.00
25/09/2012	R207 On 01-November-12			Bond Future	6.30	106.9754	107.6374	106.9754	18,919.00
25/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	7212	7	7	7	0.00
25/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	0	0	0.00
25/09/2012	R207 On 07-February-13			Bond Future	6.36	104.8239	105.4967	104.8239	0.00
25/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	7258	7	7	7	0.00
25/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	142	0	0	0	0.00
25/09/2012	R207 On 02-May-13			Bond Future	6.40	106.1068	106.7842	106.1068	0.00
25/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2457	2	2	2	0.00
25/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2512	2	3	2	0.00
25/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2485	2	2	2	0.00
25/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2222	3	2	3	0.00
25/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2195	3	2	3	0.00
25/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2250	3	2	3	0.00
25/09/2012	R208 On 01-November-12			Bond Future	6.48	101.5505	102.4375	101.5505	11,751.00
25/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	2463	2	2	2	0.00
25/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	6383	6	6	6	0.00
25/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	7561	7	8	7	0.00
25/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	2	0	0	0	0.00
25/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	10	0	0	0	12,250.00
25/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	323	1	0	1	0.00
25/09/2012	R208 On 07-February-13			Bond Future	6.53	102.9630	103.8639	102.9630	2,000.00
25/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	794	1	1	1	12,250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	7703	7	8	7	0.00
25/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	210	0	0	0	0.00
25/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	4194	5	4	5	0.00
25/09/2012	R208 On 02-May-13			Bond Future	6.58	100.8298	101.7383	100.8298	0.00
25/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2902	2	3	2	0.00
25/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2871	2	3	2	0.00
25/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2934	2	3	2	0.00
25/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	2415	3	2	3	0.00
25/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	2474	3	2	3	0.00
25/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	2444	3	2	3	0.00
25/09/2012	R209 On 01-November-12			Bond Future	8.11	80.0882	81.2863	80.0882	7,349.00
25/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	7348	6	7	6	0.00
25/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	101	0	0	0	0.00
25/09/2012	R209 On 07-February-13			Bond Future	8.18	81.2022	82.4181	81.2022	0.00
25/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	8249	7	8	7	0.00
25/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1115	1	1	1	0.00
25/09/2012	R209 On 02-May-13			Bond Future	8.24	79.0540	80.2821	79.0540	0.00
25/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3640	3	4	3	0.00
25/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3675	3	4	3	0.00
25/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3711	3	4	3	0.00
25/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5716	6	6	6	0.00
25/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5770	7	6	7	0.00
25/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	5824	7	6	7	0.00
25/09/2012	R210 On 01-November-12			Bond Future	156.47	156.4725	156.4697	156.4725	3,414.00
25/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	11480	11	11	11	0.00
25/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	11460	11	11	11	0.00
25/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	11470	11	11	11	0.00
25/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R211 On 01-November-12			Bond Future	122.78	122.5796	122.7759	122.5796	703.00
25/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	786	1	1	1	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
25/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	776	1	1	1	0.00
25/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	766	1	1	1	0.00
25/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R212 On 01-November-12			Bond Future	127.47	126.8428	127.4718	126.8428	5,084.00
25/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	5482	5	5	5	0.00
25/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	5462	5	5	5	0.00
25/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	5472	5	5	5	0.00
25/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
25/09/2012	R213 On 01-November-12			Bond Future	7.88	91.5671	92.7932	91.5671	6,032.00
25/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1220	1	1	1	140.00
25/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	7897	7	8	7	0.00
25/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	73	0	0	0	0.00
25/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	2433	3	2	3	0.00
25/09/2012	R213 On 07-February-13			Bond Future	7.96	92.8408	94.0852	92.8408	0.00
25/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	8758	8	9	8	0.00
25/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	945	1	1	1	0.00
25/09/2012	R213 On 02-May-13			Bond Future	8.02	90.4423	91.6989	90.4423	0.00
25/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	3821	3	4	3	0.00
25/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	3859	3	4	3	0.00
25/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	3897	3	4	3	0.00
25/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5305	6	5	6	0.00
25/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5357	6	5	6	0.00
25/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5409	6	5	6	0.00
25/09/2012	R214 On 01-November-12			Bond Future	8.13	81.9515	83.2691	81.9515	1,714.00
25/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
25/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
25/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
25/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	1107	2	1	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
25/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	1203	3	1	3	0.00
25/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	1300	3	1	3	0.00