



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 23/10/2012 To: 23/10/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	2025 On 01-November-12			Bond Future	111.40	111.4019	111.4009	111.4019	1,950.00
23/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11411	11	11	11	0.00
23/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11401	11	11	11	0.00
23/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11391	11	11	11	0.00
23/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2038 On 01-November-12			Bond Future	107.68	107.6825	107.6837	107.6825	0.00
23/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8694	9	9	9	0.00
23/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8674	9	9	9	0.00
23/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8684	9	9	9	0.00
23/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2050 On 01-November-12			Bond Future	114.12	114.6939	114.1183	114.6939	0.00
23/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	10128	11	10	11	0.00
23/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	10118	11	10	11	0.00
23/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	10108	11	10	11	0.00
23/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	AL7T On 01-November-12			Index Future	475.06	475.0170	475.0630	475.0170	0.00
23/10/2012	AL7T On 07-February-13			Index Future	481.88	481.8350	481.8830	481.8350	12.00
23/10/2012	ALBI On 01-November-12			Index Future	422.07	423.1220	422.0700	423.1220	813.00
23/10/2012	ALBI On 07-February-13			Index Future	428.13	429.1950	428.1290	429.1950	198.00
23/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	EL28 On 01-November-12			Bond Future	109.71	109.9942	109.7126	109.9942	0.00
23/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3723	4	4	4	0.00
23/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3713	4	4	4	0.00
23/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3703	4	4	4	0.00
23/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 01-November-12			Bond Future	9.04	87.5745	86.7053	87.5745	303.00
23/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1292	2	1	2	0.00
23/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 07-February-13			Bond Future	9.15	88.8016	87.9205	88.8016	0.00
23/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4998	4	5	4	0.00
23/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5087	4	5	4	0.00
23/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5175	4	5	4	0.00
23/10/2012	GOVI On 01-November-12			GOVI	422.60	423.4900	422.6010	423.4900	310.00
23/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	186410	20	19	20	0.00
23/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
23/10/2012	GOVI On 07-February-13			GOVI	428.67	429.5680	428.6670	429.5680	36.00
23/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
23/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
23/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	43430	3	4	3	0.00
23/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	43330	3	4	3	0.00
23/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	43230	3	4	3	0.00
23/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2012	IGOV On 01-November-12			Index Future	190.43	190.4600	190.4330	190.4600	138.00
23/10/2012	IGOV On 07-February-13			Index Future	193.17	193.1940	193.1660	193.1940	468.00
23/10/2012	ILBI On 01-November-12			Index Future	515.72	516.2900	515.7190	516.2900	0.00
23/10/2012	ILBI On 07-February-13			Index Future	522.97	523.5480	522.9700	523.5480	169.00
23/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.03	94.9500	94.9700	94.9500	0.00
23/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.92	95.0800	95.0800	95.0800	840.00
23/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.88	95.1300	95.1200	95.1300	0.00
23/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.82	95.2100	95.1800	95.2100	0.00
23/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.80	95.2200	95.2000	95.2200	1,000.00
23/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.79	95.2300	95.2100	95.2300	0.00
23/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.79	95.2300	95.2100	95.2300	500.00
23/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.1600	95.1300	95.1600	1,700.00
23/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.97	95.0600	95.0300	95.0600	1,500.00
23/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.10	94.9300	94.9000	94.9300	800.00
23/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.24	94.7900	94.7600	94.7900	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
23/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.39	94.6500	94.6100	94.6500	0.00
23/10/2012	R023 On 01-November-12			Bond Future	7.08	106.3889	106.2441	106.3889	1,049.00
23/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	245	0	0	0	0.00
23/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	170	0	0	0	0.00
23/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	320	0	0	0	0.00
23/10/2012	R023 On 07-February-13			Bond Future	7.16	107.8797	107.7331	107.8797	0.00
23/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	699	1	1	1	0.00
23/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	772	1	1	1	0.00
23/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	846	1	1	1	0.00
23/10/2012	R023 On 02-May-13			Bond Future	7.22	105.2719	105.1236	105.2719	0.00
23/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1192	1	1	1	0.00
23/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1120	1	1	1	0.00
23/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1264	1	1	1	0.00
23/10/2012	R157 On 01-November-12			Bond Future	5.39	123.1359	123.1364	123.1359	14,529.00
23/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1156	1	1	1	5,630.00
23/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2490	2	2	2	0.00
23/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	1	0	0	0	0.00
23/10/2012	R157 On 07-February-13			Bond Future	5.41	124.8614	124.8621	124.8614	100.00
23/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2342	2	2	2	0.00
23/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	46	0	0	0	0.00
23/10/2012	R157 On 02-May-13			Bond Future	5.42	119.5705	119.5712	119.5705	0.00
23/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	623	1	1	1	0.00
23/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	635	1	1	1	0.00

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23/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	646	1	1	1	0.00
23/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	794	1	1	1	0.00
23/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	807	1	1	1	0.00
23/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	820	1	1	1	0.00
23/10/2012	R186 On 01-November-12			Bond Future	7.65	129.0498	128.2532	129.0498	36,851.00
23/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2031	3	2	3	1,858.00
23/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	3491	4	3	4	0.00
23/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	8047	9	8	9	0.00
23/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10897	12	11	12	0.00
23/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00
23/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	1	0	0	0	0.00
23/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	107	0	0	0	0.00
23/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	390	0	0	0	0.00
23/10/2012	R186 On 07-February-13			Bond Future	7.74	125.5684	124.7608	125.5684	1,050.00
23/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7086	8	7	8	0.00
23/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8114	9	8	9	0.00
23/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2593	3	3	3	727.00
23/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3710	4	4	4	1,000.00
23/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5071	6	5	6	0.00
23/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1713	2	2	2	670.00
23/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1060	1	1	1	10,300.00
23/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8535	8	9	8	0.00
23/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6576	6	7	6	0.00
23/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2527	2	3	2	150.00
23/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3567	3	4	3	0.00
23/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	4919	4	5	4	0.00
23/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1233	1	1	1	0.00
23/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1564	1	2	1	2,000.00
23/10/2012	R186 On 02-May-13			Bond Future	7.81	127.0876	126.2702	127.0876	0.00
23/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3071	3	3	3	0.00
23/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3108	3	3	3	0.00
23/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3035	3	3	3	0.00
23/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7124	7	7	7	0.00
23/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6997	7	7	7	0.00

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23/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7060	7	7	7	0.00
23/10/2012	R186 On 07-November-13			Bond Future	7.99	125.0718	124.2335	125.0718	0.00
23/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	7671	8	8	8	0.00
23/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	7720	8	8	8	0.00
23/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	10829	11	11	11	0.00
23/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	7622	8	8	8	0.00
23/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6306	6	6	6	0.00
23/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4198	4	4	4	14.00
23/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	6224	6	6	6	0.00
23/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	6265	6	6	6	0.00
23/10/2012	R189 On 01-November-12			Bond Future	213.34	213.3407	213.3354	213.3407	0.00
23/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5665	6	6	6	0.00
23/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5675	6	6	6	0.00
23/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5655	6	6	6	0.00
23/10/2012	R197 On 01-November-12			Bond Future	278.65	278.7759	278.6515	278.7759	1,988.00
23/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	11662	12	12	12	0.00
23/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	11652	12	12	12	0.00
23/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	11642	12	12	12	0.00
23/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R201 On 01-November-12			Bond Future	4.94	110.8808	110.8692	110.8808	1,560.00
23/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	359	0	0	0	0.00
23/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	15	0	0	0	0.00
23/10/2012	R201 On 07-February-13			Bond Future	4.90	108.0264	108.0148	108.0264	0.00
23/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	414	0	0	0	0.00
23/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	262	0	0	0	0.00
23/10/2012	R201 On 02-May-13			Bond Future	4.84	109.3334	109.3217	109.3334	0.00
23/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	33	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
23/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	36	0	0	0	0.00
23/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	34	0	0	0	0.00
23/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1312	1	1	1	0.00
23/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1297	1	1	1	0.00
23/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1327	1	1	1	0.00
23/10/2012	R202 On 01-November-12			Bond Future	205.97	205.9671	205.9697	205.9671	50,601.00
23/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13980	14	14	14	0.00
23/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13970	14	14	14	0.00
23/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13960	14	14	14	0.00
23/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R203 On 01-November-12			Bond Future	5.79	111.3711	111.4623	111.3711	4,688.00
23/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4674	5	5	5	0.00
23/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R203 On 07-February-13			Bond Future	5.83	112.9317	113.0244	112.9317	11,950.00
23/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	577	1	1	1	10,000.00
23/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1786	2	2	2	12,600.00
23/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3545	3	4	3	0.00
23/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4618	5	5	5	0.00
23/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	73	0	0	0	0.00
23/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	165	0	0	0	30,250.00
23/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	618	1	1	1	3,254.00
23/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1806	2	2	2	0.00
23/10/2012	R203 On 02-May-13			Bond Future	5.86	110.1416	110.2354	110.1416	0.00
23/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1486	1	1	1	0.00
23/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1465	1	1	1	0.00
23/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1507	1	2	1	0.00
23/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1320	1	1	1	0.00
23/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1358	1	1	1	0.00
23/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1339	1	1	1	0.00
23/10/2012	R204 On 01-November-12			Bond Future	6.10	112.5906	112.6199	112.5906	5,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5811	6	6	6	0.00
23/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R204 On 07-February-13			Bond Future	6.14	110.1380	110.1678	110.1380	3,000.00
23/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5791	6	6	6	0.00
23/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	109	0	0	0	0.00
23/10/2012	R204 On 02-May-13			Bond Future	6.19	111.4706	111.5008	111.4706	0.00
23/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2252	2	2	2	0.00
23/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2307	2	2	2	0.00
23/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2280	2	2	2	0.00
23/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1725	2	2	2	0.00
23/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1703	2	2	2	0.00
23/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1746	2	2	2	0.00
23/10/2012	R206 On 01-November-12			Bond Future	5.01	105.1530	105.1522	105.1530	1,120.00
23/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	90	0	0	0	0.00
23/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	46	0	0	0	0.00
23/10/2012	R206 On 07-February-13			Bond Future	4.93	102.8614	102.8608	102.8614	0.00
23/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	152	0	0	0	0.00
23/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	311	0	0	0	0.00
23/10/2012	R206 On 02-May-13			Bond Future	4.83	104.1059	104.1053	104.1059	0.00
23/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	34	0	0	0	0.00
23/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	35	0	0	0	0.00
23/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	35	0	0	0	0.00
23/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1011	1	1	1	0.00
23/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1017	1	1	1	0.00
23/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1024	1	1	1	0.00
23/10/2012	R207 On 01-November-12			Bond Future	6.43	106.8860	106.9186	106.8860	14,990.00
23/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6492	6	6	6	0.00
23/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R207 On 07-February-13			Bond Future	6.48	104.7443	104.7774	104.7443	0.00
23/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6535	7	7	7	0.00
23/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	138	0	0	0	0.00
23/10/2012	R207 On 02-May-13			Bond Future	6.54	106.0116	106.0452	106.0116	0.00
23/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	2061	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	2087	2	2	2	0.00
23/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2113	2	2	2	0.00
23/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2534	3	3	3	0.00
23/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2563	3	3	3	0.00
23/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2592	3	3	3	0.00
23/10/2012	R208 On 01-November-12			Bond Future	6.61	101.5565	101.5602	101.5565	11,907.00
23/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1406	1	1	1	0.00
23/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6681	7	7	7	0.00
23/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5496	5	5	5	0.00
23/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
23/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	144	0	0	0	0.00
23/10/2012	R208 On 07-February-13			Bond Future	6.67	102.9796	102.9835	102.9796	3,000.00
23/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	489	0	0	0	12,250.00
23/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6839	7	7	7	0.00
23/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12390	12	12	12	0.00
23/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	9	0	0	0	0.00
23/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	226	0	0	0	0.00
23/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4769	5	5	5	0.00
23/10/2012	R208 On 02-May-13			Bond Future	6.72	100.8326	100.8366	100.8326	0.00
23/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2380	2	2	2	0.00
23/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2439	2	2	2	0.00
23/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2410	2	2	2	0.00
23/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2853	3	3	3	0.00
23/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2822	3	3	3	0.00
23/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	2885	3	3	3	0.00
23/10/2012	R209 On 01-November-12			Bond Future	8.44	79.2762	78.3960	79.2762	11,549.00
23/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	4378	5	4	5	0.00
23/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	22	0	0	0	0.00
23/10/2012	R209 On 07-February-13			Bond Future	8.52	80.3871	79.4946	80.3871	0.00
23/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3260	4	3	4	0.00
23/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4211	5	4	5	0.00
23/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5420	6	5	6	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
23/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1210	1	1	1	0.00
23/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1763	1	2	1	14,000.00
23/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2399	2	2	2	11,000.00
23/10/2012	R209 On 02-May-13			Bond Future	8.59	78.2181	77.3148	78.2181	0.00
23/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2426	3	2	3	0.00
23/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2398	3	2	3	0.00
23/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2370	3	2	3	0.00
23/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7521	7	8	7	0.00
23/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7460	7	7	7	0.00
23/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7399	7	7	7	0.00
23/10/2012	R210 On 01-November-12			Bond Future	158.41	158.9193	158.4083	158.9193	2,224.00
23/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13418	14	13	14	0.00
23/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13408	14	13	14	0.00
23/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13398	14	13	14	0.00
23/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R211 On 01-November-12			Bond Future	123.52	123.5227	123.5186	123.5227	703.00
23/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1529	2	2	2	0.00
23/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1509	2	2	2	0.00
23/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1519	2	2	2	0.00
23/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R212 On 01-November-12			Bond Future	128.49	128.4931	128.4919	128.4931	5,108.00
23/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6502	7	7	7	0.00
23/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6492	6	6	6	0.00
23/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6482	6	6	6	0.00
23/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2012	R213 On 01-November-12			Bond Future	8.24	90.3944	89.6664	90.3944	6,762.00
23/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	22	0	0	0	140.00
23/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	4713	5	5	5	0.00
23/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	16	0	0	0	0.00
23/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	4363	4	4	4	0.00
23/10/2012	R213 On 07-February-13			Bond Future	8.32	91.6611	90.9230	91.6611	0.00
23/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5992	7	6	7	0.00
23/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1341	1	1	1	0.00
23/10/2012	R213 On 02-May-13			Bond Future	8.40	89.2358	88.4887	89.2358	0.00
23/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2481	3	2	3	0.00
23/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2541	3	3	3	0.00
23/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2511	3	3	3	0.00
23/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7219	7	7	7	0.00
23/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7159	7	7	7	0.00
23/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7279	7	7	7	0.00
23/10/2012	R214 On 01-November-12			Bond Future	8.47	81.0458	80.1170	81.0458	1,714.00
23/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	4259	3	4	3	0.00
23/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	4355	3	4	3	0.00
23/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	4452	4	4	4	0.00