



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	2025 On 01-November-12			Bond Future	107.16	107.1667	107.1585	107.1667	4,417.00
16/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	7168	7	7168	7	0.00
16/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	7158	7	7158	7	0.00
16/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	7148	7	7148	7	0.00
16/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
16/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
16/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
16/08/2012	2038 On 01-November-12			Bond Future	104.25	104.2581	104.2517	104.2581	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
16/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5262	5	5262	5	0.00
16/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5242	5	5242	5	0.00
16/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5252	5	5252	5	0.00
16/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
16/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
16/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
16/08/2012	2050 On 01-November-12			Bond Future	111.04	111.0498	111.0432	111.0498	0.00
16/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	7053	7	7053	7	0.00
16/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	7043	7	7043	7	0.00
16/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	7033	7	7033	7	0.00
16/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
16/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
16/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
16/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	AL7T On 01-November-12			Index Future	465.68	465.1470	465.6810	465.1470	13.00
16/08/2012	AL7T On 07-February-13			Index Future	472.38	471.8360	472.3780	471.8360	0.00
16/08/2012	ALBI On 01-November-12			Index Future	419.19	419.1350	419.1860	419.1350	885.00
16/08/2012	ALBI On 07-February-13			Index Future	425.21	425.1620	425.2140	425.1620	118.00
16/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C208 On 31-March-21			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
16/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/08/2012	EL28 On 01-November-12			Bond Future	108.62	108.4130	108.6187	108.4130	0.00
16/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2629	2	2629	2	0.00
16/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2619	2	2619	2	0.00
16/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2609	2	2609	2	0.00
16/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
16/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
16/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
16/08/2012	ES33 On 01-November-12			Bond Future	8.86	88.3063	8.8600	88.3063	303.00
16/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2814	3	2814	3	0.00
16/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
16/08/2012	ES33 On 07-February-13			Bond Future	8.96	89.5760	8.9585	89.5760	0.00
16/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
16/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
16/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
16/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3423	3	3423	3	0.00
16/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3511	3	3511	3	0.00
16/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3600	4	3600	4	0.00
16/08/2012	GOVI On 01-November-12			GOVI	419.34	419.2660	419.3410	419.2660	239.00
16/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	153810	15	153810	15	0.00
16/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
16/08/2012	GOVI On 07-February-13			GOVI	425.37	425.2940	425.3710	425.2940	0.00
16/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
16/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
16/08/2012	GOVI On 07-February-13	433.01	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
16/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	76390	8	76390	8	0.00
16/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	76290	8	76290	8	0.00
16/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	76190	8	76190	8	0.00
16/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/08/2012	IGOV On 01-November-12			Index Future	185.74	185.9570	185.7370	185.9570	592.00
16/08/2012	IGOV On 07-February-13			Index Future	188.41	188.6310	188.4080	188.6310	14.00
16/08/2012	ILBI On 01-November-12			Index Future	503.41	503.9270	503.4140	503.9270	0.00
16/08/2012	ILBI On 07-February-13			Index Future	510.43	510.9450	510.4250	510.9450	169.00
16/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	44,760.00
16/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	0.00
16/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	0.00
16/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.94	95.0700	4.9400	95.0700	840.00
16/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.93	95.0800	4.9300	95.0800	0.00
16/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.92	4.9200	4.9200	4.9200	0.00
16/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0800	4.9200	95.0800	1,000.00
16/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.98	95.0100	4.9800	95.0100	500.00
16/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.11	94.8700	5.1100	94.8700	1,700.00
16/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.27	94.7200	5.2700	94.7200	1,500.00
16/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.42	94.5600	5.4200	94.5600	800.00
16/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.57	94.4000	5.5700	94.4000	0.00
16/08/2012	R023 On 01-November-12			Bond Future	7.31	104.3488	7.3080	104.3488	1,049.00
16/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	1908	2	1908	2	0.00
16/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	1833	2	1833	2	0.00
16/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	1982	2	1982	2	0.00
16/08/2012	R023 On 07-February-13			Bond Future	7.38	105.8491	7.3847	105.8491	0.00

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16/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	2347	3	2347	3	0.00
16/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	2420	3	2420	3	0.00
16/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	2493	3	2493	3	0.00
16/08/2012	R023 On 02-May-13			Bond Future	7.44	103.3152	7.4391	103.3152	0.00
16/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	2761	3	2761	3	0.00
16/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	2689	3	2689	3	0.00
16/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	2833	3	2833	3	0.00
16/08/2012	R157 On 01-November-12			Bond Future	5.69	122.2053	5.6867	122.2053	15,729.00
16/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	664	1	664	1	5,630.00
16/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1682	2	1682	2	0.00
16/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	75	0	75	0	0.00
16/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	391	0	391	0	0.00
16/08/2012	R157 On 07-February-13			Bond Future	5.73	123.9624	5.7290	123.9624	100.00
16/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1690	2	1690	2	0.00
16/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	244	0	244	0	0.00
16/08/2012	R157 On 02-May-13			Bond Future	5.73	118.7759	5.7291	118.7759	0.00
16/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	518	1	518	1	0.00
16/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	527	1	527	1	0.00
16/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	535	1	535	1	0.00
16/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1429	1	1429	1	0.00
16/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1445	1	1445	1	0.00
16/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1460	1	1460	1	0.00
16/08/2012	R186 On 01-November-12			Bond Future	7.63	128.5984	7.6340	128.5984	34,650.00
16/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	3687	4	3687	4	1,858.00
16/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	4848	5	4848	5	0.00
16/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	8627	9	8627	9	0.00
16/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	11239	11	11239	11	0.00
16/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	143	0	143	0	1,858.00

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16/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	381	0	381	0	0.00
16/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1265	1	1265	1	0.00
16/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1847	2	1847	2	0.00
16/08/2012	R186 On 07-February-13			Bond Future	7.71	125.1568	7.7100	125.1568	1,750.00
16/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	8802	9	8802	9	0.00
16/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2309	2	2309	2	670.00
16/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1554	2	1554	2	10,300.00
16/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8781	9	8781	9	0.00
16/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	6926	7	6926	7	0.00
16/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1673	2	1673	2	0.00
16/08/2012	R186 On 02-May-13			Bond Future	7.77	126.7907	7.7691	126.7907	0.00
16/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	3701	4	3701	4	0.00
16/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	3623	4	3623	4	0.00
16/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	3662	4	3662	4	0.00
16/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7281	7	7281	7	0.00
16/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7342	7	7342	7	0.00
16/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	7220	7	7220	7	0.00
16/08/2012	R189 On 01-November-12			Bond Future	214.44	214.4645	214.4399	214.4645	0.00
16/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4560	5	4560	5	0.00
16/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4570	5	4570	5	0.00
16/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4550	5	4550	5	0.00
16/08/2012	R197 On 01-November-12			Bond Future	272.64	272.6621	272.6412	272.6621	5,528.00
16/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5651	6	5651	6	0.00
16/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5641	6	5641	6	0.00
16/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5631	6	5631	6	0.00
16/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R201 On 01-November-12			Bond Future	5.00	110.7125	5.0038	110.7125	1,560.00
16/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	417	0	417	0	0.00
16/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	196	0	196	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
16/08/2012	R201 On 07-February-13			Bond Future	4.94	107.8954	4.9434	107.8954	0.00
16/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	457	0	457	0	0.00
16/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	390	0	390	0	0.00
16/08/2012	R201 On 02-May-13			Bond Future	4.83	109.3040	4.8278	109.3040	0.00
16/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	94	0	94	0	0.00
16/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	100	0	100	0	0.00
16/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	97	0	97	0	0.00
16/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1358	1	1358	1	0.00
16/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1344	1	1344	1	0.00
16/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1371	1	1371	1	0.00
16/08/2012	R202 On 01-November-12			Bond Future	200.83	201.6270	200.8254	201.6270	49,243.00
16/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	8835	10	8835	10	0.00
16/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	8825	10	8825	10	0.00
16/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	8815	10	8815	10	0.00
16/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R203 On 01-November-12			Bond Future	6.16	109.7447	6.1582	109.7447	4,837.00
16/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3166	3	3166	3	0.00
16/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	116	0	116	0	0.00
16/08/2012	R203 On 07-February-13			Bond Future	6.22	111.3227	6.2160	111.3227	6,300.00
16/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1173	1	1173	1	6,300.00
16/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3366	3	3366	3	0.00
16/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	427	0	427	0	0.00
16/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1612	2	1612	2	0.00
16/08/2012	R203 On 02-May-13			Bond Future	6.25	108.6172	6.2466	108.6172	8.00
16/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1162	1	1162	1	0.00
16/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1177	1	1177	1	0.00
16/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1193	1	1193	1	0.00
16/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2527	3	2527	3	0.00
16/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2552	3	2552	3	0.00
16/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2576	3	2576	3	0.00
16/08/2012	R204 On 01-November-12			Bond Future	6.46	110.6219	6.4623	110.6219	3,783.00
16/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4023	4	4023	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	153	0	153	0	0.00
16/08/2012	R204 On 07-February-13			Bond Future	6.52	108.1814	6.5239	108.1814	0.00
16/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4323	4	4323	4	0.00
16/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	568	1	568	1	0.00
16/08/2012	R204 On 02-May-13			Bond Future	6.57	109.5937	6.5658	109.5937	0.00
16/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1657	2	1657	2	0.00
16/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1677	2	1677	2	0.00
16/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1698	2	1698	2	0.00
16/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2942	3	2942	3	0.00
16/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2970	3	2970	3	0.00
16/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2999	3	2999	3	0.00
16/08/2012	R206 On 01-November-12			Bond Future	5.15	104.9734	5.1485	104.9734	1,120.00
16/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	141	0	141	0	0.00
16/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	255	0	255	0	0.00
16/08/2012	R206 On 07-February-13			Bond Future	5.07	102.7174	5.0698	102.7174	0.00
16/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	165	0	165	0	0.00
16/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	447	0	447	0	0.00
16/08/2012	R206 On 02-May-13			Bond Future	4.86	104.0585	4.8638	104.0585	0.00
16/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	54	0	54	0	0.00
16/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	56	0	56	0	0.00
16/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	55	0	55	0	0.00
16/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	1064	1	1064	1	0.00
16/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	1058	1	1058	1	0.00
16/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	1070	1	1070	1	0.00
16/08/2012	R207 On 01-November-12			Bond Future	6.78	104.8007	6.7762	104.8007	19,077.00
16/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	4641	5	4641	5	0.00
16/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	174	0	174	0	0.00
16/08/2012	R207 On 07-February-13			Bond Future	6.84	102.6677	6.8440	102.6677	0.00
16/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5037	5	5037	5	0.00
16/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	656	1	656	1	0.00
16/08/2012	R207 On 02-May-13			Bond Future	6.90	104.0082	6.8955	104.0082	0.00
16/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1547	2	1547	2	0.00
16/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1567	2	1567	2	0.00
16/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1587	2	1587	2	0.00

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16/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3950	4	3950	4	0.00
16/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3986	4	3986	4	0.00
16/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	4021	4	4021	4	0.00
16/08/2012	R208 On 01-November-12			Bond Future	6.95	99.2694	6.9477	99.2694	9,422.00
16/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1105	1	1105	1	0.00
16/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	4793	5	4793	5	0.00
16/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	3784	4	3784	4	0.00
16/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	413	0	413	0	12,250.00
16/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	238	0	238	0	0.00
16/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1968	2	1968	2	0.00
16/08/2012	R208 On 07-February-13			Bond Future	7.02	100.6968	7.0161	100.6968	1,980.00
16/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	416	0	416	0	12,250.00
16/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5340	5	5340	5	0.00
16/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	847	1	847	1	0.00
16/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6814	7	6814	7	0.00
16/08/2012	R208 On 02-May-13			Bond Future	7.07	98.6168	7.0657	98.6168	0.00
16/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	1850	2	1850	2	0.00
16/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	1828	2	1828	2	0.00
16/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	1873	2	1873	2	0.00
16/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	4306	4	4306	4	0.00
16/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	4383	4	4383	4	0.00
16/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	4344	4	4344	4	0.00
16/08/2012	R209 On 01-November-12			Bond Future	8.24	80.2919	8.2354	80.2919	7,426.00
16/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	6698	7	6698	7	0.00
16/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	573	1	573	1	0.00
16/08/2012	R209 On 07-February-13			Bond Future	8.31	81.4464	8.3063	81.4464	0.00
16/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	7777	8	7777	8	0.00
16/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1743	2	1743	2	0.00
16/08/2012	R209 On 02-May-13			Bond Future	8.36	79.3666	8.3617	79.3666	0.00
16/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3585	4	3585	4	0.00
16/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3654	4	3654	4	0.00
16/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3619	4	3619	4	0.00
16/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6759	7	6759	7	0.00
16/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6705	7	6705	7	0.00

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16/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6814	7	6814	7	0.00
16/08/2012	R210 On 01-November-12			Bond Future	152.34	152.0500	152.3363	152.0500	3,414.00
16/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7346	7	7346	7	0.00
16/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7336	7	7336	7	0.00
16/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7326	7	7326	7	0.00
16/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R211 On 01-November-12			Bond Future	122.56	122.5719	122.5593	122.5719	480.00
16/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	569	1	569	1	0.00
16/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	549	1	549	1	0.00
16/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	559	1	559	1	0.00
16/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R212 On 01-November-12			Bond Future	125.50	125.5145	125.5046	125.5145	5,084.00
16/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3515	4	3515	4	0.00
16/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3505	4	3505	4	0.00
16/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3495	4	3495	4	0.00
16/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
16/08/2012	R213 On 01-November-12			Bond Future	8.07	91.2310	8.0733	91.2310	4,830.00
16/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1292	1	1292	1	140.00
16/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	6701	7	6701	7	0.00
16/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	566	1	566	1	0.00
16/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	4194	4	4194	4	0.00
16/08/2012	R213 On 07-February-13			Bond Future	8.15	92.5427	8.1498	92.5427	0.00
16/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	7805	8	7805	8	0.00
16/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1662	2	1662	2	0.00
16/08/2012	R213 On 02-May-13			Bond Future	8.21	90.2141	8.2064	90.2141	0.00
16/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3526	4	3526	4	0.00
16/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	3596	4	3596	4	0.00
16/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	3560	4	3560	4	0.00

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16/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6672	7	6672	7	0.00
16/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6618	7	6618	7	0.00
16/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6727	7	6727	7	0.00
16/08/2012	R214 On 01-November-12			Bond Future	8.25	82.2716	8.2485	82.2716	1,700.00
16/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
16/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	2237	2	2237	2	0.00
16/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	2333	2	2333	2	0.00
16/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	2429	2	2429	2	0.00