



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
23/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	2025 On 01-November-12			Bond Future	106.87	106.8735	106.8653	106.8735	4,417.00
23/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6875	7	6875	7	0.00
23/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6865	7	6865	7	0.00
23/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6855	7	6855	7	0.00
23/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
23/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
23/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
23/08/2012	2038 On 01-November-12			Bond Future	104.21	104.2138	104.2074	104.2138	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
23/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5217	5	5217	5	0.00
23/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5197	5	5197	5	0.00
23/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5207	5	5207	5	0.00
23/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
23/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
23/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
23/08/2012	2050 On 01-November-12			Bond Future	110.72	110.7244	110.7178	110.7244	0.00
23/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6728	7	6728	7	0.00
23/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6718	7	6718	7	0.00
23/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6708	7	6708	7	0.00
23/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
23/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
23/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
23/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	AL7T On 01-November-12			Index Future	470.53	469.3730	470.5320	469.3730	13.00
23/08/2012	AL7T On 07-February-13			Index Future	477.30	476.1280	477.3030	476.1280	0.00
23/08/2012	ALBI On 01-November-12			Index Future	422.59	421.5490	422.5900	421.5490	885.00
23/08/2012	ALBI On 07-February-13			Index Future	428.67	427.6150	428.6720	427.6150	118.00
23/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	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
23/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2012	EL28 On 01-November-12			Bond Future	108.29	108.2960	108.2893	108.2960	0.00
23/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2299	2	2299	2	0.00
23/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2289	2	2289	2	0.00
23/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2279	2	2279	2	0.00
23/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
23/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
23/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
23/08/2012	ES33 On 01-November-12			Bond Future	8.78	88.6257	8.7765	88.6257	303.00
23/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3528	3	3528	3	0.00
23/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/08/2012	ES33 On 07-February-13			Bond Future	8.87	89.9008	8.8721	89.9008	0.00
23/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
23/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
23/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
23/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2698	3	2698	3	0.00
23/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2787	3	2787	3	0.00
23/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2875	3	2875	3	0.00
23/08/2012	GOVI On 01-November-12			GOVI	422.68	421.6930	422.6830	421.6930	239.00
23/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	187230	18	187230	18	0.00
23/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
23/08/2012	GOVI On 07-February-13			GOVI	428.77	427.7610	428.7660	427.7610	0.00
23/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
23/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
23/08/2012	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
23/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	42440	5	42440	5	0.00
23/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	42340	5	42340	5	0.00
23/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	42240	5	42240	5	0.00
23/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2012	IGOV On 01-November-12			Index Future	185.50	185.5100	185.4960	185.5100	592.00
23/08/2012	IGOV On 07-February-13			Index Future	188.17	188.1790	188.1660	188.1790	14.00
23/08/2012	ILBI On 01-November-12			Index Future	502.20	502.4000	502.2040	502.4000	0.00
23/08/2012	ILBI On 07-February-13			Index Future	509.21	509.4110	509.2050	509.4110	169.00
23/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.97	95.0300	4.9700	95.0300	44,760.00
23/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.93	95.0700	4.9300	95.0700	0.00
23/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.82	95.1000	4.8200	95.1000	0.00
23/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.79	95.1700	4.7900	95.1700	840.00
23/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.77	95.1900	4.7700	95.1900	0.00
23/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.77	95.2000	4.7700	95.2000	0.00
23/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.77	95.2000	4.7700	95.2000	1,000.00
23/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.81	95.1600	4.8100	95.1600	500.00
23/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0600	4.9100	95.0600	1,700.00
23/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.05	94.9200	5.0500	94.9200	1,500.00
23/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.19	94.7800	5.1900	94.7800	800.00
23/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.35	94.6200	5.3500	94.6200	0.00
23/08/2012	R023 On 01-November-12			Bond Future	7.09	105.8231	7.0925	105.8231	1,049.00
23/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	317	1	317	1	0.00
23/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	243	1	243	1	0.00
23/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	392	1	392	1	0.00
23/08/2012	R023 On 07-February-13			Bond Future	7.16	107.3457	7.1604	107.3457	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
23/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	733	1	733	1	0.00
23/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	806	1	806	1	0.00
23/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	879	1	879	1	0.00
23/08/2012	R023 On 02-May-13			Bond Future	7.21	104.8296	7.2073	104.8296	0.00
23/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1128	1	1128	1	0.00
23/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1056	1	1056	1	0.00
23/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1200	2	1200	2	0.00
23/08/2012	R157 On 01-November-12			Bond Future	5.49	122.7359	5.4902	122.7359	15,729.00
23/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	1069	1	1069	1	5,630.00
23/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2221	2	2221	2	0.00
23/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	36	0	36	0	0.00
23/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	218	0	218	0	0.00
23/08/2012	R157 On 07-February-13			Bond Future	5.51	124.5018	5.5078	124.5018	100.00
23/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2221	2	2221	2	0.00
23/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	188	0	188	0	0.00
23/08/2012	R157 On 02-May-13			Bond Future	5.48	119.3204	5.4838	119.3204	0.00
23/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	795	1	795	1	0.00
23/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	806	1	806	1	0.00
23/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	817	1	817	1	0.00
23/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1118	1	1118	1	0.00
23/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1131	1	1131	1	0.00
23/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1145	1	1145	1	0.00
23/08/2012	R186 On 01-November-12			Bond Future	7.51	129.2180	7.5056	129.2180	35,618.00
23/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	4552	4	4552	4	1,858.00
23/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	5822	5	5822	5	0.00
23/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	9803	9	9803	9	0.00
23/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	12482	12	12482	12	0.00
23/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	95	0	95	0	1,858.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	266	0	266	0	0.00
23/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	948	1	948	1	0.00
23/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1420	2	1420	2	0.00
23/08/2012	R186 On 07-February-13			Bond Future	7.58	125.7863	7.5769	125.7863	1,750.00
23/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	9917	10	9917	10	0.00
23/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2958	3	2958	3	670.00
23/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	2075	2	2075	2	10,300.00
23/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	7991	8	7991	8	0.00
23/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	6262	7	6262	7	0.00
23/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1476	2	1476	2	0.00
23/08/2012	R186 On 02-May-13			Bond Future	7.63	127.4266	7.6320	127.4266	0.00
23/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	4550	4	4550	4	0.00
23/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	4464	4	4464	4	0.00
23/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4507	4	4507	4	0.00
23/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	6799	7	6799	7	0.00
23/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6856	7	6856	7	0.00
23/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6742	7	6742	7	0.00
23/08/2012	R189 On 01-November-12			Bond Future	214.27	214.2924	214.2679	214.2924	0.00
23/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4732	5	4732	5	0.00
23/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4742	5	4742	5	0.00
23/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4722	5	4722	5	0.00
23/08/2012	R197 On 01-November-12			Bond Future	272.25	272.2728	272.2517	272.2728	5,528.00
23/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5262	5	5262	5	0.00
23/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5252	5	5252	5	0.00
23/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5242	5	5242	5	0.00
23/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R201 On 01-November-12			Bond Future	4.83	111.0511	4.8311	111.0511	1,560.00
23/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	686	1	686	1	0.00
23/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	104	0	104	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
23/08/2012	R201 On 07-February-13			Bond Future	4.74	108.2400	4.7430	108.2400	0.00
23/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	730	1	730	1	0.00
23/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	295	0	295	0	0.00
23/08/2012	R201 On 02-May-13			Bond Future	4.60	109.6514	4.5979	109.6514	0.00
23/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	190	0	190	0	0.00
23/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	198	0	198	0	0.00
23/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	194	0	194	0	0.00
23/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1084	1	1084	1	0.00
23/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1072	1	1072	1	0.00
23/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1097	1	1097	1	0.00
23/08/2012	R202 On 01-November-12			Bond Future	199.96	199.9671	199.9551	199.9671	49,243.00
23/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7965	8	7965	8	0.00
23/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7955	8	7955	8	0.00
23/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7945	8	7945	8	0.00
23/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R203 On 01-November-12			Bond Future	6.00	110.3335	6.0027	110.3335	4,837.00
23/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3800	4	3800	4	0.00
23/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	69	0	69	0	0.00
23/08/2012	R203 On 07-February-13			Bond Future	6.05	111.9210	6.0491	111.9210	6,300.00
23/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1576	1	1576	1	12,600.00
23/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3967	4	3967	4	0.00
23/08/2012	R203 On 07-February-13	6.65	Call	Bond Future	3029	3	3029	3	0.00
23/08/2012	R203 On 07-February-13	6.65	Put	Bond Future	564	1	564	1	30,250.00
23/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	337	0	337	0	0.00
23/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1323	1	1323	1	0.00
23/08/2012	R203 On 02-May-13			Bond Future	6.07	109.2215	6.0697	109.2215	8.00
23/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1494	1	1494	1	0.00
23/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1458	1	1458	1	0.00
23/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1476	1	1476	1	0.00
23/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2152	2	2152	2	0.00
23/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2174	2	2174	2	0.00
23/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2130	2	2130	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
23/08/2012	R204 On 01-November-12			Bond Future	6.30	111.2984	6.3022	111.2984	3,741.00
23/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4792	5	4792	5	0.00
23/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	80	0	80	0	0.00
23/08/2012	R204 On 07-February-13			Bond Future	6.35	108.8687	6.3543	108.8687	0.00
23/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	5075	5	5075	5	0.00
23/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	466	1	466	1	0.00
23/08/2012	R204 On 02-May-13			Bond Future	6.39	110.2882	6.3879	110.2882	0.00
23/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2162	2	2162	2	0.00
23/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2208	2	2208	2	0.00
23/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2185	2	2185	2	0.00
23/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2615	3	2615	3	0.00
23/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2589	3	2589	3	0.00
23/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2640	3	2640	3	0.00
23/08/2012	R206 On 01-November-12			Bond Future	4.97	105.1674	4.9652	105.1674	1,120.00
23/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	237	0	237	0	0.00
23/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	138	0	138	0	0.00
23/08/2012	R206 On 07-February-13			Bond Future	4.83	102.9152	4.8298	102.9152	0.00
23/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	248	0	248	0	0.00
23/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	312	0	312	0	0.00
23/08/2012	R206 On 02-May-13			Bond Future	4.54	104.2573	4.5438	104.2573	0.00
23/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	85	0	85	0	0.00
23/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	86	0	86	0	0.00
23/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	87	0	87	0	0.00
23/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	870	1	870	1	0.00
23/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	876	1	876	1	0.00
23/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	882	1	882	1	0.00
23/08/2012	R207 On 01-November-12			Bond Future	6.60	105.6580	6.6010	105.6580	19,077.00
23/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5565	5	5565	5	0.00
23/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	91	0	91	0	0.00
23/08/2012	R207 On 07-February-13			Bond Future	6.66	103.5384	6.6598	103.5384	0.00
23/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5934	6	5934	6	0.00
23/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	530	1	530	1	0.00
23/08/2012	R207 On 02-May-13			Bond Future	6.70	104.8885	6.7034	104.8885	0.00
23/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	2105	2	2105	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
23/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	2152	2	2152	2	0.00
23/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	2129	2	2129	2	0.00
23/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3513	4	3513	4	0.00
23/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3482	4	3482	4	0.00
23/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3545	4	3545	4	0.00
23/08/2012	R208 On 01-November-12			Bond Future	6.76	100.3331	6.7626	100.3331	9,431.00
23/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1672	2	1672	2	0.00
23/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4775	5	4775	5	0.00
23/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5850	6	5850	6	0.00
23/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	132	0	132	0	0.00
23/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	242	0	242	0	12,250.00
23/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1373	2	1373	2	0.00
23/08/2012	R208 On 07-February-13			Bond Future	6.82	101.7767	6.8227	101.7767	1,980.00
23/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	673	1	673	1	12,250.00
23/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	6328	6	6328	6	0.00
23/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	654	1	654	1	0.00
23/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	5892	6	5892	6	0.00
23/08/2012	R208 On 02-May-13			Bond Future	6.87	99.7092	6.8650	99.7092	0.00
23/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2497	2	2497	2	0.00
23/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2524	2	2524	2	0.00
23/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2471	2	2471	2	0.00
23/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3832	4	3832	4	0.00
23/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3763	4	3763	4	0.00
23/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3797	4	3797	4	0.00
23/08/2012	R209 On 01-November-12			Bond Future	8.15	80.5570	8.1538	80.5570	7,428.00
23/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	7281	7	7281	7	0.00
23/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	446	0	446	0	0.00
23/08/2012	R209 On 07-February-13			Bond Future	8.22	81.7161	8.2223	81.7161	0.00
23/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	8411	8	8411	8	0.00
23/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1656	2	1656	2	0.00
23/08/2012	R209 On 02-May-13			Bond Future	8.28	79.6387	8.2758	79.6387	0.00
23/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	4173	4	4173	4	0.00
23/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	4210	4	4210	4	0.00
23/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	4247	4	4247	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
23/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6569	7	6569	7	0.00
23/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6621	7	6621	7	0.00
23/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6674	7	6674	7	0.00
23/08/2012	R210 On 01-November-12			Bond Future	152.76	152.7693	152.7588	152.7693	3,414.00
23/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7769	8	7769	8	0.00
23/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7749	8	7749	8	0.00
23/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7759	8	7759	8	0.00
23/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R211 On 01-November-12			Bond Future	122.21	122.2259	122.2134	122.2259	480.00
23/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	223	0	223	0	0.00
23/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	213	0	213	0	0.00
23/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	203	0	203	0	0.00
23/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R212 On 01-November-12			Bond Future	125.49	125.4978	125.4879	125.4978	5,084.00
23/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3498	4	3498	4	0.00
23/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3478	3	3478	3	0.00
23/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3488	3	3488	3	0.00
23/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
23/08/2012	R213 On 01-November-12			Bond Future	7.97	91.7279	7.9662	91.7279	4,907.00
23/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1625	2	1625	2	140.00
23/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	7502	7	7502	7	0.00
23/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	420	0	420	0	0.00
23/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3580	4	3580	4	0.00
23/08/2012	R213 On 07-February-13			Bond Future	8.04	93.0477	8.0392	93.0477	0.00
23/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	8628	8	8628	8	0.00
23/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1524	2	1524	2	0.00
23/08/2012	R213 On 02-May-13			Bond Future	8.09	90.7242	8.0931	90.7242	0.00
23/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	4205	4	4205	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
23/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	4243	4	4243	4	0.00
23/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	4282	4	4282	4	0.00
23/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6332	7	6332	7	0.00
23/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6383	7	6383	7	0.00
23/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6434	7	6434	7	0.00
23/08/2012	R214 On 01-November-12			Bond Future	8.17	82.4570	8.1725	82.4570	1,714.00
23/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
23/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	1535	2	1535	2	0.00
23/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	1631	2	1631	2	0.00
23/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	1728	2	1728	2	0.00