



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
24/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	2025 On 01-November-12			Bond Future	106.74	106.8653	106.7397	106.8653	4,417.00
24/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6750	7	6750	7	0.00
24/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6740	7	6740	7	0.00
24/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6730	7	6730	7	0.00
24/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
24/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
24/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
24/08/2012	2038 On 01-November-12			Bond Future	104.40	104.2074	104.4029	104.2074	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
24/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5413	5	5413	5	0.00
24/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5393	5	5393	5	0.00
24/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5403	5	5403	5	0.00
24/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
24/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
24/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
24/08/2012	2050 On 01-November-12			Bond Future	110.71	110.7178	110.7112	110.7178	0.00
24/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6721	7	6721	7	0.00
24/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6711	7	6711	7	0.00
24/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6701	7	6701	7	0.00
24/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
24/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
24/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
24/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	AL7T On 01-November-12			Index Future	467.81	470.5320	467.8080	470.5320	13.00
24/08/2012	AL7T On 07-February-13			Index Future	474.54	477.3030	474.5410	477.3030	0.00
24/08/2012	ALBI On 01-November-12			Index Future	420.05	422.5900	420.0450	422.5900	884.00
24/08/2012	ALBI On 07-February-13			Index Future	426.09	428.6720	426.0900	428.6720	118.00
24/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	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
24/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2012	EL28 On 01-November-12			Bond Future	108.28	108.2893	108.2828	108.2893	0.00
24/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2293	2	2293	2	0.00
24/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2283	2	2283	2	0.00
24/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2273	2	2273	2	0.00
24/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
24/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
24/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
24/08/2012	ES33 On 01-November-12			Bond Future	8.90	88.9409	8.9034	88.9409	303.00
24/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2447	4	2447	4	0.00
24/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
24/08/2012	ES33 On 07-February-13			Bond Future	9.00	90.2207	9.0032	90.2207	0.00
24/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
24/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
24/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
24/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3794	3	3794	3	0.00
24/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3883	3	3883	3	0.00
24/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3972	3	3972	3	0.00
24/08/2012	GOVI On 01-November-12			GOVI	420.30	422.6830	420.3030	422.6830	239.00
24/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	163430	19	163430	19	0.00
24/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
24/08/2012	GOVI On 07-February-13			GOVI	426.35	428.7660	426.3520	428.7660	0.00
24/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
24/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
24/08/2012	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
24/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	66580	4	66580	4	0.00
24/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	66480	4	66480	4	0.00
24/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	66380	4	66380	4	0.00
24/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2012	IGOV On 01-November-12			Index Future	185.47	185.4960	185.4700	185.4960	592.00
24/08/2012	IGOV On 07-February-13			Index Future	188.14	188.1660	188.1390	188.1660	14.00
24/08/2012	ILBI On 01-November-12			Index Future	502.17	502.2040	502.1670	502.2040	0.00
24/08/2012	ILBI On 07-February-13			Index Future	509.17	509.2050	509.1690	509.2050	169.00
24/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	4.98	95.0300	4.9800	95.0300	44,760.00
24/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.94	95.0700	4.9400	95.0700	0.00
24/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.85	95.1800	4.8500	95.1800	0.00
24/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.81	95.2100	4.8100	95.2100	840.00
24/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.80	95.2300	4.8000	95.2300	0.00
24/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.80	95.2300	4.8000	95.2300	0.00
24/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.80	95.2300	4.8000	95.2300	1,000.00
24/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.85	95.1900	4.8500	95.1900	500.00
24/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.0900	4.9500	95.0900	1,700.00
24/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.09	94.9500	5.0900	94.9500	1,500.00
24/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.25	94.8100	5.2500	94.8100	800.00
24/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.41	94.6500	5.4100	94.6500	0.00
24/08/2012	R023 On 01-November-12			Bond Future	7.20	106.1716	7.1998	106.1716	1,049.00
24/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	1113	0	1113	0	0.00
24/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	1038	0	1038	0	0.00
24/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	1188	0	1188	0	0.00
24/08/2012	R023 On 07-February-13			Bond Future	7.27	107.6994	7.2719	107.6994	0.00

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24/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	1539	1	1539	1	0.00
24/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	1613	1	1613	1	0.00
24/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	1686	1	1686	1	0.00
24/08/2012	R023 On 02-May-13			Bond Future	7.32	105.1877	7.3227	105.1877	0.00
24/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1945	1	1945	1	0.00
24/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1873	1	1873	1	0.00
24/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	2017	1	2017	1	0.00
24/08/2012	R157 On 01-November-12			Bond Future	5.58	122.8317	5.5817	122.8317	15,729.00
24/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	876	1	876	1	5,630.00
24/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	1969	2	1969	2	0.00
24/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	53	0	53	0	0.00
24/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	295	0	295	0	0.00
24/08/2012	R157 On 07-February-13			Bond Future	5.61	124.5992	5.6106	124.5992	100.00
24/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	1996	2	1996	2	0.00
24/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	236	0	236	0	0.00
24/08/2012	R157 On 02-May-13			Bond Future	5.60	119.4188	5.5983	119.4188	0.00
24/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	676	1	676	1	0.00
24/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	686	1	686	1	0.00
24/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	696	1	696	1	0.00
24/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1274	1	1274	1	0.00
24/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1288	1	1288	1	0.00
24/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1302	1	1302	1	0.00
24/08/2012	R186 On 01-November-12			Bond Future	7.61	129.7436	7.6074	129.7436	35,618.00
24/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	3856	5	3856	5	1,858.00
24/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	5039	6	5039	6	0.00
24/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	8862	10	8862	10	0.00
24/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	11491	12	11491	12	0.00
24/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	130	0	130	0	1,858.00

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24/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	351	0	351	0	0.00
24/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	1190	1	1190	1	0.00
24/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1751	1	1751	1	0.00
24/08/2012	R186 On 07-February-13			Bond Future	7.68	126.3198	7.6823	126.3198	1,750.00
24/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	9101	10	9101	10	0.00
24/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2549	3	2549	3	670.00
24/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1758	2	1758	2	10,300.00
24/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	8714	8	8714	8	0.00
24/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	6895	6	6895	6	0.00
24/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1701	1	1701	1	0.00
24/08/2012	R186 On 02-May-13			Bond Future	7.74	127.9667	7.7408	127.9667	0.00
24/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	4071	5	4071	5	0.00
24/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	3991	4	3991	4	0.00
24/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4031	5	4031	5	0.00
24/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	7378	7	7378	7	0.00
24/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	7438	7	7438	7	0.00
24/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	7318	7	7318	7	0.00
24/08/2012	R189 On 01-November-12			Bond Future	214.24	214.2679	214.2433	214.2679	0.00
24/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4757	5	4757	5	0.00
24/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4767	5	4767	5	0.00
24/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4747	5	4747	5	0.00
24/08/2012	R197 On 01-November-12			Bond Future	272.23	272.2517	272.2308	272.2517	5,528.00
24/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5241	5	5241	5	0.00
24/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5231	5	5231	5	0.00
24/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5221	5	5221	5	0.00
24/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R201 On 01-November-12			Bond Future	4.93	111.1074	4.9251	111.1074	1,560.00
24/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	540	1	540	1	0.00
24/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	154	0	154	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
24/08/2012	R201 On 07-February-13			Bond Future	4.85	108.2971	4.8516	108.2971	0.00
24/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	607	1	607	1	0.00
24/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	372	0	372	0	0.00
24/08/2012	R201 On 02-May-13			Bond Future	4.72	109.7090	4.7232	109.7090	0.00
24/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	144	0	144	0	0.00
24/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	151	0	151	0	0.00
24/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	147	0	147	0	0.00
24/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1240	1	1240	1	0.00
24/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1227	1	1227	1	0.00
24/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1253	1	1253	1	0.00
24/08/2012	R202 On 01-November-12			Bond Future	199.94	199.9551	199.9431	199.9551	49,243.00
24/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7953	8	7953	8	0.00
24/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7943	8	7943	8	0.00
24/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7933	8	7933	8	0.00
24/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R203 On 01-November-12			Bond Future	6.09	110.5194	6.0913	110.5194	4,837.00
24/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3437	4	3437	4	0.00
24/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	94	0	94	0	0.00
24/08/2012	R203 On 07-February-13			Bond Future	6.14	112.1097	6.1440	112.1097	6,300.00
24/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1370	2	1370	2	12,600.00
24/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3640	4	3640	4	0.00
24/08/2012	R203 On 07-February-13	6.65	Call	Bond Future	2736	3	2736	3	0.00
24/08/2012	R203 On 07-February-13	6.65	Put	Bond Future	665	1	665	1	30,250.00
24/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	403	0	403	0	0.00
24/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1511	1	1511	1	0.00
24/08/2012	R203 On 02-May-13			Bond Future	6.17	109.4124	6.1706	109.4124	8.00
24/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1317	1	1317	1	0.00
24/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1284	1	1284	1	0.00
24/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1300	1	1300	1	0.00
24/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2375	2	2375	2	0.00
24/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2399	2	2399	2	0.00
24/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2352	2	2352	2	0.00

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24/08/2012	R204 On 01-November-12			Bond Future	6.40	111.5203	6.3952	111.5203	3,741.00
24/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4333	5	4333	5	0.00
24/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	111	0	111	0	0.00
24/08/2012	R204 On 07-February-13			Bond Future	6.45	109.0939	6.4526	109.0939	0.00
24/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	4666	5	4666	5	0.00
24/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	553	0	553	0	0.00
24/08/2012	R204 On 02-May-13			Bond Future	6.49	110.5161	6.4913	110.5161	0.00
24/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1925	2	1925	2	0.00
24/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	1968	2	1968	2	0.00
24/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1946	2	1946	2	0.00
24/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2879	3	2879	3	0.00
24/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2851	3	2851	3	0.00
24/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2906	3	2906	3	0.00
24/08/2012	R206 On 01-November-12			Bond Future	5.07	105.2074	5.0650	105.2074	1,120.00
24/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	174	0	174	0	0.00
24/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	191	0	191	0	0.00
24/08/2012	R206 On 07-February-13			Bond Future	4.96	102.9558	4.9597	102.9558	0.00
24/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	196	0	196	0	0.00
24/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	378	0	378	0	0.00
24/08/2012	R206 On 02-May-13			Bond Future	4.72	104.2982	4.7186	104.2982	0.00
24/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	65	0	65	0	0.00
24/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	66	0	66	0	0.00
24/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	67	0	67	0	0.00
24/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	970	1	970	1	0.00
24/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	976	1	976	1	0.00
24/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	982	1	982	1	0.00
24/08/2012	R207 On 01-November-12			Bond Future	6.70	105.9002	6.6986	105.9002	19,077.00
24/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5037	6	5037	6	0.00
24/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	125	0	125	0	0.00
24/08/2012	R207 On 07-February-13			Bond Future	6.76	103.7842	6.7623	103.7842	0.00
24/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5460	6	5460	6	0.00
24/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	627	1	627	1	0.00
24/08/2012	R207 On 02-May-13			Bond Future	6.81	105.1374	6.8105	105.1374	0.00
24/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1861	2	1861	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
24/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1904	2	1904	2	0.00
24/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1882	2	1882	2	0.00
24/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3845	4	3845	4	0.00
24/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3811	3	3811	3	0.00
24/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3878	4	3878	4	0.00
24/08/2012	R208 On 01-November-12			Bond Future	6.87	100.5973	6.8650	100.5973	9,343.00
24/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1336	2	1336	2	0.00
24/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4211	5	4211	5	0.00
24/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5253	6	5253	6	0.00
24/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	181	0	181	0	0.00
24/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	323	0	323	0	12,250.00
24/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1682	1	1682	1	0.00
24/08/2012	R208 On 07-February-13			Bond Future	6.93	102.0449	6.9296	102.0449	1,980.00
24/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	544	1	544	1	12,250.00
24/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	5794	6	5794	6	0.00
24/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	774	1	774	1	0.00
24/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	6417	6	6417	6	0.00
24/08/2012	R208 On 02-May-13			Bond Future	6.98	99.9807	6.9762	99.9807	0.00
24/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2205	2	2205	2	0.00
24/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2229	3	2229	3	0.00
24/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2181	2	2181	2	0.00
24/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	4205	4	4205	4	0.00
24/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	4132	4	4132	4	0.00
24/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	4168	4	4168	4	0.00
24/08/2012	R209 On 01-November-12			Bond Future	8.28	80.8752	8.2806	80.8752	7,428.00
24/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	6334	7	6334	7	0.00
24/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	598	0	598	0	0.00
24/08/2012	R209 On 07-February-13			Bond Future	8.35	82.0390	8.3528	82.0390	0.00
24/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	7570	8	7570	8	0.00
24/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1930	2	1930	2	0.00
24/08/2012	R209 On 02-May-13			Bond Future	8.41	79.9655	8.4095	79.9655	0.00
24/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3665	4	3665	4	0.00
24/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3699	4	3699	4	0.00
24/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3733	4	3733	4	0.00

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24/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	7184	7	7184	7	0.00
24/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	7239	7	7239	7	0.00
24/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	7295	7	7295	7	0.00
24/08/2012	R210 On 01-November-12			Bond Future	152.75	152.7588	152.7484	152.7588	3,414.00
24/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	7758	8	7758	8	0.00
24/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	7738	8	7738	8	0.00
24/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	7748	8	7748	8	0.00
24/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R211 On 01-November-12			Bond Future	122.20	122.2134	122.2010	122.2134	480.00
24/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	211	0	211	0	0.00
24/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	201	0	201	0	0.00
24/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	191	0	191	0	0.00
24/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R212 On 01-November-12			Bond Future	125.37	125.4879	125.3732	125.4879	5,084.00
24/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3383	3	3383	3	0.00
24/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3363	3	3363	3	0.00
24/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3373	3	3373	3	0.00
24/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
24/08/2012	R213 On 01-November-12			Bond Future	8.09	92.0516	8.0881	92.0516	4,907.00
24/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1226	2	1226	2	140.00
24/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	6568	8	6568	8	0.00
24/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	561	0	561	0	0.00
24/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	4257	4	4257	4	0.00
24/08/2012	R213 On 07-February-13			Bond Future	8.16	93.3762	8.1649	93.3762	0.00
24/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	7794	9	7794	9	0.00
24/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1781	2	1781	2	0.00
24/08/2012	R213 On 02-May-13			Bond Future	8.22	91.0568	8.2221	91.0568	0.00
24/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3704	4	3704	4	0.00

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24/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	3739	4	3739	4	0.00
24/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	3774	4	3774	4	0.00
24/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6931	6	6931	6	0.00
24/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6985	6	6985	6	0.00
24/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	7039	6	7039	6	0.00
24/08/2012	R214 On 01-November-12			Bond Future	8.30	82.8411	8.2994	82.8411	1,714.00
24/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
24/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	2702	2	2702	2	0.00
24/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	2798	2	2798	2	0.00
24/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	2894	2	2894	2	0.00