



# 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
30/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	2025 On 01-November-12			Bond Future	106.72	106.7177	106.7156	106.7177	4,417.00
30/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6726	7	6726	7	0.00
30/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6716	7	6716	7	0.00
30/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6706	7	6706	7	0.00
30/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
30/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
30/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
30/08/2012	2038 On 01-November-12			Bond Future	104.39	104.3893	104.3889	104.3893	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
30/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5399	5	5399	5	0.00
30/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5379	5	5379	5	0.00
30/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5389	5	5389	5	0.00
30/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
30/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
30/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
30/08/2012	2050 On 01-November-12			Bond Future	110.70	110.6977	110.6971	110.6977	0.00
30/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	6707	7	6707	7	0.00
30/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	6697	7	6697	7	0.00
30/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	6687	7	6687	7	0.00
30/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
30/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
30/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
30/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	AL7T On 01-November-12			Index Future	470.99	469.1210	470.9920	469.1210	13.00
30/08/2012	AL7T On 07-February-13			Index Future	477.74	475.8420	477.7400	475.8420	0.00
30/08/2012	ALBI On 01-November-12			Index Future	422.99	421.1270	422.9890	421.1270	893.00
30/08/2012	ALBI On 07-February-13			Index Future	429.05	427.1610	429.0490	427.1610	118.00
30/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	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
30/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/08/2012	EL28 On 01-November-12			Bond Future	108.98	108.9758	108.9753	108.9758	0.00
30/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2985	3	2985	3	0.00
30/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2975	3	2975	3	0.00
30/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2965	3	2965	3	0.00
30/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
30/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
30/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
30/08/2012	ES33 On 01-November-12			Bond Future	8.80	88.0368	8.7999	88.0368	303.00
30/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3328	3	3328	3	0.00
30/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
30/08/2012	ES33 On 07-February-13			Bond Future	8.90	89.2984	8.8968	89.2984	0.00
30/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
30/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
30/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
30/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2906	4	2906	4	0.00
30/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2995	4	2995	4	0.00
30/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3084	4	3084	4	0.00
30/08/2012	GOVI On 01-November-12			GOVI	423.11	421.3680	423.1140	421.3680	263.00
30/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	191540	17	191540	17	0.00
30/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
30/08/2012	GOVI On 07-February-13			GOVI	429.18	427.4060	429.1760	427.4060	0.00
30/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
30/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
30/08/2012	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
30/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	38340	6	38340	6	0.00
30/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	38240	6	38240	6	0.00
30/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	38140	6	38140	6	0.00
30/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/08/2012	IGOV On 01-November-12			Index Future	185.58	185.5900	185.5770	185.5900	592.00
30/08/2012	IGOV On 07-February-13			Index Future	188.24	188.2490	188.2360	188.2490	14.00
30/08/2012	ILBI On 01-November-12			Index Future	502.13	502.1330	502.1330	502.1330	0.00
30/08/2012	ILBI On 07-February-13			Index Future	509.14	509.1390	509.1390	509.1390	169.00
30/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
30/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	44,760.00
30/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.95	95.0400	4.9500	95.0400	0.00
30/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.85	95.1400	4.8500	95.1400	0.00
30/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.79	95.2000	4.7900	95.2000	840.00
30/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.77	95.2200	4.7700	95.2200	0.00
30/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.76	95.2200	4.7600	95.2200	0.00
30/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.2200	4.7600	95.2200	1,000.00
30/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.81	95.1700	4.8100	95.1700	500.00
30/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.0700	4.8900	95.0700	1,700.00
30/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.02	94.9400	5.0200	94.9400	1,500.00
30/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.7900	5.1600	94.7900	800.00
30/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.32	94.6300	5.3200	94.6300	0.00
30/08/2012	R023 On 01-November-12			Bond Future	7.07	105.7879	7.0717	105.7879	1,049.00
30/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	162	1	162	1	0.00
30/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	87	1	87	1	0.00
30/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	237	1	237	1	0.00
30/08/2012	R023 On 07-February-13			Bond Future	7.14	107.3039	7.1396	107.3039	0.00

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30/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	581	1	581	1	0.00
30/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	655	1	655	1	0.00
30/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	728	1	728	1	0.00
30/08/2012	R023 On 02-May-13			Bond Future	7.19	104.7856	7.1861	104.7856	0.00
30/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	976	2	976	2	0.00
30/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	904	1	904	1	0.00
30/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1048	2	1048	2	0.00
30/08/2012	R157 On 01-November-12			Bond Future	5.45	122.7312	5.4545	122.7312	15,729.00
30/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	1126	1	1126	1	5,630.00
30/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2314	2	2314	2	0.00
30/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	23	0	23	0	0.00
30/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	170	0	170	0	0.00
30/08/2012	R157 On 07-February-13			Bond Future	5.47	124.4899	5.4704	124.4899	100.00
30/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2294	2	2294	2	0.00
30/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	162	0	162	0	0.00
30/08/2012	R157 On 02-May-13			Bond Future	5.44	119.3063	5.4431	119.3063	0.00
30/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	827	1	827	1	0.00
30/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	838	1	838	1	0.00
30/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	850	1	850	1	0.00
30/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1052	1	1052	1	0.00
30/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1064	1	1064	1	0.00
30/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1077	1	1077	1	0.00
30/08/2012	R186 On 01-November-12			Bond Future	7.46	129.2780	7.4640	129.2780	35,648.00
30/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	4727	4	4727	4	1,858.00
30/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	6051	5	6051	5	0.00
30/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	10147	9	10147	9	0.00
30/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	12870	12	12870	12	0.00
30/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	60	0	60	0	1,858.00

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30/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	186	0	186	0	0.00
30/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	753	1	753	1	0.00
30/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1172	1	1172	1	0.00
30/08/2012	R186 On 07-February-13			Bond Future	7.53	125.8398	7.5345	125.8398	1,750.00
30/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	10182	9	10182	9	0.00
30/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	3039	3	3039	3	670.00
30/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	2127	2	2127	2	10,300.00
30/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	7621	8	7621	8	0.00
30/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	5922	6	5922	6	0.00
30/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1320	2	1320	2	0.00
30/08/2012	R186 On 02-May-13			Bond Future	7.59	127.4788	7.5886	127.4788	0.00
30/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	4670	4	4670	4	0.00
30/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	4582	4	4582	4	0.00
30/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4626	4	4626	4	0.00
30/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	6493	7	6493	7	0.00
30/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6549	7	6549	7	0.00
30/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6438	7	6438	7	0.00
30/08/2012	R189 On 01-November-12			Bond Future	214.15	214.1590	214.1470	214.1590	0.00
30/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4853	5	4853	5	0.00
30/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4863	5	4863	5	0.00
30/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4843	5	4843	5	0.00
30/08/2012	R197 On 01-November-12			Bond Future	272.17	272.1742	272.1688	272.1742	5,528.00
30/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	5179	5	5179	5	0.00
30/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	5169	5	5169	5	0.00
30/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	5159	5	5159	5	0.00
30/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R201 On 01-November-12			Bond Future	4.81	111.0148	4.8050	111.0148	1,560.00
30/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	718	1	718	1	0.00
30/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	81	0	81	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
30/08/2012	R201 On 07-February-13			Bond Future	4.72	108.1967	4.7165	108.1967	0.00
30/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	752	1	752	1	0.00
30/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	269	0	269	0	0.00
30/08/2012	R201 On 02-May-13			Bond Future	4.57	109.6058	4.5684	109.6058	0.00
30/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	196	0	196	0	0.00
30/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	204	0	204	0	0.00
30/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	200	0	200	0	0.00
30/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1043	1	1043	1	0.00
30/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1031	1	1031	1	0.00
30/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1055	1	1055	1	0.00
30/08/2012	R202 On 01-November-12			Bond Future	199.92	199.9178	199.9168	199.9178	49,243.00
30/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7927	8	7927	8	0.00
30/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7917	8	7917	8	0.00
30/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7907	8	7907	8	0.00
30/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R203 On 01-November-12			Bond Future	5.97	110.3541	5.9721	110.3541	4,837.00
30/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3913	4	3913	4	0.00
30/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	47	0	47	0	0.00
30/08/2012	R203 On 07-February-13			Bond Future	6.02	111.9355	6.0179	111.9355	9,910.00
30/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1616	1	1616	1	12,600.00
30/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	4057	4	4057	4	0.00
30/08/2012	R203 On 07-February-13	6.65	Call	Bond Future	3103	3	3103	3	0.00
30/08/2012	R203 On 07-February-13	6.65	Put	Bond Future	508	1	508	1	30,250.00
30/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	297	0	297	0	0.00
30/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1233	1	1233	1	0.00
30/08/2012	R203 On 02-May-13			Bond Future	6.04	109.2344	6.0370	109.2344	8.00
30/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1528	1	1528	1	0.00
30/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1491	1	1491	1	0.00
30/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1510	1	1510	1	0.00
30/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	2056	2	2056	2	0.00
30/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2077	2	2077	2	0.00
30/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	2034	2	2034	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
30/08/2012	R204 On 01-November-12			Bond Future	6.28	111.2982	6.2764	111.2982	3,741.00
30/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4903	5	4903	5	0.00
30/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	56	0	56	0	0.00
30/08/2012	R204 On 07-February-13			Bond Future	6.33	108.8620	6.3284	108.8620	3,000.00
30/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	5159	5	5159	5	0.00
30/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	419	0	419	0	0.00
30/08/2012	R204 On 02-May-13			Bond Future	6.36	110.2797	6.3610	110.2797	0.00
30/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	2192	2	2192	2	0.00
30/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2239	2	2239	2	0.00
30/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	2215	2	2215	2	0.00
30/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2514	3	2514	3	0.00
30/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2489	3	2489	3	0.00
30/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2539	3	2539	3	0.00
30/08/2012	R206 On 01-November-12			Bond Future	4.93	105.1611	4.9306	105.1611	1,120.00
30/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	253	0	253	0	0.00
30/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	113	0	113	0	0.00
30/08/2012	R206 On 07-February-13			Bond Future	4.79	102.9027	4.7918	102.9027	0.00
30/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	259	0	259	0	0.00
30/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	288	0	288	0	0.00
30/08/2012	R206 On 02-May-13			Bond Future	4.50	104.2430	4.4951	104.2430	0.00
30/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	88	0	88	0	0.00
30/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	89	0	89	0	0.00
30/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	90	0	90	0	0.00
30/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	840	1	840	1	0.00
30/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	846	1	846	1	0.00
30/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	851	1	851	1	0.00
30/08/2012	R207 On 01-November-12			Bond Future	6.58	105.6293	6.5803	105.6293	19,077.00
30/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5659	5	5659	5	0.00
30/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	65	0	65	0	0.00
30/08/2012	R207 On 07-February-13			Bond Future	6.64	103.5031	6.6392	103.5031	0.00
30/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	6000	6	6000	6	0.00
30/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	481	1	481	1	0.00
30/08/2012	R207 On 02-May-13			Bond Future	6.68	104.8512	6.6822	104.8512	0.00
30/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	2117	2	2117	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
30/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	2165	2	2165	2	0.00
30/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	2141	2	2141	2	0.00
30/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3410	4	3410	4	0.00
30/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3379	4	3379	4	0.00
30/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3442	4	3442	4	0.00
30/08/2012	R208 On 01-November-12			Bond Future	6.75	100.2372	6.7522	100.2372	9,343.00
30/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1631	1	1631	1	0.00
30/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4794	4	4794	4	0.00
30/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5885	5	5885	5	0.00
30/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	101	0	101	0	0.00
30/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	195	0	195	0	12,250.00
30/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1265	1	1265	1	0.00
30/08/2012	R208 On 07-February-13			Bond Future	6.81	101.6736	6.8128	101.6736	2,300.00
30/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	650	1	650	1	12,250.00
30/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	6343	6	6343	6	0.00
30/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	608	1	608	1	0.00
30/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	5808	6	5808	6	0.00
30/08/2012	R208 On 02-May-13			Bond Future	6.86	99.6032	6.8551	99.6032	0.00
30/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2482	2	2482	2	0.00
30/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2508	2	2508	2	0.00
30/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2455	2	2455	2	0.00
30/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3756	4	3756	4	0.00
30/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3687	4	3687	4	0.00
30/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3721	4	3721	4	0.00
30/08/2012	R209 On 01-November-12			Bond Future	8.18	79.9439	8.1788	79.9439	7,428.00
30/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	7020	6	7020	6	0.00
30/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	403	1	403	1	0.00
30/08/2012	R209 On 07-February-13			Bond Future	8.25	81.0895	8.2486	81.0895	0.00
30/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	8167	8	8167	8	0.00
30/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1639	2	1639	2	0.00
30/08/2012	R209 On 02-May-13			Bond Future	8.30	79.0025	8.3029	79.0025	0.00
30/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3995	4	3995	4	0.00
30/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	4032	4	4032	4	0.00
30/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	4068	4	4068	4	0.00

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30/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6621	7	6621	7	0.00
30/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6674	7	6674	7	0.00
30/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6727	7	6727	7	0.00
30/08/2012	R210 On 01-November-12			Bond Future	153.71	153.7164	153.7146	153.7164	3,414.00
30/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	8725	9	8725	9	0.00
30/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	8705	9	8705	9	0.00
30/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	8715	9	8715	9	0.00
30/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R211 On 01-November-12			Bond Future	122.15	122.1602	122.1547	122.1602	703.00
30/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	165	0	165	0	0.00
30/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	155	0	155	0	0.00
30/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	145	0	145	0	0.00
30/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R212 On 01-November-12			Bond Future	125.34	125.3460	125.3432	125.3460	5,084.00
30/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3353	3	3353	3	0.00
30/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3333	3	3333	3	0.00
30/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3343	3	3343	3	0.00
30/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
30/08/2012	R213 On 01-November-12			Bond Future	7.99	91.2376	7.9860	91.2376	4,907.00
30/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1438	1	1438	1	140.00
30/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	7279	7	7279	7	0.00
30/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	373	0	373	0	0.00
30/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3570	4	3570	4	0.00
30/08/2012	R213 On 07-February-13			Bond Future	8.06	92.5452	8.0603	92.5452	0.00
30/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	8417	8	8417	8	0.00
30/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1498	2	1498	2	0.00
30/08/2012	R213 On 02-May-13			Bond Future	8.11	90.2137	8.1150	90.2137	0.00
30/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	4047	4	4047	4	0.00

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30/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	4084	4	4084	4	0.00
30/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	4122	4	4122	4	0.00
30/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6361	7	6361	7	0.00
30/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6412	7	6412	7	0.00
30/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6464	7	6464	7	0.00
30/08/2012	R214 On 01-November-12			Bond Future	8.19	81.8973	8.1877	81.8973	1,714.00
30/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
30/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	1676	2	1676	2	0.00
30/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	1772	3	1772	3	0.00
30/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	1868	3	1868	3	0.00