



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
31/08/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	2025 On 01-November-12			Bond Future	106.71	106.7156	106.7135	106.7156	4,417.00
31/08/2012	2025 On 01-November-12	99.99	Call	Bond Future	6724	7	6724	7	0.00
31/08/2012	2025 On 01-November-12	100.00	Call	Bond Future	6714	7	6714	7	0.00
31/08/2012	2025 On 01-November-12	100.01	Call	Bond Future	6704	7	6704	7	0.00
31/08/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
31/08/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
31/08/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
31/08/2012	2038 On 01-November-12			Bond Future	104.79	104.3889	104.7930	104.3889	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
31/08/2012	2038 On 01-November-12	98.99	Call	Bond Future	5803	5	5803	5	0.00
31/08/2012	2038 On 01-November-12	99.01	Call	Bond Future	5783	5	5783	5	0.00
31/08/2012	2038 On 01-November-12	99.00	Call	Bond Future	5793	5	5793	5	0.00
31/08/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
31/08/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
31/08/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
31/08/2012	2050 On 01-November-12			Bond Future	111.25	110.6971	111.2547	110.6971	0.00
31/08/2012	2050 On 01-November-12	103.99	Call	Bond Future	7265	7	7265	7	0.00
31/08/2012	2050 On 01-November-12	104.00	Call	Bond Future	7255	7	7255	7	0.00
31/08/2012	2050 On 01-November-12	104.01	Call	Bond Future	7245	7	7245	7	0.00
31/08/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
31/08/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
31/08/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
31/08/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	AL7T On 01-November-12			Index Future	470.73	470.9920	470.7310	470.9920	13.00
31/08/2012	AL7T On 07-February-13			Index Future	477.48	477.7400	477.4750	477.7400	0.00
31/08/2012	ALBI On 01-November-12			Index Future	422.81	422.9890	422.8110	422.9890	893.00
31/08/2012	ALBI On 07-February-13			Index Future	428.87	429.0490	428.8680	429.0490	118.00
31/08/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	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
31/08/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/08/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2012	EL28 On 01-November-12			Bond Future	108.97	108.9753	108.9747	108.9753	0.00
31/08/2012	EL28 On 01-November-12	105.99	Call	Bond Future	2985	3	2985	3	0.00
31/08/2012	EL28 On 01-November-12	106.00	Call	Bond Future	2975	3	2975	3	0.00
31/08/2012	EL28 On 01-November-12	106.01	Call	Bond Future	2965	3	2965	3	0.00
31/08/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
31/08/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
31/08/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
31/08/2012	ES33 On 01-November-12			Bond Future	8.80	88.7407	8.7985	88.7407	303.00
31/08/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3339	3	3339	3	0.00
31/08/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
31/08/2012	ES33 On 07-February-13			Bond Future	8.90	90.0123	8.8954	90.0123	0.00
31/08/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
31/08/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
31/08/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
31/08/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2895	3	2895	3	0.00
31/08/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2983	3	2983	3	0.00
31/08/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3072	3	3072	3	0.00
31/08/2012	GOVI On 01-November-12			GOVI	422.93	423.1140	422.9330	423.1140	263.00
31/08/2012	GOVI On 01-November-12	403.96	Call	GOVI	189730	19	189730	19	0.00
31/08/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
31/08/2012	GOVI On 07-February-13			GOVI	428.99	429.1760	428.9920	429.1760	0.00
31/08/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
31/08/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
31/08/2012	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
31/08/2012	GOVI On 07-February-13	433.01	Put	GOVI	40180	4	40180	4	0.00
31/08/2012	GOVI On 07-February-13	433.00	Put	GOVI	40080	4	40080	4	0.00
31/08/2012	GOVI On 07-February-13	432.99	Put	GOVI	39980	4	39980	4	0.00
31/08/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2012	IGOV On 01-November-12			Index Future	185.55	185.5770	185.5510	185.5770	592.00
31/08/2012	IGOV On 07-February-13			Index Future	188.21	188.2360	188.2090	188.2360	14.00
31/08/2012	ILBI On 01-November-12			Index Future	502.13	502.1330	502.1330	502.1330	0.00
31/08/2012	ILBI On 07-February-13			Index Future	509.14	509.1390	509.1390	509.1390	169.00
31/08/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
31/08/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/08/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
31/08/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/08/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/08/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/08/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	44,760.00
31/08/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.95	95.0500	4.9500	95.0500	0.00
31/08/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.85	95.1500	4.8500	95.1500	0.00
31/08/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.80	95.2100	4.8000	95.2100	840.00
31/08/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.78	95.2300	4.7800	95.2300	0.00
31/08/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.77	95.2400	4.7700	95.2400	0.00
31/08/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.77	95.2400	4.7700	95.2400	1,000.00
31/08/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.82	95.1900	4.8200	95.1900	500.00
31/08/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.1100	4.8900	95.1100	1,700.00
31/08/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.01	94.9800	5.0100	94.9800	1,500.00
31/08/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	800.00
31/08/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.32	94.6800	5.3200	94.6800	0.00
31/08/2012	R023 On 01-November-12			Bond Future	7.09	106.3270	7.0915	106.3270	1,049.00
31/08/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R023 On 01-November-12	7.05	Put	Bond Future	310	0	310	0	0.00
31/08/2012	R023 On 01-November-12	7.06	Put	Bond Future	235	0	235	0	0.00
31/08/2012	R023 On 01-November-12	7.04	Put	Bond Future	385	0	385	0	0.00
31/08/2012	R023 On 07-February-13			Bond Future	7.16	107.8507	7.1602	107.8507	0.00

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31/08/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R023 On 07-February-13	7.06	Put	Bond Future	731	1	731	1	0.00
31/08/2012	R023 On 07-February-13	7.05	Put	Bond Future	805	1	805	1	0.00
31/08/2012	R023 On 07-February-13	7.04	Put	Bond Future	878	1	878	1	0.00
31/08/2012	R023 On 02-May-13			Bond Future	7.21	105.3393	7.2074	105.3393	0.00
31/08/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R023 On 02-May-13	7.05	Put	Bond Future	1128	1	1128	1	0.00
31/08/2012	R023 On 02-May-13	7.06	Put	Bond Future	1056	1	1056	1	0.00
31/08/2012	R023 On 02-May-13	7.04	Put	Bond Future	1201	1	1201	1	0.00
31/08/2012	R157 On 01-November-12			Bond Future	5.49	122.9372	5.4917	122.9372	15,729.00
31/08/2012	R157 On 01-November-12	5.78	Call	Bond Future	1008	1	1008	1	5,630.00
31/08/2012	R157 On 01-November-12	6.24	Call	Bond Future	2199	2	2199	2	0.00
31/08/2012	R157 On 01-November-12	6.24	Put	Bond Future	18	0	18	0	0.00
31/08/2012	R157 On 01-November-12	5.78	Put	Bond Future	162	0	162	0	0.00
31/08/2012	R157 On 07-February-13			Bond Future	5.51	124.6987	5.5123	124.6987	100.00
31/08/2012	R157 On 07-February-13	6.28	Call	Bond Future	2137	2	2137	2	0.00
31/08/2012	R157 On 07-February-13	6.28	Put	Bond Future	116	0	116	0	0.00
31/08/2012	R157 On 02-May-13			Bond Future	5.49	119.5176	5.4898	119.5176	0.00
31/08/2012	R157 On 02-May-13	5.34	Call	Bond Future	677	1	677	1	0.00
31/08/2012	R157 On 02-May-13	5.35	Call	Bond Future	687	1	687	1	0.00
31/08/2012	R157 On 02-May-13	5.36	Call	Bond Future	697	1	697	1	0.00
31/08/2012	R157 On 02-May-13	5.36	Put	Bond Future	1012	1	1012	1	0.00
31/08/2012	R157 On 02-May-13	5.35	Put	Bond Future	1026	1	1026	1	0.00
31/08/2012	R157 On 02-May-13	5.34	Put	Bond Future	1040	1	1040	1	0.00
31/08/2012	R186 On 01-November-12			Bond Future	7.46	130.1668	7.4633	130.1668	35,698.00
31/08/2012	R186 On 01-November-12	7.82	Call	Bond Future	4680	5	4680	5	1,858.00
31/08/2012	R186 On 01-November-12	8.00	Call	Bond Future	6011	6	6011	6	0.00
31/08/2012	R186 On 01-November-12	8.50	Call	Bond Future	10131	10	10131	10	0.00
31/08/2012	R186 On 01-November-12	8.82	Call	Bond Future	12868	13	12868	13	0.00
31/08/2012	R186 On 01-November-12	8.82	Put	Bond Future	50	0	50	0	1,858.00

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31/08/2012	R186 On 01-November-12	8.50	Put	Bond Future	164	0	164	0	0.00
31/08/2012	R186 On 01-November-12	8.00	Put	Bond Future	706	1	706	1	0.00
31/08/2012	R186 On 01-November-12	7.82	Put	Bond Future	1117	1	1117	1	0.00
31/08/2012	R186 On 07-February-13			Bond Future	7.53	126.7413	7.5338	126.7413	1,750.00
31/08/2012	R186 On 07-February-13	8.47	Call	Bond Future	10049	10	10049	10	0.00
31/08/2012	R186 On 07-February-13	7.25	Call	Bond Future	2840	3	2840	3	670.00
31/08/2012	R186 On 07-February-13	7.00	Call	Bond Future	1936	2	1936	2	10,300.00
31/08/2012	R186 On 07-February-13	7.00	Put	Bond Future	7422	8	7422	8	0.00
31/08/2012	R186 On 07-February-13	7.25	Put	Bond Future	5716	6	5716	6	0.00
31/08/2012	R186 On 07-February-13	8.47	Put	Bond Future	1180	1	1180	1	0.00
31/08/2012	R186 On 02-May-13			Bond Future	7.59	128.3918	7.5878	128.3918	0.00
31/08/2012	R186 On 02-May-13	7.41	Call	Bond Future	4317	5	4317	5	0.00
31/08/2012	R186 On 02-May-13	7.39	Call	Bond Future	4232	5	4232	5	0.00
31/08/2012	R186 On 02-May-13	7.40	Call	Bond Future	4274	5	4274	5	0.00
31/08/2012	R186 On 02-May-13	7.40	Put	Bond Future	6135	6	6135	6	0.00
31/08/2012	R186 On 02-May-13	7.39	Put	Bond Future	6192	7	6192	7	0.00
31/08/2012	R186 On 02-May-13	7.41	Put	Bond Future	6077	6	6077	6	0.00
31/08/2012	R189 On 01-November-12			Bond Future	214.13	214.1470	214.1349	214.1470	0.00
31/08/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R189 On 01-November-12	219.00	Put	Bond Future	4865	5	4865	5	0.00
31/08/2012	R189 On 01-November-12	219.01	Put	Bond Future	4875	5	4875	5	0.00
31/08/2012	R189 On 01-November-12	218.99	Put	Bond Future	4855	5	4855	5	0.00
31/08/2012	R197 On 01-November-12			Bond Future	271.92	272.1688	271.9217	272.1688	6,268.00
31/08/2012	R197 On 01-November-12	266.99	Call	Bond Future	4932	5	4932	5	0.00
31/08/2012	R197 On 01-November-12	267.00	Call	Bond Future	4922	5	4922	5	0.00
31/08/2012	R197 On 01-November-12	267.01	Call	Bond Future	4912	5	4912	5	0.00
31/08/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R201 On 01-November-12			Bond Future	4.84	111.1620	4.8437	111.1620	1,560.00
31/08/2012	R201 On 01-November-12	5.11	Call	Bond Future	641	1	641	1	0.00
31/08/2012	R201 On 01-November-12	5.11	Put	Bond Future	85	0	85	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
31/08/2012	R201 On 07-February-13			Bond Future	4.76	108.3459	4.7613	108.3459	0.00
31/08/2012	R201 On 07-February-13	4.98	Call	Bond Future	626	1	626	1	0.00
31/08/2012	R201 On 07-February-13	4.98	Put	Bond Future	225	0	225	0	0.00
31/08/2012	R201 On 02-May-13			Bond Future	4.62	109.7568	4.6202	109.7568	0.00
31/08/2012	R201 On 02-May-13	4.04	Call	Bond Future	141	0	141	0	0.00
31/08/2012	R201 On 02-May-13	4.06	Call	Bond Future	147	0	147	0	0.00
31/08/2012	R201 On 02-May-13	4.05	Call	Bond Future	144	0	144	0	0.00
31/08/2012	R201 On 02-May-13	4.05	Put	Bond Future	1070	1	1070	1	0.00
31/08/2012	R201 On 02-May-13	4.06	Put	Bond Future	1057	1	1057	1	0.00
31/08/2012	R201 On 02-May-13	4.04	Put	Bond Future	1083	1	1083	1	0.00
31/08/2012	R202 On 01-November-12			Bond Future	199.92	199.9168	199.9162	199.9168	49,243.00
31/08/2012	R202 On 01-November-12	191.99	Call	Bond Future	7926	8	7926	8	0.00
31/08/2012	R202 On 01-November-12	192.00	Call	Bond Future	7916	8	7916	8	0.00
31/08/2012	R202 On 01-November-12	192.01	Call	Bond Future	7906	8	7906	8	0.00
31/08/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R203 On 01-November-12			Bond Future	5.99	110.6540	5.9871	110.6540	4,837.00
31/08/2012	R203 On 01-November-12	6.87	Call	Bond Future	3835	4	3835	4	0.00
31/08/2012	R203 On 01-November-12	6.87	Put	Bond Future	36	0	36	0	0.00
31/08/2012	R203 On 07-February-13			Bond Future	6.03	112.2396	6.0341	112.2396	10,060.00
31/08/2012	R203 On 07-February-13	6.11	Call	Bond Future	1496	2	1496	2	12,600.00
31/08/2012	R203 On 07-February-13	6.94	Call	Bond Future	3974	4	3974	4	0.00
31/08/2012	R203 On 07-February-13	6.65	Call	Bond Future	3008	3	3008	3	0.00
31/08/2012	R203 On 07-February-13	6.65	Put	Bond Future	480	1	480	1	30,250.00
31/08/2012	R203 On 07-February-13	6.94	Put	Bond Future	281	0	281	0	0.00
31/08/2012	R203 On 07-February-13	6.11	Put	Bond Future	1180	1	1180	1	0.00
31/08/2012	R203 On 02-May-13			Bond Future	6.05	109.5422	6.0542	109.5422	8.00
31/08/2012	R203 On 02-May-13	5.91	Call	Bond Future	1395	2	1395	2	0.00
31/08/2012	R203 On 02-May-13	5.89	Call	Bond Future	1360	1	1360	1	0.00
31/08/2012	R203 On 02-May-13	5.90	Call	Bond Future	1377	2	1377	2	0.00
31/08/2012	R203 On 02-May-13	5.90	Put	Bond Future	1992	2	1992	2	0.00
31/08/2012	R203 On 02-May-13	5.89	Put	Bond Future	2014	2	2014	2	0.00
31/08/2012	R203 On 02-May-13	5.91	Put	Bond Future	1969	2	1969	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
31/08/2012	R204 On 01-November-12			Bond Future	6.29	111.6561	6.2914	111.6561	3,741.00
31/08/2012	R204 On 01-November-12	7.22	Call	Bond Future	4820	5	4820	5	0.00
31/08/2012	R204 On 01-November-12	7.22	Put	Bond Future	52	0	52	0	0.00
31/08/2012	R204 On 07-February-13			Bond Future	6.34	109.2250	6.3443	109.2250	3,000.00
31/08/2012	R204 On 07-February-13	7.29	Call	Bond Future	5038	5	5038	5	0.00
31/08/2012	R204 On 07-February-13	7.29	Put	Bond Future	378	0	378	0	0.00
31/08/2012	R204 On 02-May-13			Bond Future	6.38	110.6472	6.3778	110.6472	0.00
31/08/2012	R204 On 02-May-13	6.29	Call	Bond Future	1966	2	1966	2	0.00
31/08/2012	R204 On 02-May-13	6.31	Call	Bond Future	2016	2	2016	2	0.00
31/08/2012	R204 On 02-May-13	6.30	Call	Bond Future	1991	2	1991	2	0.00
31/08/2012	R204 On 02-May-13	6.30	Put	Bond Future	2371	3	2371	3	0.00
31/08/2012	R204 On 02-May-13	6.31	Put	Bond Future	2348	2	2348	2	0.00
31/08/2012	R204 On 02-May-13	6.29	Put	Bond Future	2395	3	2395	3	0.00
31/08/2012	R206 On 01-November-12			Bond Future	4.98	105.2477	4.9774	105.2477	1,120.00
31/08/2012	R206 On 01-November-12	5.05	Call	Bond Future	219	0	219	0	0.00
31/08/2012	R206 On 01-November-12	5.05	Put	Bond Future	134	0	134	0	0.00
31/08/2012	R206 On 07-February-13			Bond Future	4.85	102.9904	4.8527	102.9904	0.00
31/08/2012	R206 On 07-February-13	4.76	Call	Bond Future	232	0	232	0	0.00
31/08/2012	R206 On 07-February-13	4.76	Put	Bond Future	316	0	316	0	0.00
31/08/2012	R206 On 02-May-13			Bond Future	4.58	104.3317	4.5772	104.3317	0.00
31/08/2012	R206 On 02-May-13	3.39	Call	Bond Future	77	0	77	0	0.00
31/08/2012	R206 On 02-May-13	3.40	Call	Bond Future	78	0	78	0	0.00
31/08/2012	R206 On 02-May-13	3.41	Call	Bond Future	80	0	80	0	0.00
31/08/2012	R206 On 02-May-13	3.41	Put	Bond Future	886	1	886	1	0.00
31/08/2012	R206 On 02-May-13	3.40	Put	Bond Future	891	1	891	1	0.00
31/08/2012	R206 On 02-May-13	3.39	Put	Bond Future	897	1	897	1	0.00
31/08/2012	R207 On 01-November-12			Bond Future	6.58	106.0199	6.5797	106.0199	19,077.00
31/08/2012	R207 On 01-November-12	7.58	Call	Bond Future	5658	6	5658	6	0.00
31/08/2012	R207 On 01-November-12	7.58	Put	Bond Future	61	0	61	0	0.00
31/08/2012	R207 On 07-February-13			Bond Future	6.64	103.8993	6.6386	103.8993	0.00
31/08/2012	R207 On 07-February-13	7.66	Call	Bond Future	5920	6	5920	6	0.00
31/08/2012	R207 On 07-February-13	7.66	Put	Bond Future	398	0	398	0	0.00
31/08/2012	R207 On 02-May-13			Bond Future	6.68	105.2523	6.6816	105.2523	0.00
31/08/2012	R207 On 02-May-13	6.44	Call	Bond Future	1917	2	1917	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
31/08/2012	R207 On 02-May-13	6.46	Call	Bond Future	1962	2	1962	2	0.00
31/08/2012	R207 On 02-May-13	6.45	Call	Bond Future	1939	2	1939	2	0.00
31/08/2012	R207 On 02-May-13	6.45	Put	Bond Future	3205	3	3205	3	0.00
31/08/2012	R207 On 02-May-13	6.46	Put	Bond Future	3173	3	3173	3	0.00
31/08/2012	R207 On 02-May-13	6.44	Put	Bond Future	3238	3	3238	3	0.00
31/08/2012	R208 On 01-November-12			Bond Future	6.77	100.6632	6.7721	100.6632	9,493.00
31/08/2012	R208 On 01-November-12	6.81	Call	Bond Future	1527	2	1527	2	0.00
31/08/2012	R208 On 01-November-12	7.50	Call	Bond Future	4662	5	4662	5	0.00
31/08/2012	R208 On 01-November-12	7.70	Call	Bond Future	5754	6	5754	6	0.00
31/08/2012	R208 On 01-November-12	7.70	Put	Bond Future	96	0	96	0	0.00
31/08/2012	R208 On 01-November-12	7.50	Put	Bond Future	190	0	190	0	12,250.00
31/08/2012	R208 On 01-November-12	6.81	Put	Bond Future	1288	1	1288	1	0.00
31/08/2012	R208 On 07-February-13			Bond Future	6.83	102.1056	6.8336	102.1056	2,300.00
31/08/2012	R208 On 07-February-13	6.00	Call	Bond Future	539	1	539	1	12,250.00
31/08/2012	R208 On 07-February-13	7.78	Call	Bond Future	6162	6	6162	6	0.00
31/08/2012	R208 On 07-February-13	7.78	Put	Bond Future	555	1	555	1	0.00
31/08/2012	R208 On 07-February-13	6.00	Put	Bond Future	5824	6	5824	6	0.00
31/08/2012	R208 On 02-May-13			Bond Future	6.88	100.0405	6.8767	100.0405	0.00
31/08/2012	R208 On 02-May-13	6.65	Call	Bond Future	2213	2	2213	2	0.00
31/08/2012	R208 On 02-May-13	6.66	Call	Bond Future	2238	3	2238	3	0.00
31/08/2012	R208 On 02-May-13	6.64	Call	Bond Future	2188	2	2188	2	0.00
31/08/2012	R208 On 02-May-13	6.64	Put	Bond Future	3619	4	3619	4	0.00
31/08/2012	R208 On 02-May-13	6.66	Put	Bond Future	3547	4	3547	4	0.00
31/08/2012	R208 On 02-May-13	6.65	Put	Bond Future	3583	4	3583	4	0.00
31/08/2012	R209 On 01-November-12			Bond Future	8.18	80.6564	8.1781	80.6564	7,428.00
31/08/2012	R209 On 01-November-12	8.99	Call	Bond Future	7003	7	7003	7	0.00
31/08/2012	R209 On 01-November-12	8.99	Put	Bond Future	380	0	380	0	0.00
31/08/2012	R209 On 07-February-13			Bond Future	8.25	81.8120	8.2479	81.8120	0.00
31/08/2012	R209 On 07-February-13	9.06	Call	Bond Future	8007	8	8007	8	0.00
31/08/2012	R209 On 07-February-13	9.06	Put	Bond Future	1473	2	1473	2	0.00
31/08/2012	R209 On 02-May-13			Bond Future	8.30	79.7344	8.3022	79.7344	0.00
31/08/2012	R209 On 02-May-13	7.99	Call	Bond Future	3690	4	3690	4	0.00
31/08/2012	R209 On 02-May-13	8.00	Call	Bond Future	3725	4	3725	4	0.00
31/08/2012	R209 On 02-May-13	8.01	Call	Bond Future	3759	4	3759	4	0.00

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31/08/2012	R209 On 02-May-13	8.01	Put	Bond Future	6306	7	6306	7	0.00
31/08/2012	R209 On 02-May-13	8.00	Put	Bond Future	6361	7	6361	7	0.00
31/08/2012	R209 On 02-May-13	7.99	Put	Bond Future	6416	7	6416	7	0.00
31/08/2012	R210 On 01-November-12			Bond Future	153.71	153.7146	153.7127	153.7146	3,414.00
31/08/2012	R210 On 01-November-12	144.99	Call	Bond Future	8723	9	8723	9	0.00
31/08/2012	R210 On 01-November-12	145.01	Call	Bond Future	8703	9	8703	9	0.00
31/08/2012	R210 On 01-November-12	145.00	Call	Bond Future	8713	9	8713	9	0.00
31/08/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R211 On 01-November-12			Bond Future	122.15	122.1547	122.1492	122.1547	703.00
31/08/2012	R211 On 01-November-12	121.99	Call	Bond Future	159	0	159	0	0.00
31/08/2012	R211 On 01-November-12	122.00	Call	Bond Future	149	0	149	0	0.00
31/08/2012	R211 On 01-November-12	122.01	Call	Bond Future	139	0	139	0	0.00
31/08/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R212 On 01-November-12			Bond Future	125.65	125.3432	125.6543	125.3432	5,084.00
31/08/2012	R212 On 01-November-12	121.99	Call	Bond Future	3664	3	3664	3	0.00
31/08/2012	R212 On 01-November-12	122.01	Call	Bond Future	3644	3	3644	3	0.00
31/08/2012	R212 On 01-November-12	122.00	Call	Bond Future	3654	3	3654	3	0.00
31/08/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
31/08/2012	R213 On 01-November-12			Bond Future	7.98	91.8750	7.9802	91.8750	4,907.00
31/08/2012	R213 On 01-November-12	7.75	Call	Bond Future	1424	1	1424	1	140.00
31/08/2012	R213 On 01-November-12	8.81	Call	Bond Future	7300	7	7300	7	0.00
31/08/2012	R213 On 01-November-12	8.81	Put	Bond Future	342	0	342	0	0.00
31/08/2012	R213 On 01-November-12	7.75	Put	Bond Future	3504	4	3504	4	0.00
31/08/2012	R213 On 07-February-13			Bond Future	8.05	93.1915	8.0543	93.1915	0.00
31/08/2012	R213 On 07-February-13	8.90	Call	Bond Future	8344	8	8344	8	0.00
31/08/2012	R213 On 07-February-13	8.90	Put	Bond Future	1372	1	1372	1	0.00
31/08/2012	R213 On 02-May-13			Bond Future	8.11	90.8683	8.1088	90.8683	0.00
31/08/2012	R213 On 02-May-13	7.84	Call	Bond Future	3784	4	3784	4	0.00

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31/08/2012	R213 On 02-May-13	7.85	Call	Bond Future	3819	4	3819	4	0.00
31/08/2012	R213 On 02-May-13	7.86	Call	Bond Future	3855	4	3855	4	0.00
31/08/2012	R213 On 02-May-13	7.86	Put	Bond Future	6041	6	6041	6	0.00
31/08/2012	R213 On 02-May-13	7.85	Put	Bond Future	6094	6	6094	6	0.00
31/08/2012	R213 On 02-May-13	7.84	Put	Bond Future	6148	6	6148	6	0.00
31/08/2012	R214 On 01-November-12			Bond Future	8.19	82.7002	8.1921	82.7002	1,714.00
31/08/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
31/08/2012	R214 On 01-November-12	8.01	Put	Bond Future	1717	2	1717	2	0.00
31/08/2012	R214 On 01-November-12	8.00	Put	Bond Future	1813	2	1813	2	0.00
31/08/2012	R214 On 01-November-12	7.99	Put	Bond Future	1909	2	1909	2	0.00