



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	2025 On 01-November-12			Bond Future	106.92	106.9215	106.9192	106.9215	4,417.00
13/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	6929	7	6929	7	0.00
13/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	6919	7	6919	7	0.00
13/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	6909	7	6909	7	0.00
13/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
13/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
13/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
13/09/2012	2038 On 01-November-12			Bond Future	105.80	105.8038	105.8030	105.8038	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
13/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	6813	7	6813	7	0.00
13/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	6793	7	6793	7	0.00
13/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	6803	7	6803	7	0.00
13/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
13/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
13/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
13/09/2012	2050 On 01-November-12			Bond Future	113.51	113.8009	113.5129	113.8009	0.00
13/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	9523	10	9523	10	0.00
13/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	9513	10	9513	10	0.00
13/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	9503	10	9503	10	0.00
13/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
13/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
13/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
13/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	AL7T On 01-November-12			Index Future	472.77	472.8610	472.7710	472.8610	13.00
13/09/2012	AL7T On 07-February-13			Index Future	479.50	479.5850	479.4970	479.5850	0.00
13/09/2012	ALBI On 01-November-12			Index Future	423.50	423.7500	423.4970	423.7500	893.00
13/09/2012	ALBI On 07-February-13			Index Future	429.52	429.7760	429.5210	429.7760	118.00
13/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	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
13/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2012	EL28 On 01-November-12			Bond Future	109.40	109.5416	109.3986	109.5416	0.00
13/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3409	4	3409	4	0.00
13/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3399	4	3399	4	0.00
13/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3389	4	3389	4	0.00
13/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
13/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
13/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
13/09/2012	ES33 On 01-November-12			Bond Future	8.79	89.0545	8.7878	89.0545	303.00
13/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3431	4	3431	4	0.00
13/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
13/09/2012	ES33 On 07-February-13			Bond Future	8.89	90.2890	8.8892	90.2890	0.00
13/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
13/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
13/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
13/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2842	3	2842	3	0.00
13/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2931	3	2931	3	0.00
13/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3019	3	3019	3	0.00
13/09/2012	GOVI On 01-November-12			GOVI	423.61	423.8070	423.6050	423.8070	264.00
13/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	196450	20	196450	20	0.00
13/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
13/09/2012	GOVI On 07-February-13			GOVI	429.63	429.8340	429.6320	429.8340	0.00
13/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
13/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
13/09/2012	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
13/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	33780	3	33780	3	0.00
13/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	33680	3	33680	3	0.00
13/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	33580	3	33580	3	0.00
13/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2012	IGOV On 01-November-12			Index Future	187.17	186.9960	187.1710	186.9960	594.00
13/09/2012	IGOV On 07-February-13			Index Future	189.83	189.6550	189.8330	189.6550	14.00
13/09/2012	ILBI On 01-November-12			Index Future	506.42	505.7730	506.4230	505.7730	0.00
13/09/2012	ILBI On 07-February-13			Index Future	513.50	512.8450	513.5040	512.8450	169.00
13/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	44,760.00
13/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.00	94.9900	5.0000	94.9900	0.00
13/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.95	95.0500	4.9500	95.0500	0.00
13/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.86	95.1500	4.8600	95.1500	840.00
13/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.84	95.1700	4.8400	95.1700	0.00
13/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.84	95.1900	4.8400	95.1900	0.00
13/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.84	95.1800	4.8400	95.1800	1,000.00
13/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.89	95.1300	4.8900	95.1300	500.00
13/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.00	95.0300	5.0000	95.0300	1,700.00
13/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.13	94.9100	5.1300	94.9100	1,500.00
13/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.27	94.7700	5.2700	94.7700	800.00
13/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.42	94.6100	5.4200	94.6100	0.00
13/09/2012	R023 On 01-November-12			Bond Future	7.03	106.7601	7.0335	106.7601	1,049.00
13/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	49	0	49	0	0.00
13/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	198	0	198	0	0.00
13/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	123	0	123	0	0.00
13/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R023 On 07-February-13			Bond Future	7.11	108.2402	7.1066	108.2402	0.00

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13/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	341	0	341	0	0.00
13/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	414	0	414	0	0.00
13/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	488	0	488	0	0.00
13/09/2012	R023 On 02-May-13			Bond Future	7.16	105.6601	7.1624	105.6601	0.00
13/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	808	1	808	1	0.00
13/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	735	1	735	1	0.00
13/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	880	1	880	1	0.00
13/09/2012	R157 On 01-November-12			Bond Future	5.50	122.8165	5.4950	122.8165	15,680.00
13/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	944	1	944	1	5,630.00
13/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2177	2	2177	2	0.00
13/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	6	0	6	0	0.00
13/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	107	0	107	0	0.00
13/09/2012	R157 On 07-February-13			Bond Future	5.54	124.5191	5.5373	124.5191	100.00
13/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2060	2	2060	2	0.00
13/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	105	0	105	0	0.00
13/09/2012	R157 On 02-May-13			Bond Future	5.55	119.2508	5.5529	119.2508	0.00
13/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	568	1	568	1	0.00
13/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	577	1	577	1	0.00
13/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	587	1	587	1	0.00
13/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	1055	1	1055	1	0.00
13/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	1070	1	1070	1	0.00
13/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	1085	1	1085	1	0.00
13/09/2012	R186 On 01-November-12			Bond Future	7.47	130.4514	7.4659	130.4514	35,666.00
13/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	4396	5	4396	5	1,858.00
13/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	5777	6	5777	6	0.00
13/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	10018	10	10018	10	0.00
13/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	12808	13	12808	13	0.00
13/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	17	0	17	0	1,858.00

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13/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	77	0	77	0	0.00
13/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	499	0	499	0	0.00
13/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	861	1	861	1	0.00
13/09/2012	R186 On 07-February-13			Bond Future	7.54	126.9702	7.5424	126.9702	1,750.00
13/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	9828	10	9828	10	0.00
13/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	2598	3	2598	3	670.00
13/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1724	2	1724	2	10,300.00
13/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	7297	7	7297	7	0.00
13/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	5560	5	5560	5	0.00
13/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	1045	1	1045	1	0.00
13/09/2012	R186 On 02-May-13			Bond Future	7.61	128.5345	7.6059	128.5345	0.00
13/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4018	4	4018	4	0.00
13/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	3935	4	3935	4	0.00
13/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	3977	4	3977	4	0.00
13/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	6014	6	6014	6	0.00
13/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	6072	6	6072	6	0.00
13/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5956	6	5956	6	0.00
13/09/2012	R189 On 01-November-12			Bond Future	213.46	213.4734	213.4637	213.4734	0.00
13/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5536	6	5536	6	0.00
13/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5546	6	5546	6	0.00
13/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5526	6	5526	6	0.00
13/09/2012	R197 On 01-November-12			Bond Future	273.54	273.5435	273.5373	273.5435	6,268.00
13/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	6547	7	6547	7	0.00
13/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	6537	7	6537	7	0.00
13/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	6527	7	6527	7	0.00
13/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R201 On 01-November-12			Bond Future	4.94	110.8826	4.9443	110.8826	1,560.00
13/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	450	0	450	0	0.00
13/09/2012	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
13/09/2012	R201 On 07-February-13			Bond Future	4.90	108.0117	4.9050	108.0117	0.00
13/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	449	0	449	0	0.00
13/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	312	0	312	0	0.00
13/09/2012	R201 On 02-May-13			Bond Future	4.83	109.3424	4.8334	109.3424	0.00
13/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	78	0	78	0	0.00
13/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	82	0	82	0	0.00
13/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	80	0	80	0	0.00
13/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1350	1	1350	1	0.00
13/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1335	1	1335	1	0.00
13/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1364	1	1364	1	0.00
13/09/2012	R202 On 01-November-12			Bond Future	203.85	203.3710	203.8478	203.3710	49,424.00
13/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	11858	11	11858	11	0.00
13/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	11848	11	11848	11	0.00
13/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	11838	11	11838	11	0.00
13/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R203 On 01-November-12			Bond Future	5.93	110.7314	5.9333	110.7314	4,688.00
13/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4046	4	4046	4	0.00
13/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	9	0	9	0	0.00
13/09/2012	R203 On 07-February-13			Bond Future	5.99	112.2665	5.9887	112.2665	11,310.00
13/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1504	1	1504	1	12,600.00
13/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4082	4	4082	4	0.00
13/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3083	3	3083	3	0.00
13/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	366	0	366	0	30,250.00
13/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	200	0	200	0	0.00
13/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	999	1	999	1	0.00
13/09/2012	R203 On 02-May-13			Bond Future	6.03	109.4925	6.0255	109.4925	8.00
13/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1364	1	1364	1	0.00
13/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1329	1	1329	1	0.00
13/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1346	1	1346	1	0.00
13/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1847	2	1847	2	0.00
13/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1869	2	1869	2	0.00
13/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1824	2	1824	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
13/09/2012	R204 On 01-November-12			Bond Future	6.23	111.7312	6.2309	111.7312	3,741.00
13/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5104	5	5104	5	0.00
13/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	15	0	15	0	0.00
13/09/2012	R204 On 07-February-13			Bond Future	6.29	109.2499	6.2902	109.2499	3,000.00
13/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5208	5	5208	5	0.00
13/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	275	0	275	0	0.00
13/09/2012	R204 On 02-May-13			Bond Future	6.34	110.5958	6.3367	110.5958	0.00
13/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	1973	2	1973	2	0.00
13/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2025	2	2025	2	0.00
13/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	1999	2	1999	2	0.00
13/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2179	2	2179	2	0.00
13/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	2156	2	2156	2	0.00
13/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2202	2	2202	2	0.00
13/09/2012	R206 On 01-November-12			Bond Future	5.09	105.0639	5.0885	105.0639	1,120.00
13/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	132	0	132	0	0.00
13/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	177	0	177	0	0.00
13/09/2012	R206 On 07-February-13			Bond Future	5.05	102.7554	5.0504	102.7554	0.00
13/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	150	0	150	0	0.00
13/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	413	0	413	0	0.00
13/09/2012	R206 On 02-May-13			Bond Future	4.95	104.0214	4.9495	104.0214	0.00
13/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	39	0	39	0	0.00
13/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	39	0	39	0	0.00
13/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	40	0	40	0	0.00
13/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	1101	1	1101	1	0.00
13/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	1107	1	1107	1	0.00
13/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	1113	1	1113	1	0.00
13/09/2012	R207 On 01-November-12			Bond Future	6.52	106.4060	6.5183	106.4060	19,118.00
13/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	5970	6	5970	6	0.00
13/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	17	0	17	0	0.00
13/09/2012	R207 On 07-February-13			Bond Future	6.58	104.2416	6.5828	104.2416	0.00
13/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6123	6	6123	6	0.00
13/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	288	0	288	0	0.00
13/09/2012	R207 On 02-May-13			Bond Future	6.64	105.5259	6.6369	105.5259	0.00
13/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	1900	2	1900	2	0.00

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13/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	1946	2	1946	2	0.00
13/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	1923	2	1923	2	0.00
13/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2946	3	2946	3	0.00
13/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2914	3	2914	3	0.00
13/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2978	3	2978	3	0.00
13/09/2012	R208 On 01-November-12			Bond Future	6.68	101.0889	6.6845	101.0889	9,342.00
13/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1661	2	1661	2	0.00
13/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5103	5	5103	5	0.00
13/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6242	6	6242	6	0.00
13/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	28	0	28	0	0.00
13/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	75	0	75	0	12,250.00
13/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	866	1	866	1	0.00
13/09/2012	R208 On 07-February-13			Bond Future	6.75	102.4902	6.7497	102.4902	2,300.00
13/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	549	1	549	1	12,250.00
13/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6522	7	6522	7	0.00
13/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	398	0	398	0	0.00
13/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5318	5	5318	5	0.00
13/09/2012	R208 On 02-May-13			Bond Future	6.80	100.3594	6.8014	100.3594	0.00
13/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2287	2	2287	2	0.00
13/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2313	2	2313	2	0.00
13/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2260	2	2260	2	0.00
13/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3238	3	3238	3	0.00
13/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3169	3	3169	3	0.00
13/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3204	3	3204	3	0.00
13/09/2012	R209 On 01-November-12			Bond Future	8.19	80.8152	8.1853	80.8152	7,349.00
13/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	6808	7	6808	7	0.00
13/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	248	0	248	0	0.00
13/09/2012	R209 On 07-February-13			Bond Future	8.26	81.9355	8.2596	81.9355	0.00
13/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	7819	8	7819	8	0.00
13/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1385	1	1385	1	0.00
13/09/2012	R209 On 02-May-13			Bond Future	8.32	79.8029	8.3209	79.8029	0.00
13/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3451	4	3451	4	0.00
13/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3485	4	3485	4	0.00
13/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3519	4	3519	4	0.00

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13/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	6225	6	6225	6	0.00
13/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	6280	6	6280	6	0.00
13/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	6336	6	6336	6	0.00
13/09/2012	R210 On 01-November-12			Bond Future	154.48	154.4862	154.4840	154.4862	3,414.00
13/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	9494	9	9494	9	0.00
13/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	9474	9	9474	9	0.00
13/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	9484	9	9484	9	0.00
13/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R211 On 01-November-12			Bond Future	122.38	122.2848	122.3804	122.2848	703.00
13/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	390	0	390	0	0.00
13/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	380	0	380	0	0.00
13/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	370	0	370	0	0.00
13/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R212 On 01-November-12			Bond Future	125.82	125.6189	125.8246	125.6189	5,084.00
13/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3835	4	3835	4	0.00
13/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3815	4	3815	4	0.00
13/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3825	4	3825	4	0.00
13/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
13/09/2012	R213 On 01-November-12			Bond Future	7.98	92.1744	7.9821	92.1744	5,142.00
13/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1139	1	1139	1	140.00
13/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	7148	7	7148	7	0.00
13/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	207	0	207	0	0.00
13/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	3236	3	3236	3	0.00
13/09/2012	R213 On 07-February-13			Bond Future	8.06	93.4523	8.0611	93.4523	0.00
13/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	8146	8	8146	8	0.00
13/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1233	1	1233	1	0.00
13/09/2012	R213 On 02-May-13			Bond Future	8.12	91.0687	8.1232	91.0687	0.00
13/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	3532	4	3532	4	0.00

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13/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	3567	4	3567	4	0.00
13/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	3603	4	3603	4	0.00
13/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5913	6	5913	6	0.00
13/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5967	6	5967	6	0.00
13/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	6021	6	6021	6	0.00
13/09/2012	R214 On 01-November-12			Bond Future	8.19	82.8664	8.1945	82.8664	1,714.00
13/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
13/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	1739	2	1739	2	0.00
13/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	1835	2	1835	2	0.00
13/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	1931	2	1931	2	0.00