



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
14/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	2025 On 01-November-12			Bond Future	107.50	106.9192	107.5039	106.9192	4,417.00
14/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	7514	7	7514	7	0.00
14/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	7504	7	7504	7	0.00
14/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	7494	7	7494	7	0.00
14/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
14/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
14/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
14/09/2012	2038 On 01-November-12			Bond Future	105.80	105.8030	105.8022	105.8030	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
14/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	6812	7	6812	7	0.00
14/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	6792	7	6792	7	0.00
14/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	6802	7	6802	7	0.00
14/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
14/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
14/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
14/09/2012	2050 On 01-November-12			Bond Future	114.67	113.5129	114.6668	113.5129	0.00
14/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	10677	10	10677	10	0.00
14/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	10667	10	10667	10	0.00
14/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	10657	10	10657	10	0.00
14/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
14/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
14/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
14/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	AL7T On 01-November-12			Index Future	469.69	472.7710	469.6880	472.7710	13.00
14/09/2012	AL7T On 07-February-13			Index Future	476.37	479.4970	476.3720	479.4970	0.00
14/09/2012	ALBI On 01-November-12			Index Future	420.06	423.4970	420.0550	423.4970	893.00
14/09/2012	ALBI On 07-February-13			Index Future	426.03	429.5210	426.0330	429.5210	118.00
14/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	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
14/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2012	EL28 On 01-November-12			Bond Future	109.97	109.3986	109.9677	109.3986	0.00
14/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3978	3	3978	3	0.00
14/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3968	3	3968	3	0.00
14/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3958	3	3958	3	0.00
14/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
14/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
14/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
14/09/2012	ES33 On 01-November-12			Bond Future	8.98	88.8443	8.9849	88.8443	303.00
14/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1764	3	1764	3	0.00
14/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
14/09/2012	ES33 On 07-February-13			Bond Future	9.09	90.0764	9.0929	90.0764	0.00
14/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
14/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
14/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
14/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4532	3	4532	3	0.00
14/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4621	3	4621	3	0.00
14/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4709	3	4709	3	0.00
14/09/2012	GOVI On 01-November-12			GOVI	420.46	423.6050	420.4640	423.6050	264.00
14/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	165040	20	165040	20	0.00
14/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
14/09/2012	GOVI On 07-February-13			GOVI	426.45	429.6320	426.4470	429.6320	0.00
14/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
14/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
14/09/2012	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
14/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	65630	3	65630	3	0.00
14/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	65530	3	65530	3	0.00
14/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	65430	3	65430	3	0.00
14/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/09/2012	IGOV On 01-November-12			Index Future	187.14	187.1710	187.1440	187.1710	594.00
14/09/2012	IGOV On 07-February-13			Index Future	189.81	189.8330	189.8070	189.8330	14.00
14/09/2012	ILBI On 01-November-12			Index Future	506.87	506.4230	506.8730	506.4230	0.00
14/09/2012	ILBI On 07-February-13			Index Future	513.96	513.5040	513.9610	513.5040	169.00
14/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	44,760.00
14/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.01	95.0000	5.0100	95.0000	0.00
14/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.97	95.0500	4.9700	95.0500	0.00
14/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.87	95.1400	4.8700	95.1400	840.00
14/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.85	95.1600	4.8500	95.1600	0.00
14/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.84	95.1600	4.8400	95.1600	0.00
14/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.85	95.1600	4.8500	95.1600	1,000.00
14/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.1100	4.9000	95.1100	500.00
14/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	1,700.00
14/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.15	94.8700	5.1500	94.8700	1,500.00
14/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.30	94.7300	5.3000	94.7300	800.00
14/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.45	94.5800	5.4500	94.5800	0.00
14/09/2012	R023 On 01-November-12			Bond Future	7.16	106.6124	7.1551	106.6124	1,049.00
14/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	782	0	782	0	0.00
14/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	708	0	708	0	0.00
14/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	857	0	857	0	0.00
14/09/2012	R023 On 07-February-13			Bond Future	7.23	108.0909	7.2330	108.0909	0.00

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14/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	1259	0	1259	0	0.00
14/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	1332	0	1332	0	0.00
14/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	1406	0	1406	0	0.00
14/09/2012	R023 On 02-May-13			Bond Future	7.29	105.5080	7.2933	105.5080	0.00
14/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	1738	1	1738	1	0.00
14/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	1666	1	1666	1	0.00
14/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	1810	1	1810	1	0.00
14/09/2012	R157 On 01-November-12			Bond Future	5.56	122.8175	5.5580	122.8175	15,680.00
14/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	797	1	797	1	5,630.00
14/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	1995	2	1995	2	0.00
14/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	10	0	10	0	0.00
14/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	145	0	145	0	0.00
14/09/2012	R157 On 07-February-13			Bond Future	5.61	124.5207	5.6077	124.5207	100.00
14/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	1897	2	1897	2	0.00
14/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	129	0	129	0	0.00
14/09/2012	R157 On 02-May-13			Bond Future	5.63	119.2513	5.6318	119.2513	0.00
14/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	493	1	493	1	0.00
14/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	502	1	502	1	0.00
14/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	510	1	510	1	0.00
14/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	1169	1	1169	1	0.00
14/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	1185	1	1185	1	0.00
14/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	1201	1	1201	1	0.00
14/09/2012	R186 On 01-November-12			Bond Future	7.64	130.1474	7.6381	130.1474	35,666.00
14/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	3169	4	3169	4	1,858.00
14/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	4380	6	4380	6	0.00
14/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	8356	10	8356	10	0.00
14/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	11092	13	11092	13	0.00
14/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	38	0	38	0	1,858.00

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14/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	152	0	152	0	0.00
14/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	838	0	838	0	0.00
14/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	1371	1	1371	1	0.00
14/09/2012	R186 On 07-February-13			Bond Future	7.72	126.6626	7.7208	126.6626	1,750.00
14/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	5400	0	5400	0	0.00
14/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	7398	0	7398	0	0.00
14/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	8414	10	8414	10	0.00
14/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	1951	3	1951	3	670.00
14/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1246	2	1246	2	10,300.00
14/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	8579	7	8579	7	0.00
14/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	6674	6	6674	6	0.00
14/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	1391	1	1391	1	0.00
14/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	1735	0	1735	0	2,000.00
14/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	2715	0	2715	0	150.00
14/09/2012	R186 On 02-May-13			Bond Future	7.79	128.2219	7.7901	128.2219	0.00
14/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	3173	4	3173	4	0.00
14/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	3209	4	3209	4	0.00
14/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	3245	4	3245	4	0.00
14/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	6966	6	6966	6	0.00
14/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	7030	6	7030	6	0.00
14/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	7094	6	7094	6	0.00
14/09/2012	R189 On 01-November-12			Bond Future	213.45	213.4637	213.4540	213.4637	0.00
14/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5546	6	5546	6	0.00
14/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5556	6	5556	6	0.00
14/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5536	6	5536	6	0.00
14/09/2012	R197 On 01-November-12			Bond Future	274.26	273.5373	274.2581	273.5373	6,268.00
14/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	7268	7	7268	7	0.00
14/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	7258	7	7258	7	0.00
14/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	7248	7	7248	7	0.00
14/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R197 On 01-November-12	267.00	Put	Bond Future	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
14/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R201 On 01-November-12			Bond Future	5.01	110.8705	5.0088	110.8705	1,560.00
14/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	356	0	356	0	0.00
14/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	145	0	145	0	0.00
14/09/2012	R201 On 07-February-13			Bond Future	4.98	108.0000	4.9793	108.0000	0.00
14/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	375	0	375	0	0.00
14/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	374	0	374	0	0.00
14/09/2012	R201 On 02-May-13			Bond Future	4.92	109.3296	4.9197	109.3296	0.00
14/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	61	0	61	0	0.00
14/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	64	0	64	0	0.00
14/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	62	0	62	0	0.00
14/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1471	1	1471	1	0.00
14/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1456	1	1456	1	0.00
14/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1485	1	1485	1	0.00
14/09/2012	R202 On 01-November-12			Bond Future	203.85	203.8478	203.8459	203.8478	49,424.00
14/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	11856	12	11856	12	0.00
14/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	11846	12	11846	12	0.00
14/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	11836	12	11836	12	0.00
14/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R203 On 01-November-12			Bond Future	6.02	110.8247	6.0154	110.8247	4,688.00
14/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	3690	4	3690	4	0.00
14/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	15	0	15	0	0.00
14/09/2012	R203 On 07-February-13			Bond Future	6.08	112.3616	6.0765	112.3616	11,310.00
14/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1300	2	1300	2	12,600.00
14/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	3762	4	3762	4	0.00
14/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	2792	3	2792	3	0.00
14/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	441	0	441	0	30,250.00
14/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	245	0	245	0	0.00
14/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	1161	1	1161	1	0.00
14/09/2012	R203 On 02-May-13			Bond Future	6.12	109.5878	6.1191	109.5878	8.00
14/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1196	1	1196	1	0.00
14/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1164	1	1164	1	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
14/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1180	1	1180	1	0.00
14/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	2052	2	2052	2	0.00
14/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	2076	2	2076	2	0.00
14/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	2028	2	2028	2	0.00
14/09/2012	R204 On 01-November-12			Bond Future	6.32	111.8973	6.3176	111.8973	3,741.00
14/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	4653	5	4653	5	0.00
14/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	23	0	23	0	0.00
14/09/2012	R204 On 07-February-13			Bond Future	6.38	109.4189	6.3818	109.4189	3,000.00
14/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	4803	5	4803	5	0.00
14/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	333	0	333	0	0.00
14/09/2012	R204 On 02-May-13			Bond Future	6.43	110.7659	6.4333	110.7659	0.00
14/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	1745	2	1745	2	0.00
14/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	1793	2	1793	2	0.00
14/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	1769	2	1769	2	0.00
14/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	2420	2	2420	2	0.00
14/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	2395	2	2395	2	0.00
14/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	2445	2	2445	2	0.00
14/09/2012	R206 On 01-November-12			Bond Future	5.16	105.0634	5.1558	105.0634	1,120.00
14/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	98	0	98	0	0.00
14/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	222	0	222	0	0.00
14/09/2012	R206 On 07-February-13			Bond Future	5.14	102.7555	5.1375	102.7555	0.00
14/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	123	0	123	0	0.00
14/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	466	0	466	0	0.00
14/09/2012	R206 On 02-May-13			Bond Future	5.07	104.0205	5.0680	104.0205	0.00
14/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	31	0	31	0	0.00
14/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	31	0	31	0	0.00
14/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	32	0	32	0	0.00
14/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	1174	1	1174	1	0.00
14/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	1180	1	1180	1	0.00
14/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	1186	1	1186	1	0.00
14/09/2012	R207 On 01-November-12			Bond Future	6.63	106.3796	6.6252	106.3796	19,118.00
14/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	5363	6	5363	6	0.00
14/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	29	0	29	0	0.00
14/09/2012	R207 On 07-February-13			Bond Future	6.69	104.2154	6.6950	104.2154	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
14/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	5572	6	5572	6	0.00
14/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	364	0	364	0	0.00
14/09/2012	R207 On 02-May-13			Bond Future	6.75	105.4984	6.7542	105.4984	0.00
14/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	1629	2	1629	2	0.00
14/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	1670	2	1670	2	0.00
14/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	1649	2	1649	2	0.00
14/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	3308	3	3308	3	0.00
14/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	3274	3	3274	3	0.00
14/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	3343	3	3343	3	0.00
14/09/2012	R208 On 01-November-12			Bond Future	6.80	101.0928	6.7962	101.0928	11,472.00
14/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1250	2	1250	2	0.00
14/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	4438	5	4438	5	0.00
14/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	5552	6	5552	6	0.00
14/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	47	0	47	0	0.00
14/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	118	0	118	0	12,250.00
14/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	1163	1	1163	1	0.00
14/09/2012	R208 On 07-February-13			Bond Future	6.87	102.4947	6.8662	102.4947	2,300.00
14/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	419	1	419	1	12,250.00
14/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	5905	7	5905	7	0.00
14/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	498	0	498	0	0.00
14/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5905	5	5905	5	0.00
14/09/2012	R208 On 02-May-13			Bond Future	6.92	100.3630	6.9226	100.3630	0.00
14/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	1962	2	1962	2	0.00
14/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	1938	2	1938	2	0.00
14/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	1986	2	1986	2	0.00
14/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	3569	3	3569	3	0.00
14/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3643	3	3643	3	0.00
14/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3606	3	3606	3	0.00
14/09/2012	R209 On 01-November-12			Bond Future	8.38	80.6002	8.3823	80.6002	7,349.00
14/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	5319	7	5319	7	0.00
14/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	448	0	448	0	0.00
14/09/2012	R209 On 07-February-13			Bond Future	8.46	81.7178	8.4624	81.7178	0.00
14/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	6535	8	6535	8	0.00
14/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1813	1	1813	1	0.00

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14/09/2012	R209 On 02-May-13			Bond Future	8.53	79.5819	8.5289	79.5819	0.00
14/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	2741	3	2741	3	0.00
14/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	2770	3	2770	3	0.00
14/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	2799	4	2799	4	0.00
14/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	7238	6	7238	6	0.00
14/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	7298	6	7298	6	0.00
14/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	7359	6	7359	6	0.00
14/09/2012	R210 On 01-November-12			Bond Future	155.69	154.4840	155.6858	154.4840	3,414.00
14/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	10696	9	10696	9	0.00
14/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	10676	9	10676	9	0.00
14/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	10686	9	10686	9	0.00
14/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R211 On 01-November-12			Bond Future	122.37	122.3804	122.3745	122.3804	703.00
14/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	385	0	385	0	0.00
14/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	375	0	375	0	0.00
14/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	365	0	365	0	0.00
14/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R212 On 01-November-12			Bond Future	125.93	125.8246	125.9260	125.8246	5,084.00
14/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	3936	4	3936	4	0.00
14/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	3916	4	3916	4	0.00
14/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	3926	4	3926	4	0.00
14/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
14/09/2012	R213 On 01-November-12			Bond Future	8.16	91.9100	8.1640	91.9100	5,142.00
14/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	656	1	656	1	140.00
14/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	5716	7	5716	7	0.00
14/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	370	0	370	0	0.00
14/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	4349	3	4349	3	0.00
14/09/2012	R213 On 07-February-13			Bond Future	8.25	93.1846	8.2487	93.1846	0.00

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14/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	6904	8	6904	8	0.00
14/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1609	1	1609	1	0.00
14/09/2012	R213 On 02-May-13			Bond Future	8.32	90.7969	8.3160	90.7969	0.00
14/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	2846	4	2846	4	0.00
14/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	2877	4	2877	4	0.00
14/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	2907	4	2907	4	0.00
14/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	6855	6	6855	6	0.00
14/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	6914	6	6914	6	0.00
14/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	6973	6	6973	6	0.00
14/09/2012	R214 On 01-November-12			Bond Future	8.39	82.6375	8.3915	82.6375	1,714.00
14/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
14/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	3531	2	3531	2	0.00
14/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	3627	2	3627	2	0.00
14/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	3723	2	3723	2	0.00