



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
19/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	2025 On 01-November-12			Bond Future	107.49	107.4989	107.4889	107.4989	4,417.00
19/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	7499	8	7499	8	0.00
19/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	7489	7	7489	7	0.00
19/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	7479	7	7479	7	0.00
19/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
19/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
19/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
19/09/2012	2038 On 01-November-12			Bond Future	107.24	107.2449	107.2406	107.2449	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
19/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	8251	8	8251	8	0.00
19/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	8231	8	8231	8	0.00
19/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	8241	8	8241	8	0.00
19/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
19/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
19/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
19/09/2012	2050 On 01-November-12			Bond Future	115.24	115.2477	115.2433	115.2477	0.00
19/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	11253	11	11253	11	0.00
19/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	11243	11	11243	11	0.00
19/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	11233	11	11233	11	0.00
19/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
19/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
19/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
19/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	AL7T On 01-November-12			Index Future	474.09	472.6730	474.0850	472.6730	13.00
19/09/2012	AL7T On 07-February-13			Index Future	480.84	479.4090	480.8430	479.4090	0.00
19/09/2012	ALBI On 01-November-12			Index Future	423.62	422.4500	423.6190	422.4500	893.00
19/09/2012	ALBI On 07-February-13			Index Future	429.66	428.4700	429.6570	428.4700	118.00
19/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	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
19/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2012	EL28 On 01-November-12			Bond Future	110.25	110.2519	110.2478	110.2519	0.00
19/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4258	4	4258	4	0.00
19/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4248	4	4248	4	0.00
19/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4238	4	4238	4	0.00
19/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
19/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
19/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
19/09/2012	ES33 On 01-November-12			Bond Future	8.90	87.4915	8.8975	87.4915	303.00
19/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2497	2	2497	2	0.00
19/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/09/2012	ES33 On 07-February-13			Bond Future	9.00	88.7068	9.0023	88.7068	0.00
19/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
19/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
19/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
19/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3787	4	3787	4	0.00
19/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3875	4	3875	4	0.00
19/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3964	4	3964	4	0.00
19/09/2012	GOVI On 01-November-12			GOVI	423.94	422.8780	423.9420	422.8780	267.00
19/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	199820	19	199820	19	0.00
19/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
19/09/2012	GOVI On 07-February-13			GOVI	430.05	428.9040	430.0470	428.9040	0.00
19/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
19/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
19/09/2012	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
19/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	29630	4	29630	4	0.00
19/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	29530	4	29530	4	0.00
19/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	29430	4	29430	4	0.00
19/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2012	IGOV On 01-November-12			Index Future	188.41	188.2110	188.4140	188.2110	594.00
19/09/2012	IGOV On 07-February-13			Index Future	191.10	190.8930	191.1000	190.8930	14.00
19/09/2012	ILBI On 01-November-12			Index Future	509.61	509.3920	509.6070	509.3920	0.00
19/09/2012	ILBI On 07-February-13			Index Future	516.74	516.5180	516.7400	516.5180	169.00
19/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/09/2012	JBAF On 19-September-12			Jibar Tradeable Future	5.08	94.9300	5.0750	94.9300	0.00
19/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	500.00
19/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.94	95.0500	4.9400	95.0500	0.00
19/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.82	95.1700	4.8200	95.1700	840.00
19/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.81	95.1800	4.8100	95.1800	0.00
19/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.80	95.1900	4.8000	95.1900	0.00
19/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.80	95.1900	4.8000	95.1900	1,000.00
19/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.83	95.1400	4.8300	95.1400	500.00
19/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0700	4.9100	95.0700	1,700.00
19/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.01	94.9600	5.0100	94.9600	1,500.00
19/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.13	94.8200	5.1300	94.8200	800.00
19/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.6800	5.2900	94.6800	0.00
19/09/2012	R023 On 01-November-12			Bond Future	7.05	106.0956	7.0541	106.0956	1,049.00
19/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	44	0	44	0	0.00
19/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	31	0	31	0	0.00
19/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	106	0	106	0	0.00
19/09/2012	R023 On 07-February-13			Bond Future	7.13	107.5693	7.1276	107.5693	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
19/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	494	1	494	1	0.00
19/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	567	1	567	1	0.00
19/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	641	1	641	1	0.00
19/09/2012	R023 On 02-May-13			Bond Future	7.18	104.9753	7.1849	104.9753	0.00
19/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	968	1	968	1	0.00
19/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	896	1	896	1	0.00
19/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	1040	1	1040	1	0.00
19/09/2012	R157 On 01-November-12			Bond Future	5.39	123.0065	5.3933	123.0065	15,680.00
19/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1185	1	1185	1	5,630.00
19/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2473	2	2473	2	0.00
19/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	2	0	2	0	0.00
19/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	48	0	48	0	0.00
19/09/2012	R157 On 07-February-13			Bond Future	5.42	124.7151	5.4215	124.7151	100.00
19/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2330	2	2330	2	0.00
19/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	67	0	67	0	0.00
19/09/2012	R157 On 02-May-13			Bond Future	5.43	119.4426	5.4269	119.4426	0.00
19/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	689	1	689	1	0.00
19/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	700	1	700	1	0.00
19/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	711	1	711	1	0.00
19/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	874	1	874	1	0.00
19/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	887	1	887	1	0.00
19/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	901	1	901	1	0.00
19/09/2012	R186 On 01-November-12			Bond Future	7.49	129.3452	7.4912	129.3452	35,666.00
19/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	4091	4	4091	4	1,858.00
19/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	5474	5	5474	5	0.00
19/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	9743	9	9743	9	0.00
19/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	12545	12	12545	12	0.00
19/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	11	0	11	0	1,858.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	60	0	60	0	0.00
19/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	453	1	453	1	0.00
19/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	813	1	813	1	0.00
19/09/2012	R186 On 07-February-13			Bond Future	7.57	125.8521	7.5682	125.8521	1,750.00
19/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	6317	6	6317	6	0.00
19/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	8480	8	8480	8	0.00
19/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	9562	9	9562	9	0.00
19/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	2422	2	2422	2	670.00
19/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1582	1	1582	1	10,300.00
19/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	7411	8	7411	8	0.00
19/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	5641	6	5641	6	0.00
19/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	1035	1	1035	1	0.00
19/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	1313	1	1313	1	2,000.00
19/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	2128	2	2128	2	150.00
19/09/2012	R186 On 02-May-13			Bond Future	7.63	127.3958	7.6332	127.3958	0.00
19/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	3753	4	3753	4	0.00
19/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	3794	4	3794	4	0.00
19/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	3834	4	3834	4	0.00
19/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	6038	6	6038	6	0.00
19/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	6098	6	6098	6	0.00
19/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	6157	6	6157	6	0.00
19/09/2012	R189 On 01-November-12			Bond Future	213.53	213.4878	213.5255	213.4878	0.00
19/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5475	6	5475	6	0.00
19/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5485	6	5485	6	0.00
19/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5465	6	5465	6	0.00
19/09/2012	R197 On 01-November-12			Bond Future	275.43	274.4876	275.4330	274.4876	6,268.00
19/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	8443	7	8443	7	0.00
19/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	8433	7	8433	7	0.00
19/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	8423	7	8423	7	0.00
19/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
19/09/2012	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
19/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R201 On 01-November-12			Bond Future	4.85	111.0017	4.8464	111.0017	1,560.00
19/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	598	1	598	1	0.00
19/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	48	0	48	0	0.00
19/09/2012	R201 On 07-February-13			Bond Future	4.79	108.1354	4.7899	108.1354	0.00
19/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	569	1	569	1	0.00
19/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	221	0	221	0	0.00
19/09/2012	R201 On 02-May-13			Bond Future	4.70	109.4618	4.7044	109.4618	0.00
19/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	106	0	106	0	0.00
19/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	112	0	112	0	0.00
19/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	109	0	109	0	0.00
19/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1171	1	1171	1	0.00
19/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1157	1	1157	1	0.00
19/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1185	1	1185	1	0.00
19/09/2012	R202 On 01-November-12			Bond Future	205.28	205.2847	205.2761	205.2847	49,424.00
19/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	13286	13	13286	13	0.00
19/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	13276	13	13276	13	0.00
19/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	13266	13	13266	13	0.00
19/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R203 On 01-November-12			Bond Future	5.82	111.0588	5.8219	111.0588	4,688.00
19/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4531	4	4531	4	0.00
19/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	2	0	2	0	0.00
19/09/2012	R203 On 07-February-13			Bond Future	5.87	112.6013	5.8685	112.6013	11,310.00
19/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1783	2	1783	2	12,600.00
19/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4521	4	4521	4	0.00
19/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3481	3	3481	3	0.00
19/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	261	0	261	0	30,250.00
19/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	136	0	136	0	0.00
19/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	775	1	775	1	0.00
19/09/2012	R203 On 02-May-13			Bond Future	5.90	109.8256	5.8993	109.8256	8.00
19/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1588	1	1588	1	0.00
19/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1549	1	1549	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
19/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1568	1	1568	1	0.00
19/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1566	2	1566	2	0.00
19/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1586	2	1586	2	0.00
19/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1545	2	1545	2	0.00
19/09/2012	R204 On 01-November-12			Bond Future	6.12	112.1508	6.1196	112.1508	5,871.00
19/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5684	5	5684	5	0.00
19/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	4	0	4	0	0.00
19/09/2012	R204 On 07-February-13			Bond Future	6.17	109.6783	6.1718	109.6783	3,000.00
19/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5730	5	5730	5	0.00
19/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	193	0	193	0	0.00
19/09/2012	R204 On 02-May-13			Bond Future	6.21	111.0236	6.2136	111.0236	0.00
19/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2257	2	2257	2	0.00
19/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2313	2	2313	2	0.00
19/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2285	2	2285	2	0.00
19/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	1861	2	1861	2	0.00
19/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1840	2	1840	2	0.00
19/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	1882	2	1882	2	0.00
19/09/2012	R206 On 01-November-12			Bond Future	4.99	105.1397	4.9868	105.1397	1,120.00
19/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	184	0	184	0	0.00
19/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	110	0	110	0	0.00
19/09/2012	R206 On 07-February-13			Bond Future	4.91	102.8351	4.9142	102.8351	0.00
19/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	191	0	191	0	0.00
19/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	331	0	331	0	0.00
19/09/2012	R206 On 02-May-13			Bond Future	4.77	104.0965	4.7748	104.0965	0.00
19/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	50	0	50	0	0.00
19/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	51	0	51	0	0.00
19/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	51	0	51	0	0.00
19/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	993	1	993	1	0.00
19/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	999	1	999	1	0.00
19/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	1005	1	1005	1	0.00
19/09/2012	R207 On 01-November-12			Bond Future	6.45	106.3898	6.4530	106.3898	18,919.00
19/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6341	6	6341	6	0.00
19/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	7	0	7	0	0.00
19/09/2012	R207 On 07-February-13			Bond Future	6.51	104.2281	6.5136	104.2281	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
19/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6453	6	6453	6	0.00
19/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	229	0	229	0	0.00
19/09/2012	R207 On 02-May-13			Bond Future	6.57	105.5065	6.5657	105.5065	0.00
19/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2045	2	2045	2	0.00
19/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2093	2	2093	2	0.00
19/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2069	2	2069	2	0.00
19/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2704	3	2704	3	0.00
19/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2673	3	2673	3	0.00
19/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2735	3	2735	3	0.00
19/09/2012	R208 On 01-November-12			Bond Future	6.64	101.0083	6.6445	101.0083	11,751.00
19/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1748	2	1748	2	0.00
19/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5328	5	5328	5	0.00
19/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6483	6	6483	6	0.00
19/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	15	0	15	0	0.00
19/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	44	0	44	0	12,250.00
19/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	698	1	698	1	0.00
19/09/2012	R208 On 07-February-13			Bond Future	6.71	102.4113	6.7074	102.4113	2,300.00
19/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	571	1	571	1	12,250.00
19/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6726	6	6726	6	0.00
19/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	340	0	340	0	0.00
19/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	5078	5	5078	5	0.00
19/09/2012	R208 On 02-May-13			Bond Future	6.76	100.2741	6.7584	100.2741	0.00
19/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2372	2	2372	2	0.00
19/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2345	2	2345	2	0.00
19/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2400	2	2400	2	0.00
19/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	2997	3	2997	3	0.00
19/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	3064	3	3064	3	0.00
19/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	3030	3	3030	3	0.00
19/09/2012	R209 On 01-November-12			Bond Future	8.30	79.2271	8.2964	79.2271	7,349.00
19/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	5888	6	5888	6	0.00
19/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	287	0	287	0	0.00
19/09/2012	R209 On 07-February-13			Bond Future	8.37	80.3276	8.3737	80.3276	0.00
19/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	7021	7	7021	7	0.00
19/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1557	2	1557	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
19/09/2012	R209 On 02-May-13			Bond Future	8.44	78.1709	8.4384	78.1709	0.00
19/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	2982	3	2982	3	0.00
19/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3013	3	3013	3	0.00
19/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3044	3	3044	3	0.00
19/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	6736	7	6736	7	0.00
19/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	6794	7	6794	7	0.00
19/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	6853	7	6853	7	0.00
19/09/2012	R210 On 01-November-12			Bond Future	155.87	155.8822	155.8718	155.8822	3,414.00
19/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	10882	11	10882	11	0.00
19/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	10862	11	10862	11	0.00
19/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	10872	11	10872	11	0.00
19/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R211 On 01-November-12			Bond Future	122.49	122.4133	122.4906	122.4133	703.00
19/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	501	0	501	0	0.00
19/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	491	0	491	0	0.00
19/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	481	0	481	0	0.00
19/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R212 On 01-November-12			Bond Future	126.64	126.5483	126.6397	126.5483	5,084.00
19/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	4650	5	4650	5	0.00
19/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	4630	5	4630	5	0.00
19/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	4640	5	4640	5	0.00
19/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
19/09/2012	R213 On 01-November-12			Bond Future	8.05	90.8135	8.0477	90.8135	6,032.00
19/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	839	1	839	1	140.00
19/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	6565	6	6565	6	0.00
19/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	204	0	204	0	0.00
19/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	3516	4	3516	4	0.00
19/09/2012	R213 On 07-February-13			Bond Future	8.13	92.0749	8.1284	92.0749	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
19/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	7631	7	7631	7	0.00
19/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1303	1	1303	1	0.00
19/09/2012	R213 On 02-May-13			Bond Future	8.19	89.6696	8.1929	89.6696	0.00
19/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	3216	3	3216	3	0.00
19/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	3250	3	3250	3	0.00
19/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	3283	3	3283	3	0.00
19/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	6190	7	6190	7	0.00
19/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	6246	7	6246	7	0.00
19/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	6303	7	6303	7	0.00
19/09/2012	R214 On 01-November-12			Bond Future	8.32	81.0858	8.3211	81.0858	1,714.00
19/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
19/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	2898	3	2898	3	0.00
19/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	2994	3	2994	3	0.00
19/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	3091	3	3091	3	0.00