



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
21/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	2025 On 01-November-12			Bond Future	107.96	107.9577	107.9550	107.9577	6,017.00
21/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	7965	8	7965	8	0.00
21/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	7955	8	7955	8	0.00
21/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	7945	8	7945	8	0.00
21/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
21/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
21/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
21/09/2012	2038 On 01-November-12			Bond Future	107.86	107.2396	107.8641	107.2396	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
21/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	8874	8	8874	8	0.00
21/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	8854	8	8854	8	0.00
21/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	8864	8	8864	8	0.00
21/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
21/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
21/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
21/09/2012	2050 On 01-November-12			Bond Future	115.83	115.2422	115.8275	115.2422	0.00
21/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	11837	11	11837	11	0.00
21/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	11827	11	11827	11	0.00
21/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	11817	11	11817	11	0.00
21/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
21/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
21/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
21/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	AL7T On 01-November-12			Index Future	475.04	472.8250	475.0420	472.8250	13.00
21/09/2012	AL7T On 07-February-13			Index Future	481.82	479.5660	481.8170	479.5660	0.00
21/09/2012	ALBI On 01-November-12			Index Future	424.25	422.4100	424.2470	422.4100	893.00
21/09/2012	ALBI On 07-February-13			Index Future	430.30	428.4330	430.2970	428.4330	118.00
21/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	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
21/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2012	EL28 On 01-November-12			Bond Future	110.53	110.2468	110.5324	110.2468	0.00
21/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4542	4	4542	4	0.00
21/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4532	4	4532	4	0.00
21/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4522	4	4522	4	0.00
21/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
21/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
21/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
21/09/2012	ES33 On 01-November-12			Bond Future	8.84	87.4499	8.8448	87.4499	303.00
21/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2944	2	2944	2	0.00
21/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
21/09/2012	ES33 On 07-February-13			Bond Future	8.95	88.6658	8.9477	88.6658	0.00
21/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
21/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
21/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
21/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3333	4	3333	4	0.00
21/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3421	4	3421	4	0.00
21/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3510	4	3510	4	0.00
21/09/2012	GOVI On 01-November-12			GOVI	424.45	422.8030	424.4540	422.8030	267.00
21/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	204940	19	204940	19	0.00
21/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
21/09/2012	GOVI On 07-February-13			GOVI	430.57	428.8930	430.5700	428.8930	0.00
21/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
21/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
21/09/2012	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
21/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	24400	4	24400	4	0.00
21/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	24300	4	24300	4	0.00
21/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	24200	4	24200	4	0.00
21/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2012	IGOV On 01-November-12			Index Future	188.40	188.4250	188.3980	188.4250	595.00
21/09/2012	IGOV On 07-February-13			Index Future	191.09	191.1120	191.0850	191.1120	14.00
21/09/2012	ILBI On 01-November-12			Index Future	510.33	510.2860	510.3310	510.2860	0.00
21/09/2012	ILBI On 07-February-13			Index Future	517.48	517.4300	517.4760	517.4300	169.00
21/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	500.00
21/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.04	94.9700	5.0400	94.9700	0.00
21/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.89	95.1300	4.8900	95.1300	840.00
21/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.84	95.1700	4.8400	95.1700	0.00
21/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.79	95.1700	4.7900	95.1700	0.00
21/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.78	95.1800	4.7800	95.1800	1,000.00
21/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.80	95.1600	4.8000	95.1600	500.00
21/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.0800	4.8700	95.0800	1,700.00
21/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.97	94.9800	4.9700	94.9800	1,500.00
21/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.11	94.8500	5.1100	94.8500	800.00
21/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.25	94.7000	5.2500	94.7000	0.00
21/09/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.40	94.5600	5.4000	94.5600	0.00
21/09/2012	R023 On 01-November-12			Bond Future	7.03	106.0467	7.0324	106.0467	1,049.00
21/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	57	0	57	0	0.00
21/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	207	0	207	0	0.00
21/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	132	0	132	0	0.00
21/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	1	0	1	0.00
21/09/2012	R023 On 07-February-13			Bond Future	7.10	107.5213	7.1048	107.5213	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
21/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	328	1	328	1	0.00
21/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	401	1	401	1	0.00
21/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	475	1	475	1	0.00
21/09/2012	R023 On 02-May-13			Bond Future	7.16	104.9246	7.1616	104.9246	0.00
21/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	802	1	802	1	0.00
21/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	730	1	730	1	0.00
21/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	874	1	874	1	0.00
21/09/2012	R157 On 01-November-12			Bond Future	5.37	123.0721	5.3667	123.0721	15,680.00
21/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1252	1	1252	1	5,630.00
21/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2551	2	2551	2	0.00
21/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	1	0	1	0	0.00
21/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	37	0	37	0	0.00
21/09/2012	R157 On 07-February-13			Bond Future	5.39	124.7834	5.3912	124.7834	100.00
21/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2402	2	2402	2	0.00
21/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	58	0	58	0	0.00
21/09/2012	R157 On 02-May-13			Bond Future	5.39	119.5095	5.3941	119.5095	0.00
21/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	723	1	723	1	0.00
21/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	734	1	734	1	0.00
21/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	746	1	746	1	0.00
21/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	828	1	828	1	0.00
21/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	842	1	842	1	0.00
21/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	855	1	855	1	0.00
21/09/2012	R186 On 01-November-12			Bond Future	7.46	129.3838	7.4592	129.3838	35,666.00
21/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	4299	4	4299	4	1,858.00
21/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	5721	5	5721	5	0.00
21/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	10053	9	10053	9	0.00
21/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	12866	12	12866	12	0.00
21/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	8	0	8	0	1,858.00

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21/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	44	0	44	0	0.00
21/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	375	1	375	1	0.00
21/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	696	1	696	1	0.00
21/09/2012	R186 On 07-February-13			Bond Future	7.53	125.8933	7.5350	125.8933	1,850.00
21/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	6520	6	6520	6	0.00
21/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	8719	8	8719	8	0.00
21/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	9816	9	9816	9	0.00
21/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	2525	2	2525	2	670.00
21/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1655	1	1655	1	10,300.00
21/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	7154	8	7154	8	0.00
21/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	5413	6	5413	6	0.00
21/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	958	1	958	1	0.00
21/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	1222	1	1222	1	2,000.00
21/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	2000	2	2000	2	150.00
21/09/2012	R186 On 02-May-13			Bond Future	7.60	127.4350	7.5992	127.4350	0.00
21/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	3880	4	3880	4	0.00
21/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	3921	4	3921	4	0.00
21/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	3963	4	3963	4	0.00
21/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5835	6	5835	6	0.00
21/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5893	6	5893	6	0.00
21/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5952	6	5952	6	0.00
21/09/2012	R189 On 01-November-12			Bond Future	213.51	213.5153	213.5052	213.5153	0.00
21/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5495	5	5495	5	0.00
21/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5505	5	5505	5	0.00
21/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5485	5	5485	5	0.00
21/09/2012	R197 On 01-November-12			Bond Future	275.42	275.4258	275.4188	275.4258	6,268.00
21/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	8429	8	8429	8	0.00
21/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	8419	8	8419	8	0.00
21/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	8409	8	8409	8	0.00
21/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
21/09/2012	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
21/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R201 On 01-November-12			Bond Future	4.83	111.0408	4.8317	111.0408	1,560.00
21/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	622	1	622	1	0.00
21/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	40	0	40	0	0.00
21/09/2012	R201 On 07-February-13			Bond Future	4.77	108.1768	4.7722	108.1768	0.00
21/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	588	1	588	1	0.00
21/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	207	0	207	0	0.00
21/09/2012	R201 On 02-May-13			Bond Future	4.69	109.5016	4.6852	109.5016	0.00
21/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	111	0	111	0	0.00
21/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	116	0	116	0	0.00
21/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	113	0	113	0	0.00
21/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1144	1	1144	1	0.00
21/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1131	1	1131	1	0.00
21/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1158	1	1158	1	0.00
21/09/2012	R202 On 01-November-12			Bond Future	205.27	205.2742	205.2719	205.2742	49,424.00
21/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	13282	13	13282	13	0.00
21/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	13272	13	13272	13	0.00
21/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	13262	13	13262	13	0.00
21/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R203 On 01-November-12			Bond Future	5.86	111.0687	5.8570	111.0687	4,688.00
21/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4376	4	4376	4	0.00
21/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	3	0	3	0	0.00
21/09/2012	R203 On 07-February-13			Bond Future	5.91	112.6132	5.9059	112.6132	11,310.00
21/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1676	2	1676	2	12,600.00
21/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4375	4	4375	4	0.00
21/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3343	3	3343	3	0.00
21/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	280	0	280	0	30,250.00
21/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	146	0	146	0	0.00
21/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	825	1	825	1	2,300.00
21/09/2012	R203 On 02-May-13			Bond Future	5.94	109.8354	5.9395	109.8354	8.00
21/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1500	1	1500	1	0.00
21/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1462	1	1462	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
21/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1481	1	1481	1	0.00
21/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1639	2	1639	2	0.00
21/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1660	2	1660	2	0.00
21/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1618	2	1618	2	0.00
21/09/2012	R204 On 01-November-12			Bond Future	6.14	112.1915	6.1442	112.1915	5,871.00
21/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5553	5	5553	5	0.00
21/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	4	0	4	0	0.00
21/09/2012	R204 On 07-February-13			Bond Future	6.20	109.7213	6.1976	109.7213	3,000.00
21/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5605	5	5605	5	0.00
21/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	200	0	200	0	0.00
21/09/2012	R204 On 02-May-13			Bond Future	6.24	111.0650	6.2411	111.0650	0.00
21/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2176	2	2176	2	0.00
21/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2231	2	2231	2	0.00
21/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2203	2	2203	2	0.00
21/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	1914	2	1914	2	0.00
21/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1893	2	1893	2	0.00
21/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	1936	2	1936	2	0.00
21/09/2012	R206 On 01-November-12			Bond Future	4.97	105.1621	4.9717	105.1621	1,120.00
21/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	191	0	191	0	0.00
21/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	100	0	100	0	0.00
21/09/2012	R206 On 07-February-13			Bond Future	4.89	102.8594	4.8933	102.8594	0.00
21/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	197	0	197	0	0.00
21/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	319	0	319	0	0.00
21/09/2012	R206 On 02-May-13			Bond Future	4.75	104.1191	4.7493	104.1191	0.00
21/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	51	0	51	0	0.00
21/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	52	0	52	0	0.00
21/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	53	0	53	0	0.00
21/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	977	1	977	1	0.00
21/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	983	1	983	1	0.00
21/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	989	1	989	1	0.00
21/09/2012	R207 On 01-November-12			Bond Future	6.42	106.5256	6.4162	106.5256	18,919.00
21/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6554	6	6554	6	0.00
21/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	5	0	5	0	0.00
21/09/2012	R207 On 07-February-13			Bond Future	6.47	104.3673	6.4748	104.3673	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
21/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6646	6	6646	6	0.00
21/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	203	0	203	0	0.00
21/09/2012	R207 On 02-May-13			Bond Future	6.53	105.6455	6.5255	105.6455	0.00
21/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2138	2	2138	2	0.00
21/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2188	2	2188	2	0.00
21/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2163	2	2163	2	0.00
21/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2578	3	2578	3	0.00
21/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2548	3	2548	3	0.00
21/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2608	3	2608	3	0.00
21/09/2012	R208 On 01-November-12			Bond Future	6.61	101.0274	6.6128	101.0274	11,751.00
21/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	1857	2	1857	2	0.00
21/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5519	5	5519	5	0.00
21/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	6681	6	6681	6	0.00
21/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	10	0	10	0	0.00
21/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	33	0	33	0	12,250.00
21/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	604	1	604	1	0.00
21/09/2012	R208 On 07-February-13			Bond Future	6.67	102.4321	6.6741	102.4321	2,100.00
21/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	604	1	604	1	12,250.00
21/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	6901	6	6901	6	0.00
21/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	309	0	309	0	0.00
21/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	4904	5	4904	5	0.00
21/09/2012	R208 On 02-May-13			Bond Future	6.72	100.2933	6.7242	100.2933	0.00
21/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2460	2	2460	2	0.00
21/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2432	2	2432	2	0.00
21/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2488	2	2488	2	0.00
21/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	2878	3	2878	3	0.00
21/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	2944	3	2944	3	0.00
21/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	2911	3	2911	3	0.00
21/09/2012	R209 On 01-November-12			Bond Future	8.24	79.1734	8.2443	79.1734	7,349.00
21/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	6268	5	6268	5	0.00
21/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	219	0	219	0	0.00
21/09/2012	R209 On 07-February-13			Bond Future	8.32	80.2742	8.3200	80.2742	0.00
21/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	7341	7	7341	7	0.00
21/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1423	2	1423	2	0.00

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21/09/2012	R209 On 02-May-13			Bond Future	8.38	78.1155	8.3835	78.1155	0.00
21/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3148	3	3148	3	0.00
21/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3180	3	3180	3	0.00
21/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3213	3	3213	3	0.00
21/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	6446	7	6446	7	0.00
21/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	6503	7	6503	7	0.00
21/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	6560	7	6560	7	0.00
21/09/2012	R210 On 01-November-12			Bond Future	156.47	155.8690	156.4725	155.8690	3,414.00
21/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	11482	11	11482	11	0.00
21/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	11462	11	11462	11	0.00
21/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	11472	11	11472	11	0.00
21/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R211 On 01-November-12			Bond Future	122.58	122.5858	122.5796	122.5858	703.00
21/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	590	1	590	1	0.00
21/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	580	1	580	1	0.00
21/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	570	1	570	1	0.00
21/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R212 On 01-November-12			Bond Future	126.84	126.6363	126.8428	126.6363	5,084.00
21/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	4853	5	4853	5	0.00
21/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	4833	5	4833	5	0.00
21/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	4843	5	4843	5	0.00
21/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
21/09/2012	R213 On 01-November-12			Bond Future	8.02	90.8484	8.0208	90.8484	6,032.00
21/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	872	1	872	1	140.00
21/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	6766	6	6766	6	0.00
21/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	168	0	168	0	0.00
21/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	3312	4	3312	4	0.00
21/09/2012	R213 On 07-February-13			Bond Future	8.10	92.1117	8.1006	92.1117	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
21/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	7798	7	7798	7	0.00
21/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1229	1	1229	1	0.00
21/09/2012	R213 On 02-May-13			Bond Future	8.16	89.7051	8.1645	89.7051	0.00
21/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	3299	3	3299	3	0.00
21/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	3333	3	3333	3	0.00
21/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	3367	3	3367	3	0.00
21/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	6032	6	6032	6	0.00
21/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	6087	7	6087	7	0.00
21/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	6143	7	6143	7	0.00
21/09/2012	R214 On 01-November-12			Bond Future	8.27	80.9837	8.2690	80.9837	1,714.00
21/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
21/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	2425	3	2425	3	0.00
21/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	2521	3	2521	3	0.00
21/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	2617	4	2617	4	0.00