



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
26/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	2025 On 01-November-12			Bond Future	109.25	109.2597	109.2507	109.2597	6,017.00
26/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	9261	9	9261	9	0.00
26/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	9251	9	9251	9	0.00
26/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	9241	9	9241	9	0.00
26/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
26/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
26/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
26/09/2012	2038 On 01-November-12			Bond Future	107.86	107.8631	107.8595	107.8631	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
26/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	8870	9	8870	9	0.00
26/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	8850	9	8850	9	0.00
26/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	8860	9	8860	9	0.00
26/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
26/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
26/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
26/09/2012	2050 On 01-November-12			Bond Future	115.82	115.8263	115.8231	115.8263	0.00
26/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	11833	12	11833	12	0.00
26/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	11823	12	11823	12	0.00
26/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	11813	12	11813	12	0.00
26/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
26/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
26/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
26/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	AL7T On 01-November-12			Index Future	479.21	478.7460	479.2120	478.7460	12.00
26/09/2012	AL7T On 07-February-13			Index Future	486.06	485.5820	486.0570	485.5820	0.00
26/09/2012	ALBI On 01-November-12			Index Future	427.90	427.4700	427.9020	427.4700	893.00
26/09/2012	ALBI On 07-February-13			Index Future	434.01	433.5730	434.0140	433.5730	118.00
26/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	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
26/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2012	EL28 On 01-November-12			Bond Future	110.53	110.5312	110.5278	110.5312	0.00
26/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4538	5	4538	5	0.00
26/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4528	5	4528	5	0.00
26/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4518	5	4518	5	0.00
26/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
26/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
26/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
26/09/2012	ES33 On 01-November-12			Bond Future	8.68	89.5413	8.6789	89.5413	303.00
26/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	4374	4	4374	4	0.00
26/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/09/2012	ES33 On 07-February-13			Bond Future	8.78	90.7881	8.7761	90.7881	0.00
26/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
26/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
26/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
26/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1881	2	1881	2	0.00
26/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1970	2	1970	2	0.00
26/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2059	2	2059	2	0.00
26/09/2012	GOVI On 01-November-12			GOVI	427.92	427.5190	427.9180	427.5190	267.00
26/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	239580	24	239580	24	0.00
26/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
26/09/2012	GOVI On 07-February-13			GOVI	434.03	433.6230	434.0310	433.6230	0.00
26/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	10410	1	10410	1	0.00
26/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	10310	1	10310	1	0.00
26/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	10210	1	10210	1	0.00

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26/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
26/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
26/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
26/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2012	IGOV On 01-November-12			Index Future	189.27	189.3260	189.2670	189.3260	595.00
26/09/2012	IGOV On 07-February-13			Index Future	191.97	192.0290	191.9700	192.0290	14.00
26/09/2012	ILBI On 01-November-12			Index Future	511.79	510.7620	511.7870	510.7620	0.00
26/09/2012	ILBI On 07-February-13			Index Future	518.96	517.9140	518.9570	517.9140	169.00
26/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	500.00
26/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.93	94.9900	4.9300	94.9900	0.00
26/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.89	95.1200	4.8900	95.1200	840.00
26/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.84	95.1800	4.8400	95.1800	0.00
26/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.80	95.2300	4.8000	95.2300	0.00
26/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.78	95.2400	4.7800	95.2400	1,000.00
26/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.79	95.2300	4.7900	95.2300	500.00
26/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.84	95.1700	4.8400	95.1700	1,700.00
26/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.95	95.0800	4.9500	95.0800	1,500.00
26/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.9500	5.0800	94.9500	800.00
26/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.23	94.8100	5.2300	94.8100	0.00
26/09/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.42	94.6700	5.4200	94.6700	0.00
26/09/2012	R023 On 01-November-12			Bond Future	6.87	107.5827	6.8674	107.5827	1,049.00
26/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	1303	1	1303	1	0.00
26/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	1453	1	1453	1	0.00
26/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	1378	1	1378	1	0.00
26/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R023 On 07-February-13			Bond Future	6.93	109.0806	6.9328	109.0806	0.00

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26/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	791	1	791	1	0.00
26/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	864	1	864	1	0.00
26/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	938	1	938	1	0.00
26/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R023 On 02-May-13			Bond Future	6.98	106.4986	6.9844	106.4986	0.00
26/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	402	0	402	0	0.00
26/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	547	0	547	0	0.00
26/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	475	0	475	0	0.00
26/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R157 On 01-November-12			Bond Future	5.29	123.3825	5.2880	123.3825	14,929.00
26/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1463	1	1463	1	5,630.00
26/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2783	3	2783	3	0.00
26/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	15	0	15	0	0.00
26/09/2012	R157 On 07-February-13			Bond Future	5.30	125.1004	5.3017	125.1004	100.00
26/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2622	3	2622	3	0.00
26/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	39	0	39	0	0.00
26/09/2012	R157 On 02-May-13			Bond Future	5.30	119.8253	5.2966	119.8253	0.00
26/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	833	1	833	1	0.00
26/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	845	1	845	1	0.00
26/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	858	1	858	1	0.00
26/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	704	1	704	1	0.00
26/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	715	1	715	1	0.00
26/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	727	1	727	1	0.00
26/09/2012	R186 On 01-November-12			Bond Future	7.29	131.6289	7.2942	131.6289	35,762.00
26/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5613	5	5613	5	1,858.00
26/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	7190	7	7190	7	0.00
26/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	11717	11	11717	11	0.00
26/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	14558	14	14558	14	0.00
26/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	1	0	1	0	1,858.00

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26/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	11	0	11	0	0.00
26/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	146	0	146	0	0.00
26/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	313	0	313	0	0.00
26/09/2012	R186 On 07-February-13			Bond Future	7.36	128.1719	7.3638	128.1719	1,650.00
26/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	7711	8	7711	8	0.00
26/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	10080	10	10080	10	0.00
26/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	11241	11	11241	11	0.00
26/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	3198	3	3198	3	670.00
26/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	2154	2	2154	2	10,300.00
26/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	5928	6	5928	6	0.00
26/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	4362	5	4362	5	0.00
26/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	659	1	659	1	0.00
26/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	858	1	858	1	2,000.00
26/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	1467	2	1467	2	150.00
26/09/2012	R186 On 02-May-13			Bond Future	7.42	129.7362	7.4232	129.7362	0.00
26/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4659	5	4659	5	0.00
26/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4706	5	4706	5	0.00
26/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4754	5	4754	5	0.00
26/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	4886	5	4886	5	0.00
26/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	4938	5	4938	5	0.00
26/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	4991	5	4991	5	0.00
26/09/2012	R189 On 01-November-12			Bond Future	213.47	213.4950	213.4662	213.4950	0.00
26/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
26/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
26/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
26/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5534	6	5534	6	0.00
26/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5544	6	5544	6	0.00
26/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5524	5	5524	5	0.00
26/09/2012	R197 On 01-November-12			Bond Future	277.83	277.8585	277.8349	277.8585	6,268.00
26/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	10845	11	10845	11	0.00
26/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	10835	11	10835	11	0.00
26/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	10825	11	10825	11	0.00
26/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
26/09/2012	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
26/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R201 On 01-November-12			Bond Future	4.78	111.2045	4.7761	111.2045	1,560.00
26/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	718	1	718	1	0.00
26/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	20	0	20	0	0.00
26/09/2012	R201 On 07-February-13			Bond Future	4.71	108.3448	4.7066	108.3448	0.00
26/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	665	1	665	1	0.00
26/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	163	0	163	0	0.00
26/09/2012	R201 On 02-May-13			Bond Future	4.61	109.6672	4.6124	109.6672	0.00
26/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	130	0	130	0	0.00
26/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	136	0	136	0	0.00
26/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	133	0	133	0	0.00
26/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1047	1	1047	1	0.00
26/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1033	1	1033	1	0.00
26/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1060	1	1060	1	0.00
26/09/2012	R202 On 01-November-12			Bond Future	205.26	205.2697	205.2633	205.2697	49,947.00
26/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	13273	13	13273	13	0.00
26/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	13263	13	13263	13	0.00
26/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	13253	13	13253	13	0.00
26/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R203 On 01-November-12			Bond Future	5.74	111.5732	5.7426	111.5732	4,688.00
26/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4881	5	4881	5	0.00
26/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R203 On 07-February-13			Bond Future	5.78	113.1267	5.7827	113.1267	11,310.00
26/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1992	2	1992	2	12,600.00
26/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4842	5	4842	5	0.00
26/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3774	4	3774	4	0.00
26/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	193	0	193	0	30,250.00
26/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	96	0	96	0	0.00
26/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	624	1	624	1	2,300.00
26/09/2012	R203 On 02-May-13			Bond Future	5.81	110.3507	5.8098	110.3507	8.00
26/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1753	2	1753	2	0.00
26/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1711	2	1711	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
26/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1732	2	1732	2	0.00
26/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1371	1	1371	1	0.00
26/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1390	1	1390	1	0.00
26/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1352	1	1352	1	0.00
26/09/2012	R204 On 01-November-12			Bond Future	6.04	112.8512	6.0351	112.8512	5,871.00
26/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	6132	6	6132	6	0.00
26/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	1	0	1	0	0.00
26/09/2012	R204 On 07-February-13			Bond Future	6.08	110.3923	6.0818	110.3923	3,000.00
26/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	6136	6	6136	6	0.00
26/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	138	0	138	0	0.00
26/09/2012	R204 On 02-May-13			Bond Future	6.12	111.7395	6.1203	111.7395	0.00
26/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2481	2	2481	2	0.00
26/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2541	2	2541	2	0.00
26/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2511	2	2511	2	0.00
26/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	1626	2	1626	2	0.00
26/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1607	2	1607	2	0.00
26/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	1645	2	1645	2	0.00
26/09/2012	R206 On 01-November-12			Bond Future	4.91	105.2565	4.9092	105.2565	1,120.00
26/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	230	0	230	0	0.00
26/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	66	0	66	0	0.00
26/09/2012	R206 On 07-February-13			Bond Future	4.81	102.9570	4.8094	102.9570	0.00
26/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	227	0	227	0	0.00
26/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	272	0	272	0	0.00
26/09/2012	R206 On 02-May-13			Bond Future	4.64	104.2136	4.6429	104.2136	0.00
26/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	59	0	59	0	0.00
26/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	60	0	60	0	0.00
26/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	61	0	61	0	0.00
26/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	912	1	912	1	0.00
26/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	918	1	918	1	0.00
26/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	924	1	924	1	0.00
26/09/2012	R207 On 01-November-12			Bond Future	6.29	107.6374	6.2919	107.6374	18,919.00
26/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	7281	7	7281	7	0.00
26/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	1	0	0.00
26/09/2012	R207 On 07-February-13			Bond Future	6.34	105.4967	6.3439	105.4967	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
26/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	7322	7	7322	7	0.00
26/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	135	0	135	0	0.00
26/09/2012	R207 On 02-May-13			Bond Future	6.39	106.7842	6.3897	106.7842	0.00
26/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2489	2	2489	2	0.00
26/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2544	3	2544	3	0.00
26/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2517	2	2517	2	0.00
26/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2184	2	2184	2	0.00
26/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2157	2	2157	2	0.00
26/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2211	2	2211	2	0.00
26/09/2012	R208 On 01-November-12			Bond Future	6.44	102.4375	6.4430	102.4375	11,751.00
26/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	2619	2	2619	2	0.00
26/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	6588	6	6588	6	0.00
26/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	7767	8	7767	8	0.00
26/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	2	0	2	0	0.00
26/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	7	0	7	0	12,250.00
26/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	273	0	273	0	0.00
26/09/2012	R208 On 07-February-13			Bond Future	6.50	103.8639	6.4965	103.8639	2,000.00
26/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	845	1	845	1	12,250.00
26/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	7895	8	7895	8	0.00
26/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	190	0	190	0	0.00
26/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	4034	4	4034	4	0.00
26/09/2012	R208 On 02-May-13			Bond Future	6.54	101.7383	6.5404	101.7383	0.00
26/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	3013	3	3013	3	0.00
26/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2981	3	2981	3	0.00
26/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	3045	3	3045	3	0.00
26/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	2313	2	2313	2	0.00
26/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	2371	2	2371	2	0.00
26/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	2342	2	2342	2	0.00
26/09/2012	R209 On 01-November-12			Bond Future	8.08	81.2863	8.0797	81.2863	7,349.00
26/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	7572	7	7572	7	0.00
26/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	84	0	84	0	0.00
26/09/2012	R209 On 07-February-13			Bond Future	8.15	82.4181	8.1504	82.4181	0.00
26/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	8437	8	8437	8	0.00
26/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1058	1	1058	1	0.00

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26/09/2012	R209 On 02-May-13			Bond Future	8.21	80.2821	8.2100	80.2821	0.00
26/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3743	4	3743	4	0.00
26/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3779	4	3779	4	0.00
26/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3816	4	3816	4	0.00
26/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5573	6	5573	6	0.00
26/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5626	6	5626	6	0.00
26/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	5679	6	5679	6	0.00
26/09/2012	R210 On 01-November-12			Bond Future	156.46	156.4697	156.4614	156.4697	3,414.00
26/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	11471	11	11471	11	0.00
26/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	11451	11	11451	11	0.00
26/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	11461	11	11461	11	0.00
26/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R211 On 01-November-12			Bond Future	122.76	122.7759	122.7570	122.7759	703.00
26/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	767	1	767	1	0.00
26/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	757	1	757	1	0.00
26/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	747	1	747	1	0.00
26/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R212 On 01-November-12			Bond Future	127.46	127.4718	127.4605	127.4718	5,084.00
26/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	5471	5	5471	5	0.00
26/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	5451	5	5451	5	0.00
26/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	5461	5	5461	5	0.00
26/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
26/09/2012	R213 On 01-November-12			Bond Future	7.86	92.7932	7.8610	92.7932	6,032.00
26/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1279	1	1279	1	140.00
26/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	8087	8	8087	8	0.00
26/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	60	0	60	0	0.00
26/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	2291	2	2291	2	0.00
26/09/2012	R213 On 07-February-13			Bond Future	7.94	94.0852	7.9355	94.0852	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
26/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	8919	9	8919	9	0.00
26/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	900	1	900	1	0.00
26/09/2012	R213 On 02-May-13			Bond Future	8.00	91.6989	7.9956	91.6989	0.00
26/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	3909	4	3909	4	0.00
26/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	3948	4	3948	4	0.00
26/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	3986	4	3986	4	0.00
26/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5187	5	5187	5	0.00
26/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5238	5	5238	5	0.00
26/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5289	5	5289	5	0.00
26/09/2012	R214 On 01-November-12			Bond Future	8.10	83.2691	8.1045	83.2691	1,714.00
26/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
26/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
26/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
26/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	898	1	898	1	0.00
26/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	994	1	994	1	0.00
26/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	1090	1	1090	1	0.00