



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
27/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	2025 On 01-November-12			Bond Future	109.25	109.2507	109.2502	109.2507	6,017.00
27/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	9260	9	9260	9	0.00
27/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	9250	9	9250	9	0.00
27/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	9240	9	9240	9	0.00
27/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
27/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
27/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
27/09/2012	2038 On 01-November-12			Bond Future	107.86	107.8595	107.8608	107.8595	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
27/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	8871	9	8871	9	0.00
27/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	8851	9	8851	9	0.00
27/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	8861	9	8861	9	0.00
27/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
27/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
27/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
27/09/2012	2050 On 01-November-12			Bond Future	115.82	115.8231	115.8246	115.8231	0.00
27/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	11835	12	11835	12	0.00
27/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	11825	12	11825	12	0.00
27/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	11815	12	11815	12	0.00
27/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
27/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
27/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
27/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	AL7T On 01-November-12			Index Future	477.93	479.2120	477.9270	479.2120	12.00
27/09/2012	AL7T On 07-February-13			Index Future	484.76	486.0570	484.7550	486.0570	0.00
27/09/2012	ALBI On 01-November-12			Index Future	426.70	427.9020	426.6950	427.9020	893.00
27/09/2012	ALBI On 07-February-13			Index Future	432.79	434.0140	432.7910	434.0140	118.00
27/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	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
27/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2012	EL28 On 01-November-12			Bond Future	110.53	110.5278	110.5294	110.5278	0.00
27/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4539	5	4539	5	0.00
27/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4529	5	4529	5	0.00
27/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4519	5	4519	5	0.00
27/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
27/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
27/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
27/09/2012	ES33 On 01-November-12			Bond Future	8.75	89.7866	8.7488	89.7866	303.00
27/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3767	4	3767	4	0.00
27/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
27/09/2012	ES33 On 07-February-13			Bond Future	8.85	91.0374	8.8482	91.0374	0.00
27/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
27/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
27/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
27/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	2496	2	2496	2	0.00
27/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	2584	2	2584	2	0.00
27/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2673	2	2673	2	0.00
27/09/2012	GOVI On 01-November-12			GOVI	426.81	427.9180	426.8050	427.9180	305.00
27/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	228450	24	228450	24	0.00
27/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
27/09/2012	GOVI On 07-February-13			GOVI	432.90	434.0310	432.9030	434.0310	0.00
27/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	1	0	1	0.00
27/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	1	0	1	0.00
27/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	1	0	1	0.00

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27/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	1070	0	1070	0	0.00
27/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	970	0	970	0	0.00
27/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	870	0	870	0	0.00
27/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2012	IGOV On 01-November-12			Index Future	189.64	189.2670	189.6390	189.2670	595.00
27/09/2012	IGOV On 07-February-13			Index Future	192.35	191.9700	192.3480	191.9700	14.00
27/09/2012	ILBI On 01-November-12			Index Future	512.67	511.7870	512.6650	511.7870	0.00
27/09/2012	ILBI On 07-February-13			Index Future	519.85	518.9570	519.8480	518.9570	169.00
27/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
27/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	500.00
27/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.93	95.0700	4.9300	95.0700	0.00
27/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.88	95.1100	4.8800	95.1100	840.00
27/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.83	95.1600	4.8300	95.1600	0.00
27/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.78	95.2000	4.7800	95.2000	0.00
27/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.77	95.2200	4.7700	95.2200	1,000.00
27/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.78	95.2100	4.7800	95.2100	500.00
27/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.84	95.1600	4.8400	95.1600	1,700.00
27/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0500	4.9400	95.0500	1,500.00
27/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.06	94.9200	5.0600	94.9200	800.00
27/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.21	94.7700	5.2100	94.7700	0.00
27/09/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.37	94.5800	5.3700	94.5800	0.00
27/09/2012	R023 On 01-November-12			Bond Future	6.91	107.8668	6.9073	107.8668	1,049.00
27/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	1000	1	1000	1	0.00
27/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	1149	1	1149	1	0.00
27/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	1075	1	1075	1	0.00
27/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R023 On 07-February-13			Bond Future	6.97	109.3695	6.9743	109.3695	0.00

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27/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	484	1	484	1	0.00
27/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	557	1	557	1	0.00
27/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	631	1	631	1	0.00
27/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R023 On 02-May-13			Bond Future	7.03	106.7902	7.0274	106.7902	0.00
27/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	91	0	91	0	0.00
27/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	235	1	235	1	0.00
27/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	163	0	163	0	0.00
27/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R157 On 01-November-12			Bond Future	5.31	123.4298	5.3139	123.4298	14,929.00
27/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1389	1	1389	1	5,630.00
27/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2707	3	2707	3	0.00
27/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	17	0	17	0	0.00
27/09/2012	R157 On 07-February-13			Bond Future	5.33	125.1494	5.3306	125.1494	100.00
27/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2548	3	2548	3	0.00
27/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	42	0	42	0	0.00
27/09/2012	R157 On 02-May-13			Bond Future	5.33	119.8738	5.3291	119.8738	0.00
27/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	790	1	790	1	0.00
27/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	802	1	802	1	0.00
27/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	814	1	814	1	0.00
27/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	739	1	739	1	0.00
27/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	751	1	751	1	0.00
27/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	764	1	764	1	0.00
27/09/2012	R186 On 01-November-12			Bond Future	7.34	131.9128	7.3442	131.9128	35,351.00
27/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	5152	6	5152	6	1,858.00
27/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	6701	7	6701	7	0.00
27/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	11202	12	11202	12	0.00
27/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	14041	15	14041	15	0.00
27/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	2	0	2	0	1,858.00

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27/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	13	0	13	0	0.00
27/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	174	0	174	0	0.00
27/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	369	0	369	0	0.00
27/09/2012	R186 On 07-February-13			Bond Future	7.42	128.4608	7.4154	128.4608	1,650.00
27/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	7308	8	7308	8	0.00
27/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	9633	10	9633	10	0.00
27/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	10779	11	10779	11	0.00
27/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	2947	3	2947	3	670.00
27/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1960	2	1960	2	10,300.00
27/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6258	6	6258	6	0.00
27/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	4634	4	4634	4	0.00
27/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	721	1	721	1	0.00
27/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	935	1	935	1	2,000.00
27/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	1587	1	1587	1	150.00
27/09/2012	R186 On 02-May-13			Bond Future	7.48	130.0276	7.4766	130.0276	0.00
27/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	4383	5	4383	5	0.00
27/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	4429	5	4429	5	0.00
27/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	4474	5	4474	5	0.00
27/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5137	5	5137	5	0.00
27/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5191	5	5191	5	0.00
27/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5246	5	5246	5	0.00
27/09/2012	R189 On 01-November-12			Bond Future	213.46	213.4662	213.4611	213.4662	0.00
27/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
27/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
27/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
27/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5539	6	5539	6	0.00
27/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5549	6	5549	6	0.00
27/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5529	6	5529	6	0.00
27/09/2012	R197 On 01-November-12			Bond Future	277.83	277.8349	277.8335	277.8349	6,268.00
27/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	10843	11	10843	11	0.00
27/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	10833	11	10833	11	0.00
27/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	10823	11	10823	11	0.00
27/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
27/09/2012	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
27/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R201 On 01-November-12			Bond Future	4.79	111.2226	4.7925	111.2226	1,560.00
27/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	686	1	686	1	0.00
27/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	22	0	22	0	0.00
27/09/2012	R201 On 07-February-13			Bond Future	4.73	108.3641	4.7253	108.3641	0.00
27/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	639	1	639	1	0.00
27/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	172	0	172	0	0.00
27/09/2012	R201 On 02-May-13			Bond Future	4.63	109.6857	4.6345	109.6857	0.00
27/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	122	0	122	0	0.00
27/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	128	0	128	0	0.00
27/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	125	0	125	0	0.00
27/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1074	1	1074	1	0.00
27/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1061	1	1061	1	0.00
27/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1088	1	1088	1	0.00
27/09/2012	R202 On 01-November-12			Bond Future	206.56	205.2633	206.5561	205.2633	49,947.00
27/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	14566	13	14566	13	0.00
27/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	14556	13	14556	13	0.00
27/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	14546	13	14546	13	0.00
27/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R203 On 01-November-12			Bond Future	5.77	111.6694	5.7730	111.6694	4,688.00
27/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4746	5	4746	5	0.00
27/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	1	0	1	0	0.00
27/09/2012	R203 On 07-February-13			Bond Future	5.82	113.2251	5.8151	113.2251	11,310.00
27/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1896	2	1896	2	12,600.00
27/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4713	5	4713	5	0.00
27/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3652	4	3652	4	0.00
27/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	208	0	208	0	30,250.00
27/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	104	0	104	0	0.00
27/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	664	1	664	1	2,300.00
27/09/2012	R203 On 02-May-13			Bond Future	5.84	110.4492	5.8445	110.4492	8.00
27/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1675	2	1675	2	0.00
27/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1633	2	1633	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
27/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1654	2	1654	2	0.00
27/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1432	1	1432	1	0.00
27/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1451	1	1451	1	0.00
27/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1412	1	1412	1	0.00
27/09/2012	R204 On 01-November-12			Bond Future	6.07	112.9402	6.0653	112.9402	5,818.00
27/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5971	6	5971	6	0.00
27/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	1	0	1	0	0.00
27/09/2012	R204 On 07-February-13			Bond Future	6.11	110.4834	6.1136	110.4834	3,000.00
27/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5983	6	5983	6	0.00
27/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	148	0	148	0	0.00
27/09/2012	R204 On 02-May-13			Bond Future	6.15	111.8308	6.1539	111.8308	0.00
27/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2382	2	2382	2	0.00
27/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2440	3	2440	3	0.00
27/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2411	3	2411	3	0.00
27/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	1692	2	1692	2	0.00
27/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1673	2	1673	2	0.00
27/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	1712	2	1712	2	0.00
27/09/2012	R206 On 01-November-12			Bond Future	4.94	105.2728	4.9371	105.2728	1,120.00
27/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	206	0	206	0	0.00
27/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	75	0	75	0	0.00
27/09/2012	R206 On 07-February-13			Bond Future	4.85	102.9744	4.8453	102.9744	0.00
27/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	211	0	211	0	0.00
27/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	289	0	289	0	0.00
27/09/2012	R206 On 02-May-13			Bond Future	4.69	104.2303	4.6923	104.2303	0.00
27/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	54	0	54	0	0.00
27/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	55	0	55	0	0.00
27/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	56	0	56	0	0.00
27/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	941	1	941	1	0.00
27/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	947	1	947	1	0.00
27/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	953	1	953	1	0.00
27/09/2012	R207 On 01-November-12			Bond Future	6.34	107.7060	6.3372	107.7060	18,919.00
27/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	7014	7	7014	7	0.00
27/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	1	0	0.00
27/09/2012	R207 On 07-February-13			Bond Future	6.39	105.5670	6.3913	105.5670	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
27/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	7067	7	7067	7	0.00
27/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	150	0	150	0	0.00
27/09/2012	R207 On 02-May-13			Bond Future	6.44	106.8545	6.4394	106.8545	0.00
27/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2341	2	2341	2	0.00
27/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2394	3	2394	3	0.00
27/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2367	3	2367	3	0.00
27/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2309	2	2309	2	0.00
27/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2281	2	2281	2	0.00
27/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2337	2	2337	2	0.00
27/09/2012	R208 On 01-November-12			Bond Future	6.49	102.6449	6.4882	102.6449	11,946.00
27/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	2374	3	2374	3	0.00
27/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	6297	7	6297	7	0.00
27/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	7475	8	7475	8	0.00
27/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	2	0	2	0	0.00
27/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	9	0	9	0	12,250.00
27/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	320	0	320	0	0.00
27/09/2012	R208 On 07-February-13			Bond Future	6.54	104.0748	6.5436	104.0748	2,000.00
27/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	760	1	760	1	12,250.00
27/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	7618	8	7618	8	0.00
27/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	210	0	210	0	0.00
27/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	4245	4	4245	4	0.00
27/09/2012	R208 On 02-May-13			Bond Future	6.59	101.9509	6.5894	101.9509	0.00
27/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2843	3	2843	3	0.00
27/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2812	3	2812	3	0.00
27/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2874	3	2874	3	0.00
27/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	2443	2	2443	2	0.00
27/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	2503	2	2503	2	0.00
27/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	2473	2	2473	2	0.00
27/09/2012	R209 On 01-November-12			Bond Future	8.15	81.5282	8.1498	81.5282	7,349.00
27/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	6978	8	6978	8	0.00
27/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	107	0	107	0	0.00
27/09/2012	R209 On 07-February-13			Bond Future	8.22	82.6641	8.2224	82.6641	0.00
27/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	7927	8	7927	8	0.00
27/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1173	1	1173	1	0.00

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27/09/2012	R209 On 02-May-13			Bond Future	8.28	80.5304	8.2839	80.5304	0.00
27/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3446	4	3446	4	0.00
27/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3481	4	3481	4	0.00
27/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3516	4	3516	4	0.00
27/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	5907	6	5907	6	0.00
27/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	5961	6	5961	6	0.00
27/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	6016	6	6016	6	0.00
27/09/2012	R210 On 01-November-12			Bond Future	156.66	156.4614	156.6647	156.4614	3,414.00
27/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	11675	11	11675	11	0.00
27/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	11655	11	11655	11	0.00
27/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	11665	11	11665	11	0.00
27/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R211 On 01-November-12			Bond Future	122.75	122.7570	122.7536	122.7570	703.00
27/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	764	1	764	1	0.00
27/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	754	1	754	1	0.00
27/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	744	1	744	1	0.00
27/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R212 On 01-November-12			Bond Future	127.46	127.4605	127.4597	127.4605	5,084.00
27/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	5470	5	5470	5	0.00
27/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	5450	5	5450	5	0.00
27/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	5460	5	5460	5	0.00
27/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
27/09/2012	R213 On 01-November-12			Bond Future	7.92	92.9955	7.9209	92.9955	6,022.00
27/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	1044	1	1044	1	140.00
27/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	7562	8	7562	8	0.00
27/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	75	0	75	0	0.00
27/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	2595	2	2595	2	0.00
27/09/2012	R213 On 07-February-13			Bond Future	8.00	94.2910	7.9973	94.2910	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
27/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	8461	9	8461	9	0.00
27/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	989	1	989	1	0.00
27/09/2012	R213 On 02-May-13			Bond Future	8.06	91.9065	8.0590	91.9065	0.00
27/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	3640	4	3640	4	0.00
27/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	3677	4	3677	4	0.00
27/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	3714	4	3714	4	0.00
27/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5468	5	5468	5	0.00
27/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5521	5	5521	5	0.00
27/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5574	5	5574	5	0.00
27/09/2012	R214 On 01-November-12			Bond Future	8.16	83.4785	8.1644	83.4785	1,714.00
27/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
27/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
27/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
27/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	1459	1	1459	1	0.00
27/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	1555	1	1555	1	0.00
27/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	1652	1	1652	1	0.00