



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
28/09/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	2025 On 01-November-12			Bond Future	109.49	109.2502	109.4891	109.2502	6,017.00
28/09/2012	2025 On 01-November-12	99.99	Call	Bond Future	9499	9	9499	9	0.00
28/09/2012	2025 On 01-November-12	100.00	Call	Bond Future	9489	9	9489	9	0.00
28/09/2012	2025 On 01-November-12	100.01	Call	Bond Future	9479	9	9479	9	0.00
28/09/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
28/09/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
28/09/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
28/09/2012	2038 On 01-November-12			Bond Future	108.07	107.8608	108.0714	107.8608	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
28/09/2012	2038 On 01-November-12	98.99	Call	Bond Future	9081	9	9081	9	0.00
28/09/2012	2038 On 01-November-12	99.01	Call	Bond Future	9061	9	9061	9	0.00
28/09/2012	2038 On 01-November-12	99.00	Call	Bond Future	9071	9	9071	9	0.00
28/09/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
28/09/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
28/09/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
28/09/2012	2050 On 01-November-12			Bond Future	115.83	115.8246	115.8260	115.8246	0.00
28/09/2012	2050 On 01-November-12	103.99	Call	Bond Future	11836	12	11836	12	0.00
28/09/2012	2050 On 01-November-12	104.00	Call	Bond Future	11826	12	11826	12	0.00
28/09/2012	2050 On 01-November-12	104.01	Call	Bond Future	11816	12	11816	12	0.00
28/09/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
28/09/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
28/09/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
28/09/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	AL7T On 01-November-12			Index Future	476.13	477.9270	476.1250	477.9270	12.00
28/09/2012	AL7T On 07-February-13			Index Future	482.93	484.7550	482.9300	484.7550	0.00
28/09/2012	ALBI On 01-November-12			Index Future	424.90	426.6950	424.8950	426.6950	893.00
28/09/2012	ALBI On 07-February-13			Index Future	430.97	432.7910	430.9670	432.7910	118.00
28/09/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	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
28/09/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/09/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2012	EL28 On 01-November-12			Bond Future	110.53	110.5294	110.5310	110.5294	0.00
28/09/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4541	5	4541	5	0.00
28/09/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4531	5	4531	5	0.00
28/09/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4521	5	4521	5	0.00
28/09/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
28/09/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
28/09/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
28/09/2012	ES33 On 01-November-12			Bond Future	8.82	89.1801	8.8186	89.1801	303.00
28/09/2012	ES33 On 01-November-12	9.20	Call	Bond Future	3168	4	3168	4	0.00
28/09/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
28/09/2012	ES33 On 07-February-13			Bond Future	8.92	90.4230	8.9203	90.4230	0.00
28/09/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
28/09/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
28/09/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
28/09/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3103	2	3103	2	0.00
28/09/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3192	3	3192	3	0.00
28/09/2012	ES33 On 07-February-13	8.54	Put	Bond Future	3281	3	3281	3	0.00
28/09/2012	GOVI On 01-November-12			GOVI	425.08	426.8050	425.0760	426.8050	305.00
28/09/2012	GOVI On 01-November-12	403.96	Call	GOVI	211160	23	211160	23	0.00
28/09/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
28/09/2012	GOVI On 07-February-13			GOVI	431.15	432.9030	431.1500	432.9030	0.00
28/09/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
28/09/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
28/09/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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28/09/2012	GOVI On 07-February-13	433.01	Put	GOVI	18600	0	18600	0	0.00
28/09/2012	GOVI On 07-February-13	433.00	Put	GOVI	18500	0	18500	0	0.00
28/09/2012	GOVI On 07-February-13	432.99	Put	GOVI	18400	0	18400	0	0.00
28/09/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/09/2012	IGOV On 01-November-12			Index Future	189.71	189.6390	189.7100	189.6390	595.00
28/09/2012	IGOV On 07-February-13			Index Future	192.42	192.3480	192.4220	192.3480	14.00
28/09/2012	ILBI On 01-November-12			Index Future	513.66	512.6650	513.6570	512.6650	0.00
28/09/2012	ILBI On 07-February-13			Index Future	520.86	519.8480	520.8550	519.8480	169.00
28/09/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/09/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/09/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/09/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/09/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/09/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/09/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	500.00
28/09/2012	JBAF On 21-November-12			Jibar Tradeable Future	4.95	95.0700	4.9500	95.0700	0.00
28/09/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.90	95.1200	4.9000	95.1200	840.00
28/09/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.86	95.1700	4.8600	95.1700	0.00
28/09/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.82	95.2200	4.8200	95.2200	0.00
28/09/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.81	95.2300	4.8100	95.2300	1,000.00
28/09/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.82	95.2200	4.8200	95.2200	500.00
28/09/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.90	95.1600	4.9000	95.1600	1,700.00
28/09/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.02	95.0600	5.0200	95.0600	1,500.00
28/09/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.9400	5.1600	94.9400	800.00
28/09/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.31	94.7900	5.3100	94.7900	0.00
28/09/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.56	94.6300	5.5600	94.6300	0.00
28/09/2012	R023 On 01-November-12			Bond Future	6.97	107.5636	6.9725	107.5636	1,049.00
28/09/2012	R023 On 01-November-12	7.04	Call	Bond Future	507	1	507	1	0.00
28/09/2012	R023 On 01-November-12	7.06	Call	Bond Future	657	1	657	1	0.00
28/09/2012	R023 On 01-November-12	7.05	Call	Bond Future	582	1	582	1	0.00
28/09/2012	R023 On 01-November-12	7.05	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R023 On 01-November-12	7.06	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R023 On 01-November-12	7.04	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R023 On 07-February-13			Bond Future	7.04	109.0626	7.0421	109.0626	0.00

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28/09/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R023 On 07-February-13	7.05	Call	Bond Future	58	1	58	1	0.00
28/09/2012	R023 On 07-February-13	7.06	Call	Bond Future	131	1	131	1	0.00
28/09/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R023 On 07-February-13	7.04	Put	Bond Future	15	0	15	0	0.00
28/09/2012	R023 On 02-May-13			Bond Future	7.10	106.4787	7.0976	106.4787	0.00
28/09/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R023 On 02-May-13	7.05	Put	Bond Future	343	0	343	0	0.00
28/09/2012	R023 On 02-May-13	7.06	Put	Bond Future	271	0	271	0	0.00
28/09/2012	R023 On 02-May-13	7.04	Put	Bond Future	415	0	415	0	0.00
28/09/2012	R157 On 01-November-12			Bond Future	5.38	123.3531	5.3760	123.3531	14,929.00
28/09/2012	R157 On 01-November-12	5.78	Call	Bond Future	1219	1	1219	1	5,630.00
28/09/2012	R157 On 01-November-12	6.24	Call	Bond Future	2523	3	2523	3	0.00
28/09/2012	R157 On 01-November-12	6.24	Put	Bond Future	1	0	1	0	0.00
28/09/2012	R157 On 01-November-12	5.78	Put	Bond Future	31	0	31	0	0.00
28/09/2012	R157 On 07-February-13			Bond Future	5.40	125.0721	5.4002	125.0721	100.00
28/09/2012	R157 On 07-February-13	6.28	Call	Bond Future	2380	3	2380	3	0.00
28/09/2012	R157 On 07-February-13	6.28	Put	Bond Future	60	0	60	0	0.00
28/09/2012	R157 On 02-May-13			Bond Future	5.41	119.7946	5.4070	119.7946	0.00
28/09/2012	R157 On 02-May-13	5.34	Call	Bond Future	654	1	654	1	0.00
28/09/2012	R157 On 02-May-13	5.35	Call	Bond Future	666	1	666	1	0.00
28/09/2012	R157 On 02-May-13	5.36	Call	Bond Future	678	1	678	1	0.00
28/09/2012	R157 On 02-May-13	5.36	Put	Bond Future	792	1	792	1	0.00
28/09/2012	R157 On 02-May-13	5.35	Put	Bond Future	804	1	804	1	0.00
28/09/2012	R157 On 02-May-13	5.34	Put	Bond Future	817	1	817	1	0.00
28/09/2012	R186 On 01-November-12			Bond Future	7.43	131.3956	7.4346	131.3956	35,351.00
28/09/2012	R186 On 01-November-12	7.82	Call	Bond Future	4353	5	4353	5	1,858.00
28/09/2012	R186 On 01-November-12	8.00	Call	Bond Future	5841	7	5841	7	0.00
28/09/2012	R186 On 01-November-12	8.50	Call	Bond Future	10280	11	10280	11	0.00
28/09/2012	R186 On 01-November-12	8.82	Call	Bond Future	13113	14	13113	14	0.00
28/09/2012	R186 On 01-November-12	8.82	Put	Bond Future	2	0	2	0	1,858.00

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28/09/2012	R186 On 01-November-12	8.50	Put	Bond Future	20	0	20	0	0.00
28/09/2012	R186 On 01-November-12	8.00	Put	Bond Future	243	0	243	0	0.00
28/09/2012	R186 On 01-November-12	7.82	Put	Bond Future	499	0	499	0	0.00
28/09/2012	R186 On 07-February-13			Bond Future	7.51	127.9370	7.5090	127.9370	1,650.00
28/09/2012	R186 On 07-February-13	8.00	Call	Bond Future	6562	7	6562	7	0.00
28/09/2012	R186 On 07-February-13	8.32	Call	Bond Future	8820	10	8820	10	0.00
28/09/2012	R186 On 07-February-13	8.47	Call	Bond Future	9940	11	9940	11	0.00
28/09/2012	R186 On 07-February-13	7.25	Call	Bond Future	2467	3	2467	3	670.00
28/09/2012	R186 On 07-February-13	7.00	Call	Bond Future	1594	2	1594	2	10,300.00
28/09/2012	R186 On 07-February-13	7.00	Put	Bond Future	6834	6	6834	6	0.00
28/09/2012	R186 On 07-February-13	7.25	Put	Bond Future	5096	5	5096	5	0.00
28/09/2012	R186 On 07-February-13	8.47	Put	Bond Future	824	1	824	1	0.00
28/09/2012	R186 On 07-February-13	8.32	Put	Bond Future	1063	1	1063	1	2,000.00
28/09/2012	R186 On 07-February-13	8.00	Put	Bond Future	1783	2	1783	2	150.00
28/09/2012	R186 On 02-May-13			Bond Future	7.57	129.4962	7.5732	129.4962	0.00
28/09/2012	R186 On 02-May-13	7.39	Call	Bond Future	3805	4	3805	4	0.00
28/09/2012	R186 On 02-May-13	7.40	Call	Bond Future	3849	4	3849	4	0.00
28/09/2012	R186 On 02-May-13	7.41	Call	Bond Future	3894	4	3894	4	0.00
28/09/2012	R186 On 02-May-13	7.41	Put	Bond Future	5510	5	5510	5	0.00
28/09/2012	R186 On 02-May-13	7.40	Put	Bond Future	5566	5	5566	5	0.00
28/09/2012	R186 On 02-May-13	7.39	Put	Bond Future	5622	5	5622	5	0.00
28/09/2012	R189 On 01-November-12			Bond Future	213.46	213.4611	213.4559	213.4611	0.00
28/09/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R189 On 01-November-12	219.00	Put	Bond Future	5544	6	5544	6	0.00
28/09/2012	R189 On 01-November-12	219.01	Put	Bond Future	5554	6	5554	6	0.00
28/09/2012	R189 On 01-November-12	218.99	Put	Bond Future	5534	6	5534	6	0.00
28/09/2012	R197 On 01-November-12			Bond Future	277.83	277.8335	277.8320	277.8335	6,288.00
28/09/2012	R197 On 01-November-12	266.99	Call	Bond Future	10842	11	10842	11	0.00
28/09/2012	R197 On 01-November-12	267.00	Call	Bond Future	10832	11	10832	11	0.00
28/09/2012	R197 On 01-November-12	267.01	Call	Bond Future	10822	11	10822	11	0.00
28/09/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
28/09/2012	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
28/09/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R201 On 01-November-12			Bond Future	4.86	111.1883	4.8613	111.1883	1,560.00
28/09/2012	R201 On 01-November-12	5.11	Call	Bond Future	561	1	561	1	0.00
28/09/2012	R201 On 01-November-12	5.11	Put	Bond Future	42	0	42	0	0.00
28/09/2012	R201 On 07-February-13			Bond Future	4.80	108.3297	4.8046	108.3297	0.00
28/09/2012	R201 On 07-February-13	4.98	Call	Bond Future	550	1	550	1	0.00
28/09/2012	R201 On 07-February-13	4.98	Put	Bond Future	229	0	229	0	0.00
28/09/2012	R201 On 02-May-13			Bond Future	4.73	109.6500	4.7264	109.6500	0.00
28/09/2012	R201 On 02-May-13	4.04	Call	Bond Future	60	0	60	0	0.00
28/09/2012	R201 On 02-May-13	4.06	Call	Bond Future	65	0	65	0	0.00
28/09/2012	R201 On 02-May-13	4.05	Call	Bond Future	62	0	62	0	0.00
28/09/2012	R201 On 02-May-13	4.05	Put	Bond Future	1160	1	1160	1	0.00
28/09/2012	R201 On 02-May-13	4.06	Put	Bond Future	1146	1	1146	1	0.00
28/09/2012	R201 On 02-May-13	4.04	Put	Bond Future	1174	1	1174	1	0.00
28/09/2012	R202 On 01-November-12			Bond Future	206.56	206.5561	206.5587	206.5561	49,947.00
28/09/2012	R202 On 01-November-12	191.99	Call	Bond Future	14569	15	14569	15	0.00
28/09/2012	R202 On 01-November-12	192.00	Call	Bond Future	14559	15	14559	15	0.00
28/09/2012	R202 On 01-November-12	192.01	Call	Bond Future	14549	15	14549	15	0.00
28/09/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R203 On 01-November-12			Bond Future	5.82	111.5344	5.8186	111.5344	4,688.00
28/09/2012	R203 On 01-November-12	6.87	Call	Bond Future	4544	5	4544	5	0.00
28/09/2012	R203 On 01-November-12	6.87	Put	Bond Future	1	0	1	0	0.00
28/09/2012	R203 On 07-February-13			Bond Future	5.86	113.0888	5.8639	113.0888	11,950.00
28/09/2012	R203 On 07-February-13	6.11	Call	Bond Future	1775	2	1775	2	12,600.00
28/09/2012	R203 On 07-February-13	6.94	Call	Bond Future	4511	5	4511	5	0.00
28/09/2012	R203 On 07-February-13	6.65	Call	Bond Future	3472	4	3472	4	0.00
28/09/2012	R203 On 07-February-13	6.65	Put	Bond Future	233	0	233	0	30,250.00
28/09/2012	R203 On 07-February-13	6.94	Put	Bond Future	107	0	107	0	0.00
28/09/2012	R203 On 07-February-13	6.11	Put	Bond Future	748	1	748	1	2,300.00
28/09/2012	R203 On 02-May-13			Bond Future	5.90	110.3103	5.8965	110.3103	8.00
28/09/2012	R203 On 02-May-13	5.91	Call	Bond Future	1514	2	1514	2	0.00
28/09/2012	R203 On 02-May-13	5.89	Call	Bond Future	1472	2	1472	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
28/09/2012	R203 On 02-May-13	5.90	Call	Bond Future	1493	2	1493	2	0.00
28/09/2012	R203 On 02-May-13	5.90	Put	Bond Future	1479	1	1479	1	0.00
28/09/2012	R203 On 02-May-13	5.89	Put	Bond Future	1498	1	1498	1	0.00
28/09/2012	R203 On 02-May-13	5.91	Put	Bond Future	1460	1	1460	1	0.00
28/09/2012	R204 On 01-November-12			Bond Future	6.13	112.7787	6.1311	112.7787	5,818.00
28/09/2012	R204 On 01-November-12	7.22	Call	Bond Future	5620	6	5620	6	0.00
28/09/2012	R204 On 01-November-12	7.22	Put	Bond Future	2	0	2	0	0.00
28/09/2012	R204 On 07-February-13			Bond Future	6.18	110.3201	6.1831	110.3201	3,000.00
28/09/2012	R204 On 07-February-13	7.29	Call	Bond Future	5642	6	5642	6	0.00
28/09/2012	R204 On 07-February-13	7.29	Put	Bond Future	162	0	162	0	0.00
28/09/2012	R204 On 02-May-13			Bond Future	6.23	111.6647	6.2271	111.6647	0.00
28/09/2012	R204 On 02-May-13	6.29	Call	Bond Future	2098	2	2098	2	0.00
28/09/2012	R204 On 02-May-13	6.31	Call	Bond Future	2152	2	2152	2	0.00
28/09/2012	R204 On 02-May-13	6.30	Call	Bond Future	2125	2	2125	2	0.00
28/09/2012	R204 On 02-May-13	6.30	Put	Bond Future	1767	2	1767	2	0.00
28/09/2012	R204 On 02-May-13	6.31	Put	Bond Future	1745	2	1745	2	0.00
28/09/2012	R204 On 02-May-13	6.29	Put	Bond Future	1789	2	1789	2	0.00
28/09/2012	R206 On 01-November-12			Bond Future	5.01	105.2401	5.0082	105.2401	1,120.00
28/09/2012	R206 On 01-November-12	5.05	Call	Bond Future	154	0	154	0	0.00
28/09/2012	R206 On 01-November-12	5.05	Put	Bond Future	105	0	105	0	0.00
28/09/2012	R206 On 07-February-13			Bond Future	4.94	102.9418	4.9373	102.9418	0.00
28/09/2012	R206 On 07-February-13	4.76	Call	Bond Future	175	0	175	0	0.00
28/09/2012	R206 On 07-February-13	4.76	Put	Bond Future	336	0	336	0	0.00
28/09/2012	R206 On 02-May-13			Bond Future	4.82	104.1964	4.8172	104.1964	0.00
28/09/2012	R206 On 02-May-13	3.39	Call	Bond Future	43	0	43	0	0.00
28/09/2012	R206 On 02-May-13	3.40	Call	Bond Future	44	0	44	0	0.00
28/09/2012	R206 On 02-May-13	3.41	Call	Bond Future	45	0	45	0	0.00
28/09/2012	R206 On 02-May-13	3.41	Put	Bond Future	1015	1	1015	1	0.00
28/09/2012	R206 On 02-May-13	3.40	Put	Bond Future	1021	1	1021	1	0.00
28/09/2012	R206 On 02-May-13	3.39	Put	Bond Future	1027	1	1027	1	0.00
28/09/2012	R207 On 01-November-12			Bond Future	6.41	107.4390	6.4079	107.4390	18,919.00
28/09/2012	R207 On 01-November-12	7.58	Call	Bond Future	6599	7	6599	7	0.00
28/09/2012	R207 On 01-November-12	7.58	Put	Bond Future	1	0	1	0	0.00
28/09/2012	R207 On 07-February-13			Bond Future	6.47	105.2968	6.4655	105.2968	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
28/09/2012	R207 On 07-February-13	7.66	Call	Bond Future	6670	7	6670	7	0.00
28/09/2012	R207 On 07-February-13	7.66	Put	Bond Future	174	0	174	0	0.00
28/09/2012	R207 On 02-May-13			Bond Future	6.52	106.5802	6.5169	106.5802	0.00
28/09/2012	R207 On 02-May-13	6.44	Call	Bond Future	2038	2	2038	2	0.00
28/09/2012	R207 On 02-May-13	6.46	Call	Bond Future	2091	2	2091	2	0.00
28/09/2012	R207 On 02-May-13	6.45	Call	Bond Future	2065	2	2065	2	0.00
28/09/2012	R207 On 02-May-13	6.45	Put	Bond Future	2432	2	2432	2	0.00
28/09/2012	R207 On 02-May-13	6.46	Put	Bond Future	2404	2	2404	2	0.00
28/09/2012	R207 On 02-May-13	6.44	Put	Bond Future	2461	2	2461	2	0.00
28/09/2012	R208 On 01-November-12			Bond Future	6.54	102.3523	6.5435	102.3523	11,946.00
28/09/2012	R208 On 01-November-12	6.81	Call	Bond Future	2066	2	2066	2	0.00
28/09/2012	R208 On 01-November-12	7.50	Call	Bond Future	5941	6	5941	6	0.00
28/09/2012	R208 On 01-November-12	7.70	Call	Bond Future	7119	7	7119	7	0.00
28/09/2012	R208 On 01-November-12	7.70	Put	Bond Future	2	0	2	0	0.00
28/09/2012	R208 On 01-November-12	7.50	Put	Bond Future	10	0	10	0	12,250.00
28/09/2012	R208 On 01-November-12	6.81	Put	Bond Future	368	0	368	0	0.00
28/09/2012	R208 On 07-February-13			Bond Future	6.60	103.7787	6.6012	103.7787	3,000.00
28/09/2012	R208 On 07-February-13	6.00	Call	Bond Future	637	1	637	1	12,250.00
28/09/2012	R208 On 07-February-13	7.78	Call	Bond Future	7266	8	7266	8	0.00
28/09/2012	R208 On 07-February-13	7.78	Put	Bond Future	219	0	219	0	0.00
28/09/2012	R208 On 07-February-13	6.00	Put	Bond Future	4483	4	4483	4	0.00
28/09/2012	R208 On 02-May-13			Bond Future	6.65	101.6504	6.6494	101.6504	0.00
28/09/2012	R208 On 02-May-13	6.65	Call	Bond Future	2572	3	2572	3	0.00
28/09/2012	R208 On 02-May-13	6.64	Call	Bond Future	2541	3	2541	3	0.00
28/09/2012	R208 On 02-May-13	6.66	Call	Bond Future	2604	3	2604	3	0.00
28/09/2012	R208 On 02-May-13	6.66	Put	Bond Future	2539	2	2539	2	0.00
28/09/2012	R208 On 02-May-13	6.64	Put	Bond Future	2598	3	2598	3	0.00
28/09/2012	R208 On 02-May-13	6.65	Put	Bond Future	2568	2	2568	2	0.00
28/09/2012	R209 On 01-November-12			Bond Future	8.22	80.9107	8.2197	80.9107	7,349.00
28/09/2012	R209 On 01-November-12	8.99	Call	Bond Future	6386	7	6386	7	0.00
28/09/2012	R209 On 01-November-12	8.99	Put	Bond Future	125	0	125	0	0.00
28/09/2012	R209 On 07-February-13			Bond Future	8.29	82.0383	8.2944	82.0383	0.00
28/09/2012	R209 On 07-February-13	9.06	Call	Bond Future	7379	8	7379	8	0.00
28/09/2012	R209 On 07-February-13	9.06	Put	Bond Future	1243	1	1243	1	0.00

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28/09/2012	R209 On 02-May-13			Bond Future	8.36	79.8964	8.3578	79.8964	0.00
28/09/2012	R209 On 02-May-13	7.99	Call	Bond Future	3049	3	3049	3	0.00
28/09/2012	R209 On 02-May-13	8.00	Call	Bond Future	3083	3	3083	3	0.00
28/09/2012	R209 On 02-May-13	8.01	Call	Bond Future	3118	4	3118	4	0.00
28/09/2012	R209 On 02-May-13	8.01	Put	Bond Future	6135	6	6135	6	0.00
28/09/2012	R209 On 02-May-13	8.00	Put	Bond Future	6190	6	6190	6	0.00
28/09/2012	R209 On 02-May-13	7.99	Put	Bond Future	6245	6	6245	6	0.00
28/09/2012	R210 On 01-November-12			Bond Future	156.67	156.6647	156.6655	156.6647	3,414.00
28/09/2012	R210 On 01-November-12	144.99	Call	Bond Future	11676	12	11676	12	0.00
28/09/2012	R210 On 01-November-12	145.01	Call	Bond Future	11656	12	11656	12	0.00
28/09/2012	R210 On 01-November-12	145.00	Call	Bond Future	11666	12	11666	12	0.00
28/09/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R211 On 01-November-12			Bond Future	123.00	122.7536	123.0029	122.7536	703.00
28/09/2012	R211 On 01-November-12	121.99	Call	Bond Future	1013	1	1013	1	0.00
28/09/2012	R211 On 01-November-12	122.00	Call	Bond Future	1003	1	1003	1	0.00
28/09/2012	R211 On 01-November-12	122.01	Call	Bond Future	993	1	993	1	0.00
28/09/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R212 On 01-November-12			Bond Future	127.67	127.4597	127.6702	127.4597	5,084.00
28/09/2012	R212 On 01-November-12	121.99	Call	Bond Future	5680	5	5680	5	0.00
28/09/2012	R212 On 01-November-12	122.01	Call	Bond Future	5660	5	5660	5	0.00
28/09/2012	R212 On 01-November-12	122.00	Call	Bond Future	5670	5	5670	5	0.00
28/09/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
28/09/2012	R213 On 01-November-12			Bond Future	8.02	92.4561	8.0162	92.4561	6,022.00
28/09/2012	R213 On 01-November-12	7.75	Call	Bond Future	712	1	712	1	140.00
28/09/2012	R213 On 01-November-12	8.81	Call	Bond Future	6741	8	6741	8	0.00
28/09/2012	R213 On 01-November-12	8.81	Put	Bond Future	102	0	102	0	0.00
28/09/2012	R213 On 01-November-12	7.75	Put	Bond Future	3110	3	3110	3	0.00
28/09/2012	R213 On 07-February-13			Bond Future	8.10	93.7446	8.0954	93.7446	0.00

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28/09/2012	R213 On 07-February-13	8.90	Call	Bond Future	7745	8	7745	8	0.00
28/09/2012	R213 On 07-February-13	8.90	Put	Bond Future	1132	1	1132	1	0.00
28/09/2012	R213 On 02-May-13			Bond Future	8.16	91.3527	8.1599	91.3527	0.00
28/09/2012	R213 On 02-May-13	7.84	Call	Bond Future	3156	4	3156	4	0.00
28/09/2012	R213 On 02-May-13	7.85	Call	Bond Future	3191	4	3191	4	0.00
28/09/2012	R213 On 02-May-13	7.86	Call	Bond Future	3227	4	3227	4	0.00
28/09/2012	R213 On 02-May-13	7.86	Put	Bond Future	5852	5	5852	5	0.00
28/09/2012	R213 On 02-May-13	7.85	Put	Bond Future	5906	6	5906	6	0.00
28/09/2012	R213 On 02-May-13	7.84	Put	Bond Future	5960	6	5960	6	0.00
28/09/2012	R214 On 01-November-12			Bond Future	8.22	82.9171	8.2243	82.9171	1,714.00
28/09/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
28/09/2012	R214 On 01-November-12	8.01	Put	Bond Future	2014	1	2014	1	0.00
28/09/2012	R214 On 01-November-12	8.00	Put	Bond Future	2110	2	2110	2	0.00
28/09/2012	R214 On 01-November-12	7.99	Put	Bond Future	2206	2	2206	2	0.00