



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 31/10/2012 To: 31/10/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	0986 On 31-March-36			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
31/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	2025 On 01-November-12			Bond Future	111.38	111.3908	111.3796	111.3908	1,950.00
31/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11390	11	11	11	0.00
31/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11380	11	11	11	0.00
31/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11370	11	11	11	0.00
31/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2025 On 07-February-13			Bond Future	111.95	111.9660	111.9550	111.9660	0.00
31/10/2012	2025 On 07-February-13	110.99	Call	Bond Future	965	1	1	1	0.00
31/10/2012	2025 On 07-February-13	111.01	Call	Bond Future	945	1	1	1	0.00
31/10/2012	2025 On 07-February-13	111.00	Call	Bond Future	955	1	1	1	0.00
31/10/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2038 On 01-November-12			Bond Future	108.31	108.3159	108.3120	108.3159	0.00
31/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9322	9	9	9	0.00
31/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9312	9	9	9	0.00
31/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9302	9	9	9	0.00
31/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2038 On 07-February-13			Bond Future	108.71	108.7190	108.7150	108.7190	0.00
31/10/2012	2038 On 07-February-13	105.99	Call	Bond Future	2725	3	3	3	0.00
31/10/2012	2038 On 07-February-13	106.01	Call	Bond Future	2705	3	3	3	0.00
31/10/2012	2038 On 07-February-13	106.00	Call	Bond Future	2715	3	3	3	0.00
31/10/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2050 On 01-November-12			Bond Future	113.55	113.5542	113.5514	113.5542	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
31/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	9561	10	10	10	0.00
31/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	9551	10	10	10	0.00
31/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	9541	10	10	10	0.00
31/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2050 On 07-February-13			Bond Future	113.90	113.9050	113.9021	113.9050	0.00
31/10/2012	2050 On 07-February-13	112.99	Call	Bond Future	912	1	1	1	0.00
31/10/2012	2050 On 07-February-13	113.01	Call	Bond Future	892	1	1	1	0.00
31/10/2012	2050 On 07-February-13	113.00	Call	Bond Future	902	1	1	1	0.00
31/10/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	AL7T On 01-November-12			Index Future	473.29	473.1100	473.2930	473.1100	0.00
31/10/2012	AL7T On 07-February-13			Index Future	480.09	479.9030	480.0890	479.9030	12.00
31/10/2012	AL7T On 02-May-13			Index Future	486.16	485.9670	486.1550	485.9670	0.00
31/10/2012	ALBI On 01-November-12			Index Future	420.48	420.1730	420.4760	420.1730	76.00
31/10/2012	ALBI On 07-February-13			Index Future	426.51	426.2060	426.5140	426.2060	1,023.00
31/10/2012	ALBI On 02-May-13			Index Future	431.90	431.5920	431.9030	431.5920	0.00
31/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C186 On 21-December-26			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
31/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2012	CS33 On 15-September-33			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
31/10/2012	EL28 On	01-November-12				Bond Future	109.44	109.4389	109.4363	109.4389	0.00
31/10/2012	EL28 On	01-November-12	105.99	Call		Bond Future	3446	3	3	3	0.00
31/10/2012	EL28 On	01-November-12	106.00	Call		Bond Future	3436	3	3	3	0.00
31/10/2012	EL28 On	01-November-12	106.01	Call		Bond Future	3426	3	3	3	0.00
31/10/2012	EL28 On	01-November-12	106.01	Put		Bond Future	0	0	0	0	0.00
31/10/2012	EL28 On	01-November-12	106.00	Put		Bond Future	0	0	0	0	0.00
31/10/2012	EL28 On	01-November-12	105.99	Put		Bond Future	0	0	0	0	0.00
31/10/2012	EL28 On	07-February-13				Bond Future	113.03	113.0300	113.0300	113.0300	0.00
31/10/2012	EL28 On	07-February-13	113.01	Call		Bond Future	20	0	0	0	0.00
31/10/2012	EL28 On	07-February-13	113.00	Call		Bond Future	30	0	0	0	0.00
31/10/2012	EL28 On	07-February-13	112.99	Call		Bond Future	40	0	0	0	0.00
31/10/2012	EL28 On	07-February-13	112.99	Put		Bond Future	0	0	0	0	0.00
31/10/2012	EL28 On	07-February-13	113.00	Put		Bond Future	0	0	0	0	0.00
31/10/2012	EL28 On	07-February-13	113.01	Put		Bond Future	0	0	0	0	0.00
31/10/2012	ES33 On	01-November-12				Bond Future	9.11	85.9449	86.1352	85.9449	0.00
31/10/2012	ES33 On	01-November-12	9.20	Call		Bond Future	722	1	1	1	0.00
31/10/2012	ES33 On	01-November-12	9.20	Put		Bond Future	0	0	0	0	0.00
31/10/2012	ES33 On	07-February-13				Bond Future	9.22	87.1441	87.3376	87.1441	303.00
31/10/2012	ES33 On	07-February-13	8.54	Call		Bond Future	0	0	0	0	0.00
31/10/2012	ES33 On	07-February-13	8.56	Call		Bond Future	0	0	0	0	0.00
31/10/2012	ES33 On	07-February-13	8.55	Call		Bond Future	0	0	0	0	0.00
31/10/2012	ES33 On	07-February-13	8.55	Put		Bond Future	5670	6	6	6	0.00
31/10/2012	ES33 On	07-February-13	8.56	Put		Bond Future	5581	6	6	6	0.00
31/10/2012	ES33 On	07-February-13	8.54	Put		Bond Future	5758	6	6	6	0.00
31/10/2012	GOVI On	01-November-12				GOVI	421.10	420.8200	421.1040	420.8200	206.00
31/10/2012	GOVI On	01-November-12	403.96	Call		GOVI	171440	17	17	17	0.00
31/10/2012	GOVI On	01-November-12	403.96	Put		GOVI	0	0	0	0	0.00
31/10/2012	GOVI On	07-February-13				GOVI	427.15	426.8630	427.1510	426.8630	332.00
31/10/2012	GOVI On	07-February-13	432.99	Call		GOVI	0	0	0	0	0.00
31/10/2012	GOVI On	07-February-13	433.00	Call		GOVI	0	0	0	0	0.00
31/10/2012	GOVI On	07-February-13	433.01	Call		GOVI	0	0	0	0	0.00
31/10/2012	GOVI On	07-February-13	433.01	Put		GOVI	58590	6	6	6	0.00
31/10/2012	GOVI On	07-February-13	433.00	Put		GOVI	58490	6	6	6	0.00

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31/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	58390	6	6	6	0.00
31/10/2012	GOVI On 02-May-13			GOVI	432.55	432.2570	432.5480	432.2570	0.00
31/10/2012	GOVI On 02-May-13	433.01	Call	GOVI	0	0	0	0	0.00
31/10/2012	GOVI On 02-May-13	433.00	Call	GOVI	0	0	0	0	0.00
31/10/2012	GOVI On 02-May-13	432.99	Call	GOVI	0	0	0	0	0.00
31/10/2012	GOVI On 02-May-13	432.99	Put	GOVI	4420	1	0	1	0.00
31/10/2012	GOVI On 02-May-13	433.00	Put	GOVI	4520	1	0	1	0.00
31/10/2012	GOVI On 02-May-13	433.01	Put	GOVI	4620	1	0	1	0.00
31/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2012	IGOV On 01-November-12			Index Future	191.48	191.5370	191.4800	191.5370	137.00
31/10/2012	IGOV On 07-February-13			Index Future	194.23	194.2870	194.2300	194.2870	606.00
31/10/2012	IGOV On 02-May-13			Index Future	196.68	196.7420	196.6840	196.7420	0.00
31/10/2012	ILBI On 01-November-12			Index Future	517.87	517.8650	517.8650	517.8650	0.00
31/10/2012	ILBI On 07-February-13			Index Future	525.15	525.1520	525.1520	525.1520	169.00
31/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	0.00
31/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	840.00
31/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.96	95.0300	95.0400	95.0300	0.00
31/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.92	95.0700	95.0800	95.0700	0.00
31/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.91	95.0800	95.0900	95.0800	1,000.00
31/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.90	95.0900	95.1000	95.0900	0.00
31/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.92	95.0800	95.0800	95.0800	500.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2012	JBAF On	18-September-13			Jibar Tradeable Future	4.99	95.0000	95.0100	95.0000	2,200.00
31/10/2012	JBAF On	18-December-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	1,500.00
31/10/2012	JBAF On	19-March-14			Jibar Tradeable Future	5.30	94.7000	94.7000	94.7000	800.00
31/10/2012	JBAF On	18-June-14			Jibar Tradeable Future	5.46	94.5500	94.5400	94.5500	800.00
31/10/2012	JBAF On	17-September-14			Jibar Tradeable Future	5.63	94.4000	94.3700	94.4000	0.00
31/10/2012	OTH1 On	02-May-13			Index Future	427.80	427.3810	427.8020	427.3810	0.00
31/10/2012	R023 On	01-November-12			Bond Future	7.19	105.4263	105.4430	105.4263	15.00
31/10/2012	R023 On	01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	01-November-12	7.06	Put	Bond Future	971	1	1	1	0.00
31/10/2012	R023 On	01-November-12	7.05	Put	Bond Future	1046	1	1	1	0.00
31/10/2012	R023 On	01-November-12	7.04	Put	Bond Future	1121	1	1	1	0.00
31/10/2012	R023 On	07-February-13			Bond Future	7.27	106.8974	106.9149	106.8974	1,775.00
31/10/2012	R023 On	07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	07-February-13	7.05	Put	Bond Future	1590	2	2	2	0.00
31/10/2012	R023 On	07-February-13	7.06	Put	Bond Future	1517	2	2	2	0.00
31/10/2012	R023 On	07-February-13	7.04	Put	Bond Future	1664	2	2	2	0.00
31/10/2012	R023 On	02-May-13			Bond Future	7.33	104.2722	104.2901	104.2722	2.00
31/10/2012	R023 On	02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	02-May-13	7.05	Put	Bond Future	2025	2	2	2	0.00
31/10/2012	R023 On	02-May-13	7.04	Put	Bond Future	2098	2	2	2	0.00
31/10/2012	R023 On	02-May-13	7.06	Put	Bond Future	1953	2	2	2	0.00
31/10/2012	R023 On	01-August-13			Bond Future	7.30	106.4005	106.4005	106.4005	0.00
31/10/2012	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	01-August-13	7.31	Call	Bond Future	69	0	0	0	0.00
31/10/2012	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00

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31/10/2012	R023 On 01-August-13	7.29	Put	Bond Future	69	0	0	0	0.00
31/10/2012	R157 On 01-November-12			Bond Future	5.47	122.8584	122.9053	122.8584	5,630.00
31/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	924	1	1	1	5,630.00
31/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2259	2	2	2	0.00
31/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R157 On 07-February-13			Bond Future	5.50	124.5728	124.6210	124.5728	12,671.00
31/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2112	2	2	2	0.00
31/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	57	0	0	0	0.00
31/10/2012	R157 On 02-May-13			Bond Future	5.52	119.2720	119.3209	119.2720	141.00
31/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	513	0	1	0	0.00
31/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	534	1	1	1	0.00
31/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	524	0	1	0	0.00
31/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	946	1	1	1	0.00
31/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	932	1	1	1	0.00
31/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	961	1	1	1	0.00
31/10/2012	R157 On 07-November-13			Bond Future	5.65	115.6202	115.6719	115.6202	0.00
31/10/2012	R157 On 07-November-13	5.59	Call	Bond Future	913	0	1	0	0.00
31/10/2012	R157 On 07-November-13	5.60	Call	Bond Future	922	0	1	0	0.00
31/10/2012	R157 On 07-November-13	5.61	Call	Bond Future	931	0	1	0	0.00
31/10/2012	R157 On 07-November-13	5.61	Put	Bond Future	1013	0	1	0	0.00
31/10/2012	R157 On 07-November-13	5.60	Put	Bond Future	1023	0	1	0	0.00
31/10/2012	R157 On 07-November-13	5.59	Put	Bond Future	1033	0	1	0	0.00
31/10/2012	R186 On 01-November-12			Bond Future	7.72	127.4149	127.5880	127.4149	2,099.00
31/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	1025	1	1	1	1,858.00
31/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2719	3	3	3	0.00
31/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	7382	7	7	7	0.00
31/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10232	10	10	10	0.00
31/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00
31/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	50	0	0	0	0.00
31/10/2012	R186 On 07-February-13			Bond Future	7.81	123.9031	124.0794	123.9031	37,805.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4457	4	4	4	0.00
31/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6399	6	6	6	0.00
31/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2152	2	2	2	575.00
31/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7405	7	7	7	0.00
31/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3178	3	3	3	1,000.00
31/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1369	1	1	1	670.00
31/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	812	1	1	1	10,300.00
31/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8968	9	9	9	0.00
31/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6914	7	7	7	0.00
31/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3716	4	4	4	0.00
31/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1205	1	1	1	0.00
31/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	5158	5	5	5	0.00
31/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1558	2	2	2	2,000.00
31/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2594	3	3	3	150.00
31/10/2012	R186 On 02-May-13			Bond Future	7.88	125.3956	125.5742	125.3956	12.00
31/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2756	3	3	3	0.00
31/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2790	3	3	3	0.00
31/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2722	3	3	3	0.00
31/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7507	8	8	8	0.00
31/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7375	8	7	8	0.00
31/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7441	8	7	8	0.00
31/10/2012	R186 On 07-November-13			Bond Future	8.07	123.3560	123.5408	123.3560	0.00
31/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	7642	8	8	8	0.00
31/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	7688	8	8	8	0.00
31/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	7735	8	8	8	0.00
31/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	10687	11	11	11	0.00
31/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4749	5	5	5	130.00
31/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	6931	7	7	7	0.00
31/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	6975	7	7	7	0.00
31/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	7018	7	7	7	0.00
31/10/2012	R189 On 01-November-12			Bond Future	213.50	213.5365	213.5005	213.5365	0.00
31/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R189 On 01-November-12	219.00	Call	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
31/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5500	5	5	5	0.00
31/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5510	5	6	5	0.00
31/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5490	5	5	5	0.00
31/10/2012	R189 On 07-February-13			Bond Future	216.57	216.6033	216.5672	216.6033	154.00
31/10/2012	R189 On 07-February-13	212.99	Call	Bond Future	3577	4	4	4	0.00
31/10/2012	R189 On 07-February-13	213.00	Call	Bond Future	3567	4	4	4	0.00
31/10/2012	R189 On 07-February-13	213.01	Call	Bond Future	3557	4	4	4	0.00
31/10/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R197 On 01-November-12			Bond Future	280.20	280.2243	280.1970	280.2243	0.00
31/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	13207	13	13	13	0.00
31/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	13187	13	13	13	0.00
31/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	13197	13	13	13	0.00
31/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R197 On 07-February-13			Bond Future	278.91	278.9403	278.9135	278.9403	1,988.00
31/10/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R197 On 07-February-13	279.01	Put	Bond Future	97	0	0	0	0.00
31/10/2012	R197 On 07-February-13	279.00	Put	Bond Future	87	0	0	0	0.00
31/10/2012	R197 On 07-February-13	278.99	Put	Bond Future	77	0	0	0	0.00
31/10/2012	R197 On 02-May-13			Bond Future	282.44	282.4000	282.4363	282.4000	40.00
31/10/2012	R197 On 02-May-13	282.40	Call	Bond Future	36	0	0	0	0.00
31/10/2012	R197 On 02-May-13	282.39	Call	Bond Future	46	0	0	0	0.00
31/10/2012	R197 On 02-May-13	282.41	Call	Bond Future	26	0	0	0	0.00
31/10/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R201 On 01-November-12			Bond Future	5.04	110.6526	110.6714	110.6526	0.00
31/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	149	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
31/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	2	0	0	0	0.00
31/10/2012	R201 On 07-February-13			Bond Future	5.01	107.7886	107.8083	107.7886	1,560.00
31/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	320	0	0	0	0.00
31/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	375	0	0	0	0.00
31/10/2012	R201 On 02-May-13			Bond Future	4.97	109.0870	109.1071	109.0870	4.00
31/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	24	0	0	0	0.00
31/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	25	0	0	0	0.00
31/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	26	0	0	0	0.00
31/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1502	2	2	2	0.00
31/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1517	2	2	2	0.00
31/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1532	2	2	2	0.00
31/10/2012	R201 On 07-November-13			Bond Future	4.90	107.5088	107.5308	107.5088	0.00
31/10/2012	R201 On 07-November-13	4.80	Call	Bond Future	412	0	0	0	0.00
31/10/2012	R201 On 07-November-13	4.79	Call	Bond Future	406	0	0	0	0.00
31/10/2012	R201 On 07-November-13	4.81	Call	Bond Future	417	0	0	0	0.00
31/10/2012	R201 On 07-November-13	4.81	Put	Bond Future	518	0	1	0	0.00
31/10/2012	R201 On 07-November-13	4.79	Put	Bond Future	529	0	1	0	0.00
31/10/2012	R201 On 07-November-13	4.80	Put	Bond Future	523	0	1	0	0.00
31/10/2012	R202 On 01-November-12			Bond Future	208.23	208.2431	208.2343	208.2431	0.00
31/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	16244	16	16	16	0.00
31/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	16234	16	16	16	0.00
31/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	16224	16	16	16	0.00
31/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R202 On 07-February-13			Bond Future	208.41	208.4142	208.4057	208.4142	49,901.00
31/10/2012	R202 On 07-February-13	204.99	Call	Bond Future	3416	3	3	3	0.00
31/10/2012	R202 On 07-February-13	205.01	Call	Bond Future	3396	3	3	3	0.00
31/10/2012	R202 On 07-February-13	205.00	Call	Bond Future	3406	3	3	3	0.00
31/10/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R202 On 02-May-13			Bond Future	211.04	211.0500	211.0382	211.0500	1.00
31/10/2012	R202 On 02-May-13	211.04	Call	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
31/10/2012	R202 On 02-May-13	211.06	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R202 On 02-May-13	211.05	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R202 On 02-May-13	211.05	Put	Bond Future	12	0	0	0	0.00
31/10/2012	R202 On 02-May-13	211.06	Put	Bond Future	22	0	0	0	0.00
31/10/2012	R202 On 02-May-13	211.04	Put	Bond Future	2	0	0	0	0.00
31/10/2012	R203 On 01-November-12			Bond Future	5.83	111.1852	111.2795	111.1852	1,299.00
31/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4491	4	4	4	0.00
31/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R203 On 07-February-13			Bond Future	5.88	112.7367	112.8329	112.7367	15,079.00
31/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	470	0	0	0	10,000.00
31/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1603	2	2	2	12,600.00
31/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3340	3	3	3	0.00
31/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4415	4	4	4	0.00
31/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	61	0	0	0	0.00
31/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	152	0	0	0	30,250.00
31/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	627	1	1	1	3,254.00
31/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1891	2	2	2	0.00
31/10/2012	R203 On 02-May-13			Bond Future	5.91	109.9383	110.0359	109.9383	22.00
31/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1346	1	1	1	0.00
31/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1326	1	1	1	0.00
31/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1367	1	1	1	0.00
31/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1379	1	1	1	0.00
31/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1419	1	1	1	0.00
31/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1399	1	1	1	0.00
31/10/2012	R203 On 07-November-13			Bond Future	6.04	108.6876	108.7890	108.6876	0.00
31/10/2012	R203 On 07-November-13	6.00	Call	Bond Future	1967	0	2	0	0.00
31/10/2012	R203 On 07-November-13	6.01	Call	Bond Future	1985	0	2	0	0.00
31/10/2012	R203 On 07-November-13	5.99	Call	Bond Future	1950	0	2	0	0.00
31/10/2012	R203 On 07-November-13	5.99	Put	Bond Future	2120	0	2	0	0.00
31/10/2012	R203 On 07-November-13	6.01	Put	Bond Future	2085	0	2	0	0.00
31/10/2012	R203 On 07-November-13	6.00	Put	Bond Future	2102	0	2	0	0.00
31/10/2012	R204 On 01-November-12			Bond Future	6.12	112.3697	112.4840	112.3697	2,025.00
31/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5675	6	6	6	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
31/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R204 On 07-February-13			Bond Future	6.17	109.9074	110.0240	109.9074	11,695.00
31/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5626	6	6	6	0.00
31/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	87	0	0	0	0.00
31/10/2012	R204 On 02-May-13			Bond Future	6.22	111.2314	111.3496	111.2314	24.00
31/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2083	2	2	2	0.00
31/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2137	2	2	2	0.00
31/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2110	2	2	2	0.00
31/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1706	2	2	2	0.00
31/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1684	2	2	2	0.00
31/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1729	2	2	2	0.00
31/10/2012	R204 On 07-November-13			Bond Future	6.36	110.0928	110.2154	110.0928	0.00
31/10/2012	R204 On 07-November-13	6.30	Call	Bond Future	2645	3	3	3	0.00
31/10/2012	R204 On 07-November-13	6.31	Call	Bond Future	2667	3	3	3	0.00
31/10/2012	R204 On 07-November-13	7.00	Call	Bond Future	4458	5	4	5	0.00
31/10/2012	R204 On 07-November-13	6.29	Call	Bond Future	2623	3	3	3	0.00
31/10/2012	R204 On 07-November-13	6.29	Put	Bond Future	2916	3	3	3	0.00
31/10/2012	R204 On 07-November-13	7.00	Put	Bond Future	1611	2	2	2	180.00
31/10/2012	R204 On 07-November-13	6.31	Put	Bond Future	2870	3	3	3	0.00
31/10/2012	R204 On 07-November-13	6.30	Put	Bond Future	2893	3	3	3	0.00
31/10/2012	R206 On 01-November-12			Bond Future	5.07	105.0642	105.0799	105.0642	0.00
31/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	11	0	0	0	0.00
31/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	39	0	0	0	0.00
31/10/2012	R206 On 07-February-13			Bond Future	5.02	102.7652	102.7818	102.7652	1,120.00
31/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	116	0	0	0	0.00
31/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	353	0	0	0	0.00
31/10/2012	R206 On 02-May-13			Bond Future	4.95	104.0032	104.0200	104.0032	23.00
31/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	24	0	0	0	0.00
31/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	25	0	0	0	0.00
31/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	25	0	0	0	0.00
31/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1086	1	1	1	0.00
31/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1093	1	1	1	0.00
31/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1099	1	1	1	0.00
31/10/2012	R206 On 07-November-13			Bond Future	4.38	102.9410	102.9595	102.9410	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
31/10/2012	R206 On 07-November-13	4.30	Call	Bond Future	408	0	0	0	0.00
31/10/2012	R206 On 07-November-13	4.31	Call	Bond Future	409	0	0	0	0.00
31/10/2012	R206 On 07-November-13	4.29	Call	Bond Future	407	0	0	0	0.00
31/10/2012	R206 On 07-November-13	4.29	Put	Bond Future	423	0	0	0	0.00
31/10/2012	R206 On 07-November-13	4.31	Put	Bond Future	421	0	0	0	0.00
31/10/2012	R206 On 07-November-13	4.30	Put	Bond Future	422	0	0	0	0.00
31/10/2012	R207 On 01-November-12			Bond Future	6.47	106.5895	106.6869	106.5895	1,600.00
31/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6261	6	6	6	0.00
31/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R207 On 07-February-13			Bond Future	6.53	104.4374	104.5367	104.4374	6,741.00
31/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6276	6	6	6	0.00
31/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	120	0	0	0	0.00
31/10/2012	R207 On 02-May-13			Bond Future	6.58	105.6954	105.7961	105.6954	0.00
31/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1868	2	2	2	0.00
31/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1893	2	2	2	0.00
31/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1918	2	2	2	0.00
31/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2588	3	3	3	0.00
31/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2618	3	3	3	0.00
31/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2649	3	3	3	0.00
31/10/2012	R207 On 07-November-13			Bond Future	6.74	104.8052	104.9098	104.8052	0.00
31/10/2012	R207 On 07-November-13	6.70	Call	Bond Future	3245	0	3	0	0.00
31/10/2012	R207 On 07-November-13	6.69	Call	Bond Future	3220	0	3	0	0.00
31/10/2012	R207 On 07-November-13	6.71	Call	Bond Future	3270	0	3	0	0.00
31/10/2012	R207 On 07-November-13	6.71	Put	Bond Future	3404	0	3	0	0.00
31/10/2012	R207 On 07-November-13	6.69	Put	Bond Future	3456	0	3	0	0.00
31/10/2012	R207 On 07-November-13	6.70	Put	Bond Future	3430	0	3	0	0.00
31/10/2012	R208 On 01-November-12			Bond Future	6.68	101.0424	101.1178	101.0424	7,083.00
31/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	828	1	1	1	0.00
31/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5053	5	5	5	0.00
31/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6238	6	6	6	0.00
31/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
31/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	8	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
31/10/2012	R208 On 07-February-13			Bond Future	6.74	102.4523	102.5293	102.4523	18,386.00
31/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	369	0	0	0	12,250.00
31/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	11933	12	12	12	0.00
31/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6375	6	6	6	0.00
31/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	217	0	0	0	0.00
31/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	7	0	0	0	0.00
31/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5103	5	5	5	0.00
31/10/2012	R208 On 02-May-13			Bond Future	6.80	100.2936	100.3717	100.2936	47.00
31/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2118	2	2	2	0.00
31/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2144	2	2	2	0.00
31/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2171	2	2	2	0.00
31/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3019	3	3	3	0.00
31/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3053	3	3	3	0.00
31/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3087	3	3	3	0.00
31/10/2012	R208 On 07-November-13			Bond Future	6.95	99.5513	99.6325	99.5513	0.00
31/10/2012	R208 On 07-November-13	7.50	Call	Bond Future	5695	6	6	6	0.00
31/10/2012	R208 On 07-November-13	6.79	Call	Bond Future	3519	4	4	4	0.00
31/10/2012	R208 On 07-November-13	6.80	Call	Bond Future	3545	4	4	4	0.00
31/10/2012	R208 On 07-November-13	6.81	Call	Bond Future	3571	4	4	4	0.00
31/10/2012	R208 On 07-November-13	6.81	Put	Bond Future	4382	5	4	5	0.00
31/10/2012	R208 On 07-November-13	6.80	Put	Bond Future	4413	5	4	5	0.00
31/10/2012	R208 On 07-November-13	6.79	Put	Bond Future	4444	5	4	5	0.00
31/10/2012	R208 On 07-November-13	7.50	Put	Bond Future	2656	3	3	3	230.00
31/10/2012	R209 On 01-November-12			Bond Future	8.51	77.6956	77.8808	77.6956	1,116.00
31/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3841	4	4	4	0.00
31/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R209 On 07-February-13			Bond Future	8.59	78.7797	78.9679	78.7797	11,677.00
31/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	2802	3	3	3	0.00
31/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	4854	5	5	5	0.00
31/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	3693	4	4	4	0.00
31/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1772	2	2	2	14,000.00
31/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1171	1	1	1	0.00
31/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2468	3	2	3	11,000.00
31/10/2012	R209 On 02-May-13			Bond Future	8.66	76.5871	76.7777	76.5871	33.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2242	2	2	2	0.00
31/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2189	2	2	2	0.00
31/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2215	2	2	2	0.00
31/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7814	8	8	8	0.00
31/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7878	8	8	8	0.00
31/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7751	8	8	8	0.00
31/10/2012	R209 On 07-November-13			Bond Future	8.84	75.4687	75.6653	75.4687	0.00
31/10/2012	R209 On 07-November-13	8.81	Call	Bond Future	6778	7	7	7	0.00
31/10/2012	R209 On 07-November-13	9.50	Call	Bond Future	9531	10	10	10	0.00
31/10/2012	R209 On 07-November-13	8.79	Call	Bond Future	6703	7	7	7	0.00
31/10/2012	R209 On 07-November-13	8.80	Call	Bond Future	6740	7	7	7	0.00
31/10/2012	R209 On 07-November-13	8.80	Put	Bond Future	7041	7	7	7	0.00
31/10/2012	R209 On 07-November-13	8.79	Put	Bond Future	7081	7	7	7	0.00
31/10/2012	R209 On 07-November-13	9.50	Put	Bond Future	4666	5	5	5	180.00
31/10/2012	R209 On 07-November-13	8.81	Put	Bond Future	7000	7	7	7	0.00
31/10/2012	R210 On 01-November-12			Bond Future	158.70	158.7135	158.7033	158.7135	52.00
31/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13713	14	14	14	0.00
31/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13693	14	14	14	0.00
31/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13703	14	14	14	0.00
31/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R210 On 07-February-13			Bond Future	160.98	160.9929	160.9828	160.9929	1,264.00
31/10/2012	R210 On 07-February-13	156.99	Call	Bond Future	3993	4	4	4	0.00
31/10/2012	R210 On 07-February-13	157.00	Call	Bond Future	3983	4	4	4	0.00
31/10/2012	R210 On 07-February-13	157.01	Call	Bond Future	3973	4	4	4	0.00
31/10/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R210 On 02-May-13			Bond Future	161.17	161.1500	161.1682	161.1500	7.00
31/10/2012	R210 On 02-May-13	161.14	Call	Bond Future	28	0	0	0	0.00
31/10/2012	R210 On 02-May-13	161.16	Call	Bond Future	8	0	0	0	0.00
31/10/2012	R210 On 02-May-13	161.15	Call	Bond Future	18	0	0	0	0.00
31/10/2012	R210 On 02-May-13	161.15	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
31/10/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 01-November-12			Bond Future	123.76	123.7863	123.7646	123.7863	0.00
31/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1775	2	2	2	0.00
31/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1765	2	2	2	0.00
31/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1755	2	2	2	0.00
31/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 07-February-13			Bond Future	124.12	124.1419	124.1201	124.1419	703.00
31/10/2012	R211 On 07-February-13	122.99	Call	Bond Future	1130	1	1	1	0.00
31/10/2012	R211 On 07-February-13	123.01	Call	Bond Future	1110	1	1	1	0.00
31/10/2012	R211 On 07-February-13	123.00	Call	Bond Future	1120	1	1	1	0.00
31/10/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 02-May-13			Bond Future	125.69	125.7103	125.6879	125.7103	7.00
31/10/2012	R211 On 02-May-13	125.69	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 02-May-13	125.70	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 02-May-13	125.71	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R211 On 02-May-13	125.71	Put	Bond Future	22	0	0	0	0.00
31/10/2012	R211 On 02-May-13	125.70	Put	Bond Future	12	0	0	0	0.00
31/10/2012	R211 On 02-May-13	125.69	Put	Bond Future	2	0	0	0	0.00
31/10/2012	R212 On 01-November-12			Bond Future	129.21	129.2207	129.2071	129.2207	81.00
31/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	7217	7	7	7	0.00
31/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	7197	7	7	7	0.00
31/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	7207	7	7	7	0.00
31/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R212 On 07-February-13			Bond Future	129.50	129.5155	129.5019	129.5155	3,165.00
31/10/2012	R212 On 07-February-13	128.99	Call	Bond Future	512	1	1	1	0.00
31/10/2012	R212 On 07-February-13	129.00	Call	Bond Future	502	1	1	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
31/10/2012	R212 On 07-February-13	129.01	Call	Bond Future	492	1	0	1	0.00
31/10/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R212 On 02-May-13			Bond Future	131.14	131.1000	131.1378	131.1000	11.00
31/10/2012	R212 On 02-May-13	131.09	Call	Bond Future	48	0	0	0	0.00
31/10/2012	R212 On 02-May-13	131.11	Call	Bond Future	28	0	0	0	0.00
31/10/2012	R212 On 02-May-13	131.10	Call	Bond Future	38	0	0	0	0.00
31/10/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R213 On 01-November-12			Bond Future	8.30	88.9492	89.1834	88.9492	6,058.00
31/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	0	0	0	0	140.00
31/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	4214	4	4	4	0.00
31/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	0	0	0	0	0.00
31/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	4823	5	5	5	0.00
31/10/2012	R213 On 07-February-13			Bond Future	8.38	90.1903	90.4284	90.1903	7,169.00
31/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5452	5	5	5	0.00
31/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1296	1	1	1	0.00
31/10/2012	R213 On 02-May-13			Bond Future	8.46	87.7427	87.9837	87.7427	5.00
31/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2144	2	2	2	0.00
31/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2171	2	2	2	0.00
31/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2198	2	2	2	0.00
31/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7321	7	7	7	0.00
31/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7383	8	7	8	0.00
31/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7446	8	7	8	0.00
31/10/2012	R213 On 07-November-13			Bond Future	8.64	86.5274	86.7758	86.5274	0.00
31/10/2012	R213 On 07-November-13	8.59	Call	Bond Future	6083	0	6	0	0.00
31/10/2012	R213 On 07-November-13	8.61	Call	Bond Future	6158	0	6	0	0.00
31/10/2012	R213 On 07-November-13	8.60	Call	Bond Future	6120	0	6	0	0.00
31/10/2012	R213 On 07-November-13	8.60	Put	Bond Future	6469	1	6	1	0.00
31/10/2012	R213 On 07-November-13	8.61	Put	Bond Future	6427	1	6	1	0.00
31/10/2012	R213 On 07-November-13	8.59	Put	Bond Future	6512	1	7	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
31/10/2012	R214 On 01-November-12			Bond Future	8.54	79.3357	79.5738	79.3357	14.00
31/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	4803	5	5	5	0.00
31/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	4899	5	5	5	0.00
31/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	4995	5	5	5	0.00
31/10/2012	R214 On 07-February-13			Bond Future	8.62	80.4427	80.6847	80.4427	1,714.00
31/10/2012	R214 On 07-February-13	8.59	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R214 On 07-February-13	8.60	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R214 On 07-February-13	8.61	Call	Bond Future	0	0	0	0	0.00
31/10/2012	R214 On 07-February-13	8.61	Put	Bond Future	71	0	0	0	0.00
31/10/2012	R214 On 07-February-13	8.60	Put	Bond Future	156	0	0	0	0.00
31/10/2012	R214 On 07-February-13	8.59	Put	Bond Future	242	0	0	0	0.00