



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For October 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	2025 On 01-November-12			Bond Future	110.80	110.8036	110.8028	110.8036	6,017.00
15/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	10813	11	10813	11	0.00
15/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	10803	11	10803	11	0.00
15/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	10793	11	10793	11	0.00
15/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
15/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
15/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
15/10/2012	2038 On 01-November-12			Bond Future	107.26	107.2564	107.2578	107.2564	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
15/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8268	8	8268	8	0.00
15/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8248	8	8248	8	0.00
15/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8258	8	8258	8	0.00
15/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
15/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
15/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
15/10/2012	2050 On 01-November-12			Bond Future	116.14	116.7328	116.1433	116.7328	0.00
15/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	12153	13	12153	13	0.00
15/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	12143	13	12143	13	0.00
15/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	12133	13	12133	13	0.00
15/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
15/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
15/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
15/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	AL7T On 01-November-12			Index Future	470.17	471.5450	470.1650	471.5450	12.00
15/10/2012	AL7T On 07-February-13			Index Future	476.91	478.3100	476.9120	478.3100	0.00
15/10/2012	ALBI On 01-November-12			Index Future	418.41	420.4520	418.4140	420.4520	893.00
15/10/2012	ALBI On 07-February-13			Index Future	424.42	426.4840	424.4180	426.4840	118.00
15/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	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
15/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2012	EL28 On 01-November-12			Bond Future	110.70	110.9814	110.6962	110.9814	0.00
15/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4706	5	4706	5	0.00
15/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4696	5	4696	5	0.00
15/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4686	5	4686	5	0.00
15/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
15/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
15/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
15/10/2012	ES33 On 01-November-12			Bond Future	9.18	86.5429	9.1811	86.5429	303.00
15/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	153	1	153	1	0.00
15/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
15/10/2012	ES33 On 07-February-13			Bond Future	9.29	87.7547	9.2945	87.7547	0.00
15/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
15/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
15/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
15/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	6155	5	6155	5	0.00
15/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	6243	5	6243	5	0.00
15/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	6332	5	6332	5	0.00
15/10/2012	GOVI On 01-November-12			GOVI	419.16	421.0370	419.1560	421.0370	310.00
15/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	151960	17	151960	17	0.00
15/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
15/10/2012	GOVI On 07-February-13			GOVI	425.17	427.0770	425.1700	427.0770	36.00
15/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
15/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
15/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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15/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	78400	6	78400	6	0.00
15/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	78300	6	78300	6	0.00
15/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	78200	6	78200	6	0.00
15/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/10/2012	IGOV On 01-November-12			Index Future	190.47	190.4900	190.4680	190.4900	592.00
15/10/2012	IGOV On 07-February-13			Index Future	193.20	193.2230	193.2010	193.2230	14.00
15/10/2012	ILBI On 01-November-12			Index Future	515.62	516.1620	515.6210	516.1620	0.00
15/10/2012	ILBI On 07-February-13			Index Future	522.86	523.4100	522.8620	523.4100	169.00
15/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	500.00
15/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.03	95.0000	5.0300	95.0000	0.00
15/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.87	95.1300	4.8700	95.1300	840.00
15/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.86	95.1600	4.8600	95.1600	0.00
15/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.78	95.2300	4.7800	95.2300	0.00
15/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.77	95.2400	4.7700	95.2400	1,000.00
15/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.78	95.2400	4.7800	95.2400	500.00
15/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.86	95.1600	4.8600	95.1600	1,700.00
15/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.97	95.0500	4.9700	95.0500	1,500.00
15/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.11	94.9100	5.1100	94.9100	800.00
15/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.26	94.7700	5.2600	94.7700	800.00
15/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.52	94.6200	5.5200	94.6200	0.00
15/10/2012	R023 On 01-November-12			Bond Future	7.25	105.5231	7.2497	105.5231	1,049.00
15/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	1480	1	1480	1	0.00
15/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	1405	1	1405	1	0.00
15/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	1555	1	1555	1	0.00
15/10/2012	R023 On 07-February-13			Bond Future	7.33	107.0007	7.3295	107.0007	0.00

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15/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	1952	1	1952	1	0.00
15/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	2026	2	2026	2	0.00
15/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	2099	2	2099	2	0.00
15/10/2012	R023 On 02-May-13			Bond Future	7.40	104.3820	7.3962	104.3820	0.00
15/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	2461	2	2461	2	0.00
15/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	2389	2	2389	2	0.00
15/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	2533	2	2533	2	0.00
15/10/2012	R157 On 01-November-12			Bond Future	5.42	123.2069	5.4243	123.2069	14,429.00
15/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1057	1	1057	1	5,630.00
15/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2380	3	2380	3	0.00
15/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	12	0	12	0	0.00
15/10/2012	R157 On 07-February-13			Bond Future	5.45	124.9321	5.4516	124.9321	100.00
15/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2245	2	2245	2	0.00
15/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	62	0	62	0	0.00
15/10/2012	R157 On 02-May-13			Bond Future	5.47	119.6417	5.4683	119.6417	0.00
15/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	587	1	587	1	0.00
15/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	597	1	597	1	0.00
15/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	608	1	608	1	0.00
15/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	871	1	871	1	0.00
15/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	885	1	885	1	0.00
15/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	898	1	898	1	0.00
15/10/2012	R186 On 01-November-12			Bond Future	7.81	127.9802	7.8063	127.9802	35,351.00
15/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	1440	2	1440	2	1,858.00
15/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2517	4	2517	4	0.00
15/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	6583	8	6583	8	0.00
15/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	9394	11	9394	11	0.00
15/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	4	0	4	0	1,858.00

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15/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	43	0	43	0	0.00
15/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	640	0	640	0	0.00
15/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	1306	1	1306	1	0.00
15/10/2012	R186 On 07-February-13			Bond Future	7.89	124.4825	7.8935	124.4825	1,650.00
15/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7070	8	7070	8	0.00
15/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3096	4	3096	4	1,000.00
15/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4298	5	4298	5	0.00
15/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6122	7	6122	7	0.00
15/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	848	1	848	1	10,300.00
15/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1388	2	1388	2	670.00
15/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	7782	7	7782	7	0.00
15/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	9852	9	9852	9	0.00
15/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	2130	2	2130	2	2,000.00
15/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	3284	3	3284	3	150.00
15/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	4482	4	4482	4	0.00
15/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1718	1	1718	1	0.00
15/10/2012	R186 On 02-May-13			Bond Future	7.97	125.9882	7.9710	125.9882	0.00
15/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2630	3	2630	3	0.00
15/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2598	3	2598	3	0.00
15/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2566	3	2566	3	0.00
15/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	8203	7	8203	7	0.00
15/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	8135	7	8135	7	0.00
15/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	8067	7	8067	7	0.00
15/10/2012	R186 On 07-November-13			Bond Future	8.17	123.9388	8.1709	123.9388	0.00
15/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	6925	1	6925	1	0.00
15/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	9851	6	9851	6	0.00
15/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	6879	1	6879	1	0.00
15/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	6833	1	6833	1	0.00
15/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	7111	0	7111	0	0.00
15/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	7067	0	7067	0	0.00
15/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4814	0	4814	0	10.00
15/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	7023	0	7023	0	0.00
15/10/2012	R189 On 01-November-12			Bond Future	213.38	213.3830	213.3777	213.3830	0.00
15/10/2012	R189 On 01-November-12	218.99	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
15/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5632	6	5632	6	0.00
15/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5622	6	5622	6	0.00
15/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5612	6	5612	6	0.00
15/10/2012	R197 On 01-November-12			Bond Future	279.28	279.0367	279.2807	279.0367	6,288.00
15/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	12291	12	12291	12	0.00
15/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12281	12	12281	12	0.00
15/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12271	12	12271	12	0.00
15/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R201 On 01-November-12			Bond Future	4.89	111.1145	4.8899	111.1145	1,560.00
15/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	481	1	481	1	0.00
15/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	22	0	22	0	0.00
15/10/2012	R201 On 07-February-13			Bond Future	4.83	108.2622	4.8339	108.2622	0.00
15/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	495	1	495	1	0.00
15/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	228	0	228	0	0.00
15/10/2012	R201 On 02-May-13			Bond Future	4.77	109.5718	4.7659	109.5718	0.00
15/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	47	0	47	0	0.00
15/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	49	0	49	0	0.00
15/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	51	0	51	0	0.00
15/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1195	1	1195	1	0.00
15/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1210	1	1210	1	0.00
15/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1224	1	1224	1	0.00
15/10/2012	R202 On 01-November-12			Bond Future	205.95	205.9476	205.9501	205.9476	50,731.00
15/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13960	14	13960	14	0.00
15/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13950	14	13950	14	0.00
15/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13940	14	13940	14	0.00
15/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R203 On 01-November-12			Bond Future	5.95	110.9757	5.9543	110.9757	4,688.00
15/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	3944	4	3944	4	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
15/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R203 On 07-February-13			Bond Future	6.01	112.5296	6.0076	112.5296	11,950.00
15/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	399	0	399	0	10,000.00
15/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1367	2	1367	2	12,600.00
15/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	3949	4	3949	4	0.00
15/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	2937	3	2937	3	0.00
15/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	299	0	299	0	30,250.00
15/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	146	0	146	0	0.00
15/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	942	1	942	1	3,254.00
15/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	2369	2	2369	2	0.00
15/10/2012	R203 On 02-May-13			Bond Future	6.05	109.7343	6.0516	109.7343	8.00
15/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1154	1	1154	1	0.00
15/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1172	1	1172	1	0.00
15/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1137	1	1137	1	0.00
15/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1780	2	1780	2	0.00
15/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1736	2	1736	2	0.00
15/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1758	2	1758	2	0.00
15/10/2012	R204 On 01-November-12			Bond Future	6.25	112.0596	6.2503	112.0596	5,818.00
15/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	4986	5	4986	5	0.00
15/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R204 On 07-February-13			Bond Future	6.31	109.5983	6.3077	109.5983	3,000.00
15/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5044	5	5044	5	0.00
15/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	199	0	199	0	0.00
15/10/2012	R204 On 02-May-13			Bond Future	6.36	110.9241	6.3600	110.9241	0.00
15/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	1856	2	1856	2	0.00
15/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	1904	2	1904	2	0.00
15/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	1880	2	1880	2	0.00
15/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	2174	2	2174	2	0.00
15/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	2149	2	2149	2	0.00
15/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	2198	2	2198	2	0.00
15/10/2012	R206 On 01-November-12			Bond Future	5.04	105.1837	5.0384	105.1837	1,120.00
15/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	97	0	97	0	0.00
15/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	84	0	84	0	0.00
15/10/2012	R206 On 07-February-13			Bond Future	4.97	102.8915	4.9695	102.8915	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
15/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	148	0	148	0	0.00
15/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	338	0	338	0	0.00
15/10/2012	R206 On 02-May-13			Bond Future	4.87	104.1360	4.8730	104.1360	0.00
15/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	33	0	33	0	0.00
15/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	34	0	34	0	0.00
15/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	35	0	35	0	0.00
15/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1043	1	1043	1	0.00
15/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1050	1	1050	1	0.00
15/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1056	1	1056	1	0.00
15/10/2012	R207 On 01-November-12			Bond Future	6.60	106.2136	6.5968	106.2136	18,861.00
15/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	5499	6	5499	6	0.00
15/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R207 On 07-February-13			Bond Future	6.66	104.0614	6.6626	104.0614	0.00
15/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	5642	6	5642	6	0.00
15/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	253	0	253	0	0.00
15/10/2012	R207 On 02-May-13			Bond Future	6.72	105.3201	6.7244	105.3201	0.00
15/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1658	2	1658	2	0.00
15/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1703	2	1703	2	0.00
15/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1680	2	1680	2	0.00
15/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	3178	3	3178	3	0.00
15/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	3146	3	3146	3	0.00
15/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	3211	3	3211	3	0.00
15/10/2012	R208 On 01-November-12			Bond Future	6.78	100.8200	6.7823	100.8200	11,904.00
15/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	862	1	862	1	0.00
15/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	4418	5	4418	5	0.00
15/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	5595	6	5595	6	0.00
15/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	2	0	2	0	0.00
15/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	9	0	9	0	12,250.00
15/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	687	1	687	1	0.00
15/10/2012	R208 On 07-February-13			Bond Future	6.85	102.2317	6.8495	102.2317	3,000.00
15/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	347	0	347	0	12,250.00
15/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	11300	12	11300	12	0.00
15/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	5898	6	5898	6	0.00
15/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	389	0	389	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
15/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	23	0	23	0	0.00
15/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5731	5	5731	5	0.00
15/10/2012	R208 On 02-May-13			Bond Future	6.91	100.0754	6.9087	100.0754	0.00
15/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	1932	2	1932	2	0.00
15/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	1957	2	1957	2	0.00
15/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	1982	2	1982	2	0.00
15/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3482	3	3482	3	0.00
15/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3518	3	3518	3	0.00
15/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3554	3	3554	3	0.00
15/10/2012	R209 On 01-November-12			Bond Future	8.58	78.2523	8.5809	78.2523	7,349.00
15/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3454	4	3454	4	0.00
15/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	229	0	229	0	0.00
15/10/2012	R209 On 07-February-13			Bond Future	8.67	79.3481	8.6657	79.3481	0.00
15/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	2749	3	2749	3	0.00
15/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	4697	5	4697	5	0.00
15/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	3598	4	3598	4	0.00
15/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	2298	2	2298	2	14,000.00
15/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1635	1	1635	1	0.00
15/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	3036	3	3036	3	11,000.00
15/10/2012	R209 On 02-May-13			Bond Future	8.74	77.1662	8.7395	77.1662	0.00
15/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2116	2	2116	2	0.00
15/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2065	2	2065	2	0.00
15/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2091	2	2091	2	0.00
15/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	8314	8	8314	8	0.00
15/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	8379	8	8379	8	0.00
15/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	8250	8	8250	8	0.00
15/10/2012	R210 On 01-November-12			Bond Future	158.92	158.9167	158.9169	158.9167	3,414.00
15/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13927	14	13927	14	0.00
15/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13907	14	13907	14	0.00
15/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13917	14	13917	14	0.00
15/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R211 On 01-November-12			Bond Future	123.45	123.3539	123.4506	123.3539	703.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1461	1	1461	1	0.00
15/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1451	1	1451	1	0.00
15/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1441	1	1441	1	0.00
15/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R212 On 01-November-12			Bond Future	127.97	127.9739	127.9730	127.9739	5,084.00
15/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	5983	6	5983	6	0.00
15/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	5963	6	5963	6	0.00
15/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	5973	6	5973	6	0.00
15/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
15/10/2012	R213 On 01-November-12			Bond Future	8.39	89.5153	8.3869	89.5153	6,762.00
15/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	40	0	40	0	140.00
15/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	3652	5	3652	5	0.00
15/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	206	0	206	0	0.00
15/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	5632	5	5632	5	0.00
15/10/2012	R213 On 07-February-13			Bond Future	8.48	90.7686	8.4774	90.7686	0.00
15/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5193	6	5193	6	0.00
15/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1812	2	1812	2	0.00
15/10/2012	R213 On 02-May-13			Bond Future	8.55	88.3323	8.5529	88.3323	0.00
15/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2129	3	2129	3	0.00
15/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2156	3	2156	3	0.00
15/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2182	3	2182	3	0.00
15/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	8085	7	8085	7	0.00
15/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	8149	7	8149	7	0.00
15/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	8212	7	8212	7	0.00
15/10/2012	R214 On 01-November-12			Bond Future	8.61	80.0102	8.6057	80.0102	1,714.00
15/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
15/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	5407	4	5407	4	0.00
15/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	5503	4	5503	4	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
15/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	5599	5	5599	5	0.00