



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
16/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	2025 On 01-November-12			Bond Future	110.80	110.8028	110.8019	110.8028	6,017.00
16/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	10812	11	10812	11	0.00
16/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	10802	11	10802	11	0.00
16/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	10792	11	10792	11	0.00
16/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
16/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
16/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
16/10/2012	2038 On 01-November-12			Bond Future	107.26	107.2578	107.2593	107.2578	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
16/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8269	8	8269	8	0.00
16/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8249	8	8249	8	0.00
16/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8259	8	8259	8	0.00
16/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
16/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
16/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
16/10/2012	2050 On 01-November-12			Bond Future	116.14	116.1433	116.1448	116.1433	0.00
16/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	12155	12	12155	12	0.00
16/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	12145	12	12145	12	0.00
16/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	12135	12	12135	12	0.00
16/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
16/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
16/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
16/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	AL7T On 01-November-12			Index Future	471.21	470.1650	471.2100	470.1650	12.00
16/10/2012	AL7T On 07-February-13			Index Future	477.97	476.9120	477.9720	476.9120	0.00
16/10/2012	ALBI On 01-November-12			Index Future	419.63	418.4140	419.6290	418.4140	893.00
16/10/2012	ALBI On 07-February-13			Index Future	425.65	424.4180	425.6500	424.4180	118.00
16/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	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
16/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/10/2012	EL28 On 01-November-12			Bond Future	110.70	110.6962	110.6976	110.6962	0.00
16/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4708	5	4708	5	0.00
16/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4698	5	4698	5	0.00
16/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4688	5	4688	5	0.00
16/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
16/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
16/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
16/10/2012	ES33 On 01-November-12			Bond Future	9.11	85.5655	9.1146	85.5655	303.00
16/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	694	0	694	0	0.00
16/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
16/10/2012	ES33 On 07-February-13			Bond Future	9.23	86.7638	9.2256	86.7638	0.00
16/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
16/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
16/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
16/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5606	6	5606	6	0.00
16/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5695	6	5695	6	0.00
16/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5784	6	5784	6	0.00
16/10/2012	GOVI On 01-November-12			GOVI	420.27	419.1560	420.2690	419.1560	310.00
16/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	163090	15	163090	15	0.00
16/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
16/10/2012	GOVI On 07-February-13			GOVI	426.30	425.1700	426.3000	425.1700	36.00
16/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
16/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
16/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00

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16/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	67000	8	67000	8	0.00
16/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	67100	8	67100	8	0.00
16/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	66900	8	66900	8	0.00
16/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2012	IGOV On 01-November-12			Index Future	190.44	190.4680	190.4410	190.4680	592.00
16/10/2012	IGOV On 07-February-13			Index Future	193.17	193.2010	193.1730	193.2010	14.00
16/10/2012	ILBI On 01-November-12			Index Future	515.62	515.6210	515.6210	515.6210	0.00
16/10/2012	ILBI On 07-February-13			Index Future	522.86	522.8620	522.8620	522.8620	169.00
16/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	500.00
16/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.02	94.9700	5.0200	94.9700	0.00
16/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.86	95.1300	4.8600	95.1300	840.00
16/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.85	95.1400	4.8500	95.1400	0.00
16/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.77	95.2200	4.7700	95.2200	0.00
16/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.76	95.2300	4.7600	95.2300	1,000.00
16/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.76	95.2200	4.7600	95.2200	500.00
16/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.83	95.1400	4.8300	95.1400	1,700.00
16/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0300	4.9400	95.0300	1,500.00
16/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.8900	5.0800	94.8900	800.00
16/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.7400	5.2200	94.7400	800.00
16/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.37	94.4800	5.3700	94.4800	0.00
16/10/2012	R023 On 01-November-12			Bond Future	7.20	105.0090	7.2036	105.0090	1,049.00
16/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	1141	1	1141	1	0.00
16/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	1066	1	1066	1	0.00
16/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	1216	2	1216	2	0.00
16/10/2012	R023 On 07-February-13			Bond Future	7.28	106.4795	7.2815	106.4795	0.00

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16/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	1608	2	1608	2	0.00
16/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1682	2	1682	2	0.00
16/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1755	2	1755	2	0.00
16/10/2012	R023 On 02-May-13			Bond Future	7.35	103.8545	7.3465	103.8545	0.00
16/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	2113	2	2113	2	0.00
16/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	2041	2	2041	2	0.00
16/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	2185	3	2185	3	0.00
16/10/2012	R157 On 01-November-12			Bond Future	5.40	123.0262	5.4037	123.0262	14,529.00
16/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1114	1	1114	1	5,630.00
16/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2441	2	2441	2	0.00
16/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	8	0	8	0	0.00
16/10/2012	R157 On 07-February-13			Bond Future	5.43	124.7490	5.4283	124.7490	100.00
16/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2301	2	2301	2	0.00
16/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	56	0	56	0	0.00
16/10/2012	R157 On 02-May-13			Bond Future	5.44	119.4565	5.4424	119.4565	0.00
16/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	612	1	612	1	0.00
16/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	624	1	624	1	0.00
16/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	635	1	635	1	0.00
16/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	835	1	835	1	0.00
16/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	848	1	848	1	0.00
16/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	861	1	861	1	0.00
16/10/2012	R186 On 01-November-12			Bond Future	7.74	126.7460	7.7400	126.7460	35,351.00
16/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	1764	1	1764	1	1,858.00
16/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2969	3	2969	3	0.00
16/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	7213	7	7213	7	0.00
16/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10044	9	10044	9	0.00
16/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	2	0	2	0	1,858.00

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16/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	22	0	22	0	0.00
16/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	440	1	440	1	0.00
16/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	978	1	978	1	0.00
16/10/2012	R186 On 07-February-13			Bond Future	7.82	123.2311	7.8248	123.2311	1,650.00
16/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7543	7	7543	7	0.00
16/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3390	3	3390	3	1,000.00
16/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4660	4	4660	4	0.00
16/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6563	6	6563	6	0.00
16/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	962	1	962	1	10,300.00
16/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1555	1	1555	1	670.00
16/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	7287	8	7287	8	0.00
16/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	9305	10	9305	10	0.00
16/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1910	2	1910	2	2,000.00
16/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2985	3	2985	3	150.00
16/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	4116	4	4116	4	0.00
16/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1530	2	1530	2	0.00
16/10/2012	R186 On 02-May-13			Bond Future	7.90	124.7217	7.9000	124.7217	0.00
16/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2857	3	2857	3	0.00
16/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2823	3	2823	3	0.00
16/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2789	3	2789	3	0.00
16/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7757	8	7757	8	0.00
16/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7691	8	7691	8	0.00
16/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7625	8	7625	8	0.00
16/10/2012	R186 On 07-November-13			Bond Future	8.09	122.6396	8.0945	122.6396	0.00
16/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	7283	7	7283	7	0.00
16/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	10287	10	10287	10	0.00
16/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	7236	7	7236	7	0.00
16/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	7189	7	7189	7	0.00
16/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6779	7	6779	7	0.00
16/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	6736	7	6736	7	0.00
16/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4563	5	4563	5	10.00
16/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	6693	7	6693	7	0.00
16/10/2012	R189 On 01-November-12			Bond Future	213.37	213.3777	213.3724	213.3777	0.00
16/10/2012	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
16/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5638	6	5638	6	0.00
16/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5628	6	5628	6	0.00
16/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5618	6	5618	6	0.00
16/10/2012	R197 On 01-November-12			Bond Future	279.77	279.2807	279.7711	279.2807	6,288.00
16/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	12781	12	12781	12	0.00
16/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12771	12	12771	12	0.00
16/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12761	12	12761	12	0.00
16/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R201 On 01-November-12			Bond Future	4.88	110.9842	4.8751	110.9842	1,560.00
16/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	507	0	507	0	0.00
16/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	17	0	17	0	0.00
16/10/2012	R201 On 07-February-13			Bond Future	4.82	108.1302	4.8167	108.1302	0.00
16/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	514	0	514	0	0.00
16/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	215	0	215	0	0.00
16/10/2012	R201 On 02-May-13			Bond Future	4.75	109.4382	4.7459	109.4382	0.00
16/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	50	0	50	0	0.00
16/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	52	0	52	0	0.00
16/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	54	0	54	0	0.00
16/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1166	1	1166	1	0.00
16/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1181	1	1181	1	0.00
16/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1195	1	1195	1	0.00
16/10/2012	R202 On 01-November-12			Bond Future	205.95	205.9501	205.9527	205.9501	50,731.00
16/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13963	14	13963	14	0.00
16/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13953	14	13953	14	0.00
16/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13943	14	13943	14	0.00
16/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R203 On 01-November-12			Bond Future	5.91	110.7320	5.9083	110.7320	4,688.00
16/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4147	4	4147	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
16/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R203 On 07-February-13			Bond Future	5.96	112.2826	5.9582	112.2826	11,950.00
16/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	448	0	448	0	10,000.00
16/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1482	1	1482	1	12,600.00
16/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4134	4	4134	4	0.00
16/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3104	3	3104	3	0.00
16/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	260	0	260	0	30,250.00
16/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	124	0	124	0	0.00
16/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	850	1	850	1	3,254.00
16/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	2212	2	2212	2	0.00
16/10/2012	R203 On 02-May-13			Bond Future	6.00	109.4844	5.9991	109.4844	8.00
16/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1245	1	1245	1	0.00
16/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1263	1	1263	1	0.00
16/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1226	1	1226	1	0.00
16/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1661	2	1661	2	0.00
16/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1619	2	1619	2	0.00
16/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1640	2	1640	2	0.00
16/10/2012	R204 On 01-November-12			Bond Future	6.22	111.7945	6.2245	111.7945	5,818.00
16/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5122	5	5122	5	0.00
16/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R204 On 07-February-13			Bond Future	6.28	109.3297	6.2804	109.3297	3,000.00
16/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5166	5	5166	5	0.00
16/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	182	0	182	0	0.00
16/10/2012	R204 On 02-May-13			Bond Future	6.33	110.6522	6.3313	110.6522	0.00
16/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	1919	2	1919	2	0.00
16/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	1969	2	1969	2	0.00
16/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	1944	2	1944	2	0.00
16/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	2097	2	2097	2	0.00
16/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	2073	2	2073	2	0.00
16/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	2121	2	2121	2	0.00
16/10/2012	R206 On 01-November-12			Bond Future	5.02	105.1218	5.0182	105.1218	1,120.00
16/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	108	0	108	0	0.00
16/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	70	0	70	0	0.00
16/10/2012	R206 On 07-February-13			Bond Future	4.94	102.8289	4.9429	102.8289	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
16/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	156	0	156	0	0.00
16/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	322	0	322	0	0.00
16/10/2012	R206 On 02-May-13			Bond Future	4.84	104.0728	4.8373	104.0728	0.00
16/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	35	0	35	0	0.00
16/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	36	0	36	0	0.00
16/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	37	0	37	0	0.00
16/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1021	1	1021	1	0.00
16/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1027	1	1027	1	0.00
16/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1033	1	1033	1	0.00
16/10/2012	R207 On 01-November-12			Bond Future	6.57	105.9248	6.5659	105.9248	18,861.00
16/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	5677	5	5677	5	0.00
16/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R207 On 07-February-13			Bond Future	6.63	103.7686	6.6301	103.7686	0.00
16/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	5800	6	5800	6	0.00
16/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	230	0	230	0	0.00
16/10/2012	R207 On 02-May-13			Bond Future	6.69	105.0238	6.6905	105.0238	0.00
16/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1728	2	1728	2	0.00
16/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1774	2	1774	2	0.00
16/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1751	2	1751	2	0.00
16/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	3065	3	3065	3	0.00
16/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	3033	3	3033	3	0.00
16/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	3098	3	3098	3	0.00
16/10/2012	R208 On 01-November-12			Bond Future	6.75	100.4729	6.7464	100.4729	11,904.00
16/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	967	1	967	1	0.00
16/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	4641	4	4641	4	0.00
16/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	5822	6	5822	6	0.00
16/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	1	0	1	0	0.00
16/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	5	0	5	0	12,250.00
16/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	565	1	565	1	0.00
16/10/2012	R208 On 07-February-13			Bond Future	6.81	101.8800	6.8120	101.8800	3,000.00
16/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	377	0	377	0	12,250.00
16/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	11527	11	11527	11	0.00
16/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6093	6	6093	6	0.00
16/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	353	0	353	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
16/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	19	0	19	0	0.00
16/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5530	6	5530	6	0.00
16/10/2012	R208 On 02-May-13			Bond Future	6.87	99.7194	6.8697	99.7194	0.00
16/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2024	2	2024	2	0.00
16/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2050	2	2050	2	0.00
16/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2076	2	2076	2	0.00
16/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3343	3	3343	3	0.00
16/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3378	4	3378	4	0.00
16/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3413	4	3413	4	0.00
16/10/2012	R209 On 01-November-12			Bond Future	8.51	77.2649	8.5147	77.2649	7,349.00
16/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3913	3	3913	3	0.00
16/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	146	0	146	0	0.00
16/10/2012	R209 On 07-February-13			Bond Future	8.60	78.3470	8.5975	78.3470	0.00
16/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3021	3	3021	3	0.00
16/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5067	5	5067	5	0.00
16/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	3918	4	3918	4	0.00
16/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	2067	2	2067	2	14,000.00
16/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1454	2	1454	2	0.00
16/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2758	3	2758	3	11,000.00
16/10/2012	R209 On 02-May-13			Bond Future	8.67	76.1531	8.6695	76.1531	0.00
16/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2289	2	2289	2	0.00
16/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2236	2	2236	2	0.00
16/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2262	2	2262	2	0.00
16/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7929	8	7929	8	0.00
16/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7992	8	7992	8	0.00
16/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7867	8	7867	8	0.00
16/10/2012	R210 On 01-November-12			Bond Future	158.92	158.9169	158.9173	158.9169	3,414.00
16/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13927	14	13927	14	0.00
16/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13907	14	13907	14	0.00
16/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13917	14	13917	14	0.00
16/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R211 On 01-November-12			Bond Future	123.55	123.4506	123.5472	123.4506	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
16/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1557	1	1557	1	0.00
16/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1547	1	1547	1	0.00
16/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1537	1	1537	1	0.00
16/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R212 On 01-November-12			Bond Future	127.97	127.9730	127.9719	127.9730	5,084.00
16/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	5982	6	5982	6	0.00
16/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	5962	6	5962	6	0.00
16/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	5972	6	5972	6	0.00
16/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
16/10/2012	R213 On 01-November-12			Bond Future	8.33	88.4151	8.3256	88.4151	6,762.00
16/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	53	0	53	0	140.00
16/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	4094	4	4094	4	0.00
16/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	132	0	132	0	0.00
16/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	5129	6	5129	6	0.00
16/10/2012	R213 On 07-February-13			Bond Future	8.41	89.6533	8.4141	89.6533	0.00
16/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5541	5	5541	5	0.00
16/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1637	2	1637	2	0.00
16/10/2012	R213 On 02-May-13			Bond Future	8.49	87.2034	8.4880	87.2034	0.00
16/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2293	2	2293	2	0.00
16/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2320	2	2320	2	0.00
16/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2348	2	2348	2	0.00
16/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7722	8	7722	8	0.00
16/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7784	8	7784	8	0.00
16/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7846	8	7846	8	0.00
16/10/2012	R214 On 01-November-12			Bond Future	8.54	78.9698	8.5446	78.9698	1,714.00
16/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
16/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	4879	5	4879	5	0.00
16/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	4975	6	4975	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
16/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	5071	6	5071	6	0.00