



# 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
17/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	2025 On 01-November-12			Bond Future	111.41	110.8019	111.4052	110.8019	6,017.00
17/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11415	11	11415	11	0.00
17/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11405	11	11405	11	0.00
17/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11395	11	11395	11	0.00
17/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2038 On 01-November-12			Bond Future	107.26	107.2593	107.2632	107.2593	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
17/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8273	8	8273	8	0.00
17/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8253	8	8253	8	0.00
17/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8263	8	8263	8	0.00
17/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2050 On 01-November-12			Bond Future	116.15	116.1448	116.1492	116.1448	0.00
17/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	12159	12	12159	12	0.00
17/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	12149	12	12149	12	0.00
17/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	12139	12	12139	12	0.00
17/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	AL7T On 01-November-12			Index Future	473.78	471.2100	473.7840	471.2100	12.00
17/10/2012	AL7T On 07-February-13			Index Future	480.58	477.9720	480.5830	477.9720	0.00
17/10/2012	ALBI On 01-November-12			Index Future	422.14	419.6290	422.1420	419.6290	893.00
17/10/2012	ALBI On 07-February-13			Index Future	428.20	425.6500	428.2000	425.6500	118.00
17/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	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
17/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2012	EL28 On 01-November-12			Bond Future	110.70	110.6976	110.7019	110.6976	0.00
17/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4712	5	4712	5	0.00
17/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	4702	5	4702	5	0.00
17/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	4692	5	4692	5	0.00
17/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 01-November-12			Bond Future	8.99	86.1065	8.9907	86.1065	303.00
17/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1716	1	1716	1	0.00
17/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 07-February-13			Bond Future	9.10	87.3124	9.0975	87.3124	0.00
17/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
17/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4570	6	4570	6	0.00
17/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4658	6	4658	6	0.00
17/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4747	6	4747	6	0.00
17/10/2012	GOVI On 01-November-12			GOVI	422.62	420.2690	422.6210	420.2690	310.00
17/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	186610	16	186610	16	0.00
17/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
17/10/2012	GOVI On 07-February-13			GOVI	428.69	426.3000	428.6860	426.3000	36.00
17/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
17/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
17/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	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
17/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	43240	7	43240	7	0.00
17/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	43140	7	43140	7	0.00
17/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	43040	7	43040	7	0.00
17/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2012	IGOV On 01-November-12			Index Future	190.62	190.4410	190.6190	190.4410	592.00
17/10/2012	IGOV On 07-February-13			Index Future	193.36	193.1730	193.3550	193.1730	14.00
17/10/2012	ILBI On 01-November-12			Index Future	516.11	515.6210	516.1050	515.6210	0.00
17/10/2012	ILBI On 07-February-13			Index Future	523.36	522.8620	523.3580	522.8620	169.00
17/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/10/2012	JBAF On 17-October-12			Jibar Tradeable Future	5.08	94.9300	5.0750	94.9300	0.00
17/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.04	94.9800	5.0400	94.9800	0.00
17/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.89	95.1400	4.8900	95.1400	840.00
17/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.87	95.1500	4.8700	95.1500	0.00
17/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.78	95.2300	4.7800	95.2300	0.00
17/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.77	95.2400	4.7700	95.2400	1,000.00
17/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.77	95.2400	4.7700	95.2400	500.00
17/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.83	95.1700	4.8300	95.1700	1,700.00
17/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	1,500.00
17/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	800.00
17/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	800.00
17/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.37	94.6300	5.3700	94.6300	0.00
17/10/2012	R023 On 01-November-12			Bond Future	7.11	105.3482	7.1058	105.3482	1,049.00
17/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	416	1	416	1	0.00
17/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	341	1	341	1	0.00
17/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	491	1	491	1	0.00
17/10/2012	R023 On 07-February-13			Bond Future	7.18	106.8237	7.1797	106.8237	0.00

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17/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	873	2	873	2	0.00
17/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	946	2	946	2	0.00
17/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1020	2	1020	2	0.00
17/10/2012	R023 On 02-May-13			Bond Future	7.24	104.2029	7.2411	104.2029	0.00
17/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1368	2	1368	2	0.00
17/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1296	2	1296	2	0.00
17/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1440	2	1440	2	0.00
17/10/2012	R157 On 01-November-12			Bond Future	5.35	123.0872	5.3522	123.0872	14,529.00
17/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1262	1	1262	1	5,630.00
17/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2593	2	2593	2	0.00
17/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	3	0	3	0	0.00
17/10/2012	R157 On 07-February-13			Bond Future	5.37	124.8110	5.3703	124.8110	100.00
17/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2444	2	2444	2	0.00
17/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	44	0	44	0	0.00
17/10/2012	R157 On 02-May-13			Bond Future	5.38	119.5193	5.3778	119.5193	0.00
17/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	684	1	684	1	0.00
17/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	696	1	696	1	0.00
17/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	708	1	708	1	0.00
17/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	751	1	751	1	0.00
17/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	763	1	763	1	0.00
17/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	776	1	776	1	0.00
17/10/2012	R186 On 01-November-12			Bond Future	7.61	127.3981	7.6068	127.3981	35,851.00
17/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2619	2	2619	2	1,858.00
17/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	4047	3	4047	3	0.00
17/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	8523	7	8523	7	0.00
17/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	11367	10	11367	10	0.00
17/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00

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17/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	6	0	6	0	0.00
17/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	192	0	192	0	0.00
17/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	507	1	507	1	0.00
17/10/2012	R186 On 07-February-13			Bond Future	7.69	123.8925	7.6866	123.8925	1,650.00
17/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8566	8	8566	8	0.00
17/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	4063	3	4063	3	1,000.00
17/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5468	5	5468	5	0.00
17/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7524	7	7524	7	0.00
17/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1243	1	1243	1	10,300.00
17/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1954	2	1954	2	670.00
17/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6342	7	6342	7	0.00
17/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8241	9	8241	9	0.00
17/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1526	2	1526	2	2,000.00
17/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2448	3	2448	3	150.00
17/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3444	4	3444	4	0.00
17/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1208	2	1208	2	0.00
17/10/2012	R186 On 02-May-13			Bond Future	7.76	125.3912	7.7574	125.3912	0.00
17/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3373	3	3373	3	0.00
17/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3334	3	3334	3	0.00
17/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3296	3	3296	3	0.00
17/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6903	8	6903	8	0.00
17/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6841	8	6841	8	0.00
17/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6780	8	6780	8	0.00
17/10/2012	R186 On 07-November-13			Bond Future	7.94	123.3272	7.9411	123.3272	0.00
17/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	8054	7	8054	7	0.00
17/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	11213	10	11213	10	0.00
17/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	8004	7	8004	7	0.00
17/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	7954	7	7954	7	0.00
17/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6145	7	6145	7	0.00
17/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	6105	7	6105	7	0.00
17/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4090	5	4090	5	10.00
17/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	6066	7	6066	7	0.00
17/10/2012	R189 On 01-November-12			Bond Future	213.36	213.3724	213.3566	213.3724	0.00
17/10/2012	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
17/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5653	6	5653	6	0.00
17/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5643	6	5643	6	0.00
17/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5633	6	5633	6	0.00
17/10/2012	R197 On 01-November-12			Bond Future	279.76	279.7711	279.7645	279.7711	6,288.00
17/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	12775	13	12775	13	0.00
17/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12765	13	12765	13	0.00
17/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12755	13	12755	13	0.00
17/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R201 On 01-November-12			Bond Future	4.84	111.0153	4.8358	111.0153	1,560.00
17/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	581	1	581	1	0.00
17/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	9	0	9	0	0.00
17/10/2012	R201 On 07-February-13			Bond Future	4.77	108.1619	4.7711	108.1619	0.00
17/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	567	1	567	1	0.00
17/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	185	0	185	0	0.00
17/10/2012	R201 On 02-May-13			Bond Future	4.69	109.4703	4.6933	109.4703	0.00
17/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	59	0	59	0	0.00
17/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	62	0	62	0	0.00
17/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	64	0	64	0	0.00
17/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1092	1	1092	1	0.00
17/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1106	1	1106	1	0.00
17/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1120	1	1120	1	0.00
17/10/2012	R202 On 01-November-12			Bond Future	205.96	205.9527	205.9597	205.9527	50,731.00
17/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13970	14	13970	14	0.00
17/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13960	14	13960	14	0.00
17/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13950	14	13950	14	0.00
17/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R203 On 01-November-12			Bond Future	5.83	110.9350	5.8311	110.9350	4,688.00
17/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4488	4	4488	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
17/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R203 On 07-February-13			Bond Future	5.88	112.4887	5.8755	112.4887	11,950.00
17/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	543	0	543	0	10,000.00
17/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1690	1	1690	1	12,600.00
17/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4451	4	4451	4	0.00
17/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3396	3	3396	3	0.00
17/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	205	0	205	0	30,250.00
17/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	95	0	95	0	0.00
17/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	712	1	712	1	3,254.00
17/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1962	2	1962	2	0.00
17/10/2012	R203 On 02-May-13			Bond Future	5.91	109.6930	5.9111	109.6930	8.00
17/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1410	1	1410	1	0.00
17/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1430	1	1430	1	0.00
17/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1390	1	1390	1	0.00
17/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1474	2	1474	2	0.00
17/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1435	2	1435	2	0.00
17/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1455	2	1455	2	0.00
17/10/2012	R204 On 01-November-12			Bond Future	6.15	111.9311	6.1473	111.9311	5,818.00
17/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5532	5	5532	5	0.00
17/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R204 On 07-February-13			Bond Future	6.20	109.4684	6.1987	109.4684	3,000.00
17/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5543	5	5543	5	0.00
17/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	143	0	143	0	0.00
17/10/2012	R204 On 02-May-13			Bond Future	6.25	110.7926	6.2453	110.7926	0.00
17/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2129	2	2129	2	0.00
17/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2182	2	2182	2	0.00
17/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2155	2	2155	2	0.00
17/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1887	2	1887	2	0.00
17/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1864	2	1864	2	0.00
17/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1910	2	1910	2	0.00
17/10/2012	R206 On 01-November-12			Bond Future	4.97	105.1455	4.9683	105.1455	1,120.00
17/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	141	0	141	0	0.00
17/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	46	0	46	0	0.00
17/10/2012	R206 On 07-February-13			Bond Future	4.88	102.8530	4.8775	102.8530	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
17/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	179	0	179	0	0.00
17/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	286	0	286	0	0.00
17/10/2012	R206 On 02-May-13			Bond Future	4.75	104.0972	4.7492	104.0972	0.00
17/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	41	0	41	0	0.00
17/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	42	0	42	0	0.00
17/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	43	0	43	0	0.00
17/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	967	1	967	1	0.00
17/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	973	1	973	1	0.00
17/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	979	1	979	1	0.00
17/10/2012	R207 On 01-November-12			Bond Future	6.47	106.1036	6.4684	106.1036	18,861.00
17/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6244	6	6244	6	0.00
17/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R207 On 07-February-13			Bond Future	6.53	103.9500	6.5277	103.9500	0.00
17/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6319	6	6319	6	0.00
17/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	174	0	174	0	0.00
17/10/2012	R207 On 02-May-13			Bond Future	6.58	105.2075	6.5835	105.2075	0.00
17/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1978	2	1978	2	0.00
17/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2028	2	2028	2	0.00
17/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	2003	2	2003	2	0.00
17/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2735	3	2735	3	0.00
17/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2705	3	2705	3	0.00
17/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2765	3	2765	3	0.00
17/10/2012	R208 On 01-November-12			Bond Future	6.65	100.7001	6.6488	100.7001	11,904.00
17/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1350	1	1350	1	0.00
17/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5257	5	5257	5	0.00
17/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6441	6	6441	6	0.00
17/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	1	0	1	0	12,250.00
17/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	328	1	328	1	0.00
17/10/2012	R208 On 07-February-13			Bond Future	6.71	102.1105	6.7101	102.1105	3,000.00
17/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	478	0	478	0	12,250.00
17/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12150	12	12150	12	0.00
17/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6644	6	6644	6	0.00
17/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	275	0	275	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
17/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	13	0	13	0	0.00
17/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5002	6	5002	6	0.00
17/10/2012	R208 On 02-May-13			Bond Future	6.76	99.9527	6.7638	99.9527	0.00
17/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2304	2	2304	2	0.00
17/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2332	2	2332	2	0.00
17/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2360	2	2360	2	0.00
17/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2990	3	2990	3	0.00
17/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3023	3	3023	3	0.00
17/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3055	3	3055	3	0.00
17/10/2012	R209 On 01-November-12			Bond Future	8.39	77.8077	8.3917	77.8077	7,349.00
17/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	4852	4	4852	4	0.00
17/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	60	0	60	0	0.00
17/10/2012	R209 On 07-February-13			Bond Future	8.47	78.8973	8.4708	78.8973	0.00
17/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3592	3	3592	3	0.00
17/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5815	5	5815	5	0.00
17/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4576	4	4576	4	0.00
17/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1686	2	1686	2	14,000.00
17/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1163	1	1163	1	0.00
17/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2290	3	2290	3	11,000.00
17/10/2012	R209 On 02-May-13			Bond Future	8.54	76.7102	8.5394	76.7102	0.00
17/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2653	2	2653	2	0.00
17/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2593	2	2593	2	0.00
17/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2623	2	2623	2	0.00
17/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7238	8	7238	8	0.00
17/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7297	8	7297	8	0.00
17/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7178	8	7178	8	0.00
17/10/2012	R210 On 01-November-12			Bond Future	158.92	158.9173	158.9183	158.9173	3,414.00
17/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13928	14	13928	14	0.00
17/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13908	14	13908	14	0.00
17/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13918	14	13918	14	0.00
17/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R211 On 01-November-12			Bond Future	123.53	123.5472	123.5349	123.5472	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
17/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1545	2	1545	2	0.00
17/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1535	2	1535	2	0.00
17/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1525	2	1525	2	0.00
17/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R212 On 01-November-12			Bond Future	128.39	127.9719	128.3910	127.9719	5,084.00
17/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6401	6	6401	6	0.00
17/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6381	6	6381	6	0.00
17/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6391	6	6391	6	0.00
17/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
17/10/2012	R213 On 01-November-12			Bond Future	8.18	88.9310	8.1824	88.9310	6,762.00
17/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	124	0	124	0	140.00
17/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	5232	4	5232	4	0.00
17/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	45	0	45	0	0.00
17/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3975	5	3975	5	0.00
17/10/2012	R213 On 07-February-13			Bond Future	8.27	90.1766	8.2662	90.1766	0.00
17/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	6433	6	6433	6	0.00
17/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1286	2	1286	2	0.00
17/10/2012	R213 On 02-May-13			Bond Future	8.34	87.7330	8.3360	87.7330	0.00
17/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2730	2	2730	2	0.00
17/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2761	2	2761	2	0.00
17/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2793	2	2793	2	0.00
17/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6909	8	6909	8	0.00
17/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6967	8	6967	8	0.00
17/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7026	8	7026	8	0.00
17/10/2012	R214 On 01-November-12			Bond Future	8.42	79.4976	8.4216	79.4976	1,714.00
17/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
17/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3799	5	3799	5	0.00
17/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3895	5	3895	5	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
17/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3991	5	3991	5	0.00