



# 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
18/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	2025 On 01-November-12			Bond Future	111.40	111.4052	111.4041	111.4052	6,017.00
18/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11414	11	11414	11	0.00
18/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11404	11	11404	11	0.00
18/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11394	11	11394	11	0.00
18/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2038 On 01-November-12			Bond Future	107.26	107.2632	107.2647	107.2632	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
18/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8275	8	8275	8	0.00
18/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8255	8	8255	8	0.00
18/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8265	8	8265	8	0.00
18/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2050 On 01-November-12			Bond Future	114.11	116.1492	114.1134	116.1492	0.00
18/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	10123	12	10123	12	0.00
18/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	10113	12	10113	12	0.00
18/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	10103	12	10103	12	0.00
18/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	AL7T On 01-November-12			Index Future	474.05	473.7840	474.0500	473.7840	12.00
18/10/2012	AL7T On 07-February-13			Index Future	480.85	480.5830	480.8540	480.5830	0.00
18/10/2012	ALBI On 01-November-12			Index Future	422.53	422.1420	422.5290	422.1420	893.00
18/10/2012	ALBI On 07-February-13			Index Future	428.59	428.2000	428.5930	428.2000	118.00
18/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	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
18/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2012	EL28 On 01-November-12			Bond Future	109.71	110.7019	109.7078	110.7019	0.00
18/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3718	5	3718	5	0.00
18/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3708	5	3708	5	0.00
18/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3698	5	3698	5	0.00
18/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 01-November-12			Bond Future	8.95	87.1284	8.9495	87.1284	303.00
18/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2060	2	2060	2	0.00
18/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 07-February-13			Bond Future	9.05	88.3490	9.0548	88.3490	0.00
18/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
18/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4220	5	4220	5	0.00
18/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4309	5	4309	5	0.00
18/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4398	5	4398	5	0.00
18/10/2012	GOVI On 01-November-12			GOVI	422.90	422.6210	422.8990	422.6210	310.00
18/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	189390	19	189390	19	0.00
18/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
18/10/2012	GOVI On 07-February-13			GOVI	428.97	428.6860	428.9680	428.6860	36.00
18/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
18/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
18/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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18/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	40420	4	40420	4	0.00
18/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	40320	4	40320	4	0.00
18/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	40220	4	40220	4	0.00
18/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2012	IGOV On 01-November-12			Index Future	190.64	190.6190	190.6380	190.6190	592.00
18/10/2012	IGOV On 07-February-13			Index Future	193.37	193.3550	193.3740	193.3550	14.00
18/10/2012	ILBI On 01-November-12			Index Future	516.11	516.1050	516.1050	516.1050	0.00
18/10/2012	ILBI On 07-February-13			Index Future	523.36	523.3580	523.3580	523.3580	169.00
18/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	0.00
18/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.89	95.1100	4.8900	95.1100	840.00
18/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.85	95.1300	4.8500	95.1300	0.00
18/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.79	95.2200	4.7900	95.2200	0.00
18/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.78	95.2300	4.7800	95.2300	1,000.00
18/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.77	4.7700	4.7700	4.7700	0.00
18/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.78	95.2300	4.7800	95.2300	500.00
18/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.85	95.1700	4.8500	95.1700	1,700.00
18/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.96	95.0600	4.9600	95.0600	1,500.00
18/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.09	94.9200	5.0900	94.9200	800.00
18/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.23	94.7800	5.2300	94.7800	800.00
18/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.38	94.6300	5.3800	94.6300	0.00
18/10/2012	R023 On 01-November-12			Bond Future	7.09	106.0731	7.0950	106.0731	1,049.00
18/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	336	0	336	0	0.00
18/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	261	0	261	0	0.00
18/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	411	0	411	0	0.00
18/10/2012	R023 On 07-February-13			Bond Future	7.17	107.5591	7.1685	107.5591	0.00

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18/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	791	1	791	1	0.00
18/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	865	1	865	1	0.00
18/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	938	1	938	1	0.00
18/10/2012	R023 On 02-May-13			Bond Future	7.23	104.9473	7.2295	104.9473	0.00
18/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1286	1	1286	1	0.00
18/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1214	1	1214	1	0.00
18/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1358	1	1358	1	0.00
18/10/2012	R157 On 01-November-12			Bond Future	5.39	123.2395	5.3927	123.2395	14,529.00
18/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1143	1	1143	1	5,630.00
18/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2473	3	2473	3	0.00
18/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	5	0	5	0	0.00
18/10/2012	R157 On 07-February-13			Bond Future	5.42	124.9660	5.4157	124.9660	100.00
18/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2330	2	2330	2	0.00
18/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	52	0	52	0	0.00
18/10/2012	R157 On 02-May-13			Bond Future	5.43	119.6762	5.4283	119.6762	0.00
18/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	624	1	624	1	0.00
18/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	636	1	636	1	0.00
18/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	647	1	647	1	0.00
18/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	813	1	813	1	0.00
18/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	826	1	826	1	0.00
18/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	839	1	839	1	0.00
18/10/2012	R186 On 01-November-12			Bond Future	7.58	128.7234	7.5809	128.7234	35,851.00
18/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2782	3	2782	3	1,858.00
18/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	4259	4	4259	4	0.00
18/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	8780	9	8780	9	0.00
18/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	11628	11	11628	11	0.00
18/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00

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18/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	3	0	3	0	0.00
18/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	144	0	144	0	0.00
18/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	411	1	411	1	0.00
18/10/2012	R186 On 07-February-13			Bond Future	7.66	125.2369	7.6597	125.2369	1,650.00
18/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7709	8	7709	8	0.00
18/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8763	9	8763	9	0.00
18/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2994	0	2994	0	0.00
18/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	4191	4	4191	4	1,000.00
18/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5623	5	5623	5	0.00
18/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	2029	2	2029	2	670.00
18/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1294	1	1294	1	10,300.00
18/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8029	8	8029	8	0.00
18/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6153	6	6153	6	0.00
18/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2339	2	2339	2	150.00
18/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3308	3	3308	3	0.00
18/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	4579	0	4579	0	0.00
18/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1142	1	1142	1	0.00
18/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1447	2	1447	2	2,000.00
18/10/2012	R186 On 02-May-13			Bond Future	7.73	126.7520	7.7297	126.7520	0.00
18/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3432	3	3432	3	0.00
18/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3471	3	3471	3	0.00
18/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3393	3	3393	3	0.00
18/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6733	7	6733	7	0.00
18/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6611	7	6611	7	0.00
18/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6672	7	6672	7	0.00
18/10/2012	R186 On 07-November-13			Bond Future	7.91	124.7256	7.9112	124.7256	0.00
18/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	8153	8	8153	8	0.00
18/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	8203	8	8203	8	0.00
18/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	11393	11	11393	11	0.00
18/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	8102	8	8102	8	0.00
18/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6019	6	6019	6	0.00
18/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	3995	4	3995	4	14.00
18/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	5940	6	5940	6	0.00
18/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	5979	6	5979	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
18/10/2012	R189 On 01-November-12			Bond Future	213.35	213.3566	213.3513	213.3566	0.00
18/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5649	6	5649	6	0.00
18/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5659	6	5659	6	0.00
18/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5639	6	5639	6	0.00
18/10/2012	R197 On 01-November-12			Bond Future	279.76	279.7645	279.7623	279.7645	6,288.00
18/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	12772	13	12772	13	0.00
18/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12762	13	12762	13	0.00
18/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12752	13	12752	13	0.00
18/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R201 On 01-November-12			Bond Future	4.88	111.0975	4.8823	111.0975	1,560.00
18/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	489	1	489	1	0.00
18/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	14	0	14	0	0.00
18/10/2012	R201 On 07-February-13			Bond Future	4.82	108.2456	4.8248	108.2456	0.00
18/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	502	1	502	1	0.00
18/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	217	0	217	0	0.00
18/10/2012	R201 On 02-May-13			Bond Future	4.76	109.5552	4.7552	109.5552	0.00
18/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	47	0	47	0	0.00
18/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	51	0	51	0	0.00
18/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	49	0	49	0	0.00
18/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1193	1	1193	1	0.00
18/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1179	1	1179	1	0.00
18/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1207	1	1207	1	0.00
18/10/2012	R202 On 01-November-12			Bond Future	205.96	205.9597	205.9623	205.9597	50,731.00
18/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13972	14	13972	14	0.00
18/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13962	14	13962	14	0.00
18/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13952	14	13952	14	0.00
18/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R202 On 01-November-12	191.99	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
18/10/2012	R203 On 01-November-12			Bond Future	5.84	111.2762	5.8358	111.2762	4,688.00
18/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4467	4	4467	4	0.00
18/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R203 On 07-February-13			Bond Future	5.88	112.8351	5.8804	112.8351	11,950.00
18/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	533	1	533	1	10,000.00
18/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1672	2	1672	2	12,600.00
18/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3375	3	3375	3	0.00
18/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4430	4	4430	4	0.00
18/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	95	0	95	0	0.00
18/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	205	0	205	0	30,250.00
18/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	715	1	715	1	3,254.00
18/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1972	2	1972	2	0.00
18/10/2012	R203 On 02-May-13			Bond Future	5.92	110.0437	5.9163	110.0437	8.00
18/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1396	1	1396	1	0.00
18/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1376	1	1376	1	0.00
18/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1416	1	1416	1	0.00
18/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1442	1	1442	1	0.00
18/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1481	1	1481	1	0.00
18/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1461	1	1461	1	0.00
18/10/2012	R204 On 01-November-12			Bond Future	6.15	112.3413	6.1468	112.3413	5,818.00
18/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5535	6	5535	6	0.00
18/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R204 On 07-February-13			Bond Future	6.20	109.8848	6.1981	109.8848	3,000.00
18/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5543	6	5543	6	0.00
18/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	141	0	141	0	0.00
18/10/2012	R204 On 02-May-13			Bond Future	6.24	111.2142	6.2447	111.2142	0.00
18/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2125	2	2125	2	0.00
18/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2178	2	2178	2	0.00
18/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2152	2	2152	2	0.00
18/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1880	2	1880	2	0.00
18/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1858	2	1858	2	0.00
18/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1903	2	1903	2	0.00
18/10/2012	R206 On 01-November-12			Bond Future	5.01	105.2037	5.0104	105.2037	1,120.00
18/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	107	0	107	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
18/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	61	0	61	0	0.00
18/10/2012	R206 On 07-February-13			Bond Future	4.93	102.9125	4.9322	102.9125	0.00
18/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	158	0	158	0	0.00
18/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	314	0	314	0	0.00
18/10/2012	R206 On 02-May-13			Bond Future	4.82	104.1575	4.8227	104.1575	0.00
18/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	36	0	36	0	0.00
18/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	36	0	36	0	0.00
18/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	37	0	37	0	0.00
18/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1011	1	1011	1	0.00
18/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1017	1	1017	1	0.00
18/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1024	1	1024	1	0.00
18/10/2012	R207 On 01-November-12			Bond Future	6.47	106.6706	6.4678	106.6706	17,440.00
18/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6248	6	6248	6	0.00
18/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R207 On 07-February-13			Bond Future	6.53	104.5254	6.5271	104.5254	0.00
18/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6319	6	6319	6	0.00
18/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	171	0	171	0	0.00
18/10/2012	R207 On 02-May-13			Bond Future	6.58	105.7899	6.5828	105.7899	0.00
18/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1973	2	1973	2	0.00
18/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1999	2	1999	2	0.00
18/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2024	2	2024	2	0.00
18/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2697	3	2697	3	0.00
18/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2727	3	2727	3	0.00
18/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2757	3	2757	3	0.00
18/10/2012	R208 On 01-November-12			Bond Future	6.64	101.3203	6.6382	101.3203	11,904.00
18/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1378	1	1378	1	0.00
18/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6509	6	6509	6	0.00
18/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5325	5	5325	5	0.00
18/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	1	0	1	0	12,250.00
18/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	288	0	288	0	0.00
18/10/2012	R208 On 07-February-13			Bond Future	6.70	102.7396	6.6989	102.7396	3,000.00
18/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	485	0	485	0	12,250.00
18/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6702	7	6702	7	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
18/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12218	12	12218	12	0.00
18/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	12	0	12	0	0.00
18/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	264	0	264	0	0.00
18/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4940	5	4940	5	0.00
18/10/2012	R208 On 02-May-13			Bond Future	6.75	100.5897	6.7523	100.5897	0.00
18/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2330	2	2330	2	0.00
18/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2387	2	2387	2	0.00
18/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2358	2	2358	2	0.00
18/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2979	3	2979	3	0.00
18/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2947	3	2947	3	0.00
18/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3012	3	3012	3	0.00
18/10/2012	R209 On 01-November-12			Bond Future	8.35	78.8322	8.3507	78.8322	7,349.00
18/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	5175	5	5175	5	0.00
18/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	37	0	37	0	0.00
18/10/2012	R209 On 07-February-13			Bond Future	8.43	79.9365	8.4286	79.9365	0.00
18/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3789	4	3789	4	0.00
18/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4803	5	4803	5	0.00
18/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	6071	6	6071	6	0.00
18/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1068	1	1068	1	0.00
18/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1562	2	1562	2	14,000.00
18/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2136	2	2136	2	11,000.00
18/10/2012	R209 On 02-May-13			Bond Future	8.50	77.7620	8.4962	77.7620	0.00
18/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2777	3	2777	3	0.00
18/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2746	3	2746	3	0.00
18/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2715	3	2715	3	0.00
18/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7064	7	7064	7	0.00
18/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7005	7	7005	7	0.00
18/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	6947	7	6947	7	0.00
18/10/2012	R210 On 01-November-12			Bond Future	158.92	158.9183	158.9185	158.9183	3,414.00
18/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13929	14	13929	14	0.00
18/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13919	14	13919	14	0.00
18/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13909	14	13909	14	0.00
18/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R211 On 01-November-12			Bond Future	123.53	123.5349	123.5308	123.5349	703.00
18/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1541	2	1541	2	0.00
18/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1521	2	1521	2	0.00
18/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1531	2	1531	2	0.00
18/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R212 On 01-November-12			Bond Future	128.50	128.3910	128.4956	128.3910	5,084.00
18/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6506	6	6506	6	0.00
18/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6496	6	6496	6	0.00
18/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6486	6	6486	6	0.00
18/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
18/10/2012	R213 On 01-November-12			Bond Future	8.16	90.1558	8.1614	90.1558	6,762.00
18/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	125	0	125	0	140.00
18/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	5399	5	5399	5	0.00
18/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	32	0	32	0	0.00
18/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3795	4	3795	4	0.00
18/10/2012	R213 On 07-February-13			Bond Future	8.24	91.4188	8.2446	91.4188	0.00
18/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	6560	6	6560	6	0.00
18/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1230	1	1230	1	0.00
18/10/2012	R213 On 02-May-13			Bond Future	8.31	88.9905	8.3139	88.9905	0.00
18/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2790	3	2790	3	0.00
18/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2854	3	2854	3	0.00
18/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2822	3	2822	3	0.00
18/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6842	7	6842	7	0.00
18/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6784	7	6784	7	0.00
18/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	6900	7	6900	7	0.00
18/10/2012	R214 On 01-November-12			Bond Future	8.38	80.5773	8.3756	80.5773	1,714.00
18/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
18/10/2012	R214 On 01-November-12	8.01	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
18/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3389	4	3389	4	0.00
18/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3485	4	3485	4	0.00
18/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3582	4	3582	4	0.00