



# 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
19/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	2025 On 01-November-12			Bond Future	111.40	111.4041	111.4030	111.4041	3,967.00
19/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11413	11	11413	11	0.00
19/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11403	11	11403	11	0.00
19/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11393	11	11393	11	0.00
19/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
19/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
19/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
19/10/2012	2038 On 01-November-12			Bond Future	107.27	107.2647	107.2659	107.2647	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
19/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8276	8	8276	8	0.00
19/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8256	8	8256	8	0.00
19/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8266	8	8266	8	0.00
19/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
19/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
19/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
19/10/2012	2050 On 01-November-12			Bond Future	114.69	114.1134	114.6924	114.1134	0.00
19/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	10702	10	10702	10	0.00
19/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	10692	10	10692	10	0.00
19/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	10682	10	10682	10	0.00
19/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
19/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
19/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
19/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	AL7T On 01-November-12			Index Future	474.93	474.0500	474.9340	474.0500	12.00
19/10/2012	AL7T On 07-February-13			Index Future	481.75	480.8540	481.7500	480.8540	0.00
19/10/2012	ALBI On 01-November-12			Index Future	423.21	422.5290	423.2100	422.5290	893.00
19/10/2012	ALBI On 07-February-13			Index Future	429.28	428.5930	429.2840	428.5930	118.00
19/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	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
19/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2012	EL28 On 01-November-12			Bond Future	109.99	109.7078	109.9928	109.7078	0.00
19/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4003	4	4003	4	0.00
19/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3993	4	3993	4	0.00
19/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3983	4	3983	4	0.00
19/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
19/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
19/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
19/10/2012	ES33 On 01-November-12			Bond Future	8.92	87.4728	8.9183	87.4728	303.00
19/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2322	2	2322	2	0.00
19/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
19/10/2012	ES33 On 07-February-13			Bond Future	9.02	88.6984	9.0226	88.6984	0.00
19/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
19/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
19/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
19/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3955	4	3955	4	0.00
19/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4043	4	4043	4	0.00
19/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4132	4	4132	4	0.00
19/10/2012	GOVI On 01-November-12			GOVI	423.55	422.8990	423.5490	422.8990	310.00
19/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	195890	19	195890	19	0.00
19/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
19/10/2012	GOVI On 07-February-13			GOVI	429.63	428.9680	429.6270	428.9680	36.00
19/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
19/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
19/10/2012	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
19/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	33830	4	33830	4	0.00
19/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	33730	4	33730	4	0.00
19/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	33630	4	33630	4	0.00
19/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2012	IGOV On 01-November-12			Index Future	190.64	190.6380	190.6370	190.6380	592.00
19/10/2012	IGOV On 07-February-13			Index Future	193.37	193.3740	193.3730	193.3740	14.00
19/10/2012	ILBI On 01-November-12			Index Future	516.26	516.1050	516.2550	516.1050	0.00
19/10/2012	ILBI On 07-February-13			Index Future	523.51	523.3580	523.5120	523.3580	169.00
19/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	0.00
19/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.90	95.1100	4.9000	95.1100	840.00
19/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.86	95.1500	4.8600	95.1500	0.00
19/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.79	95.2100	4.7900	95.2100	0.00
19/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.77	95.2200	4.7700	95.2200	1,000.00
19/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.76	95.2300	4.7600	95.2300	0.00
19/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.77	95.2200	4.7700	95.2200	500.00
19/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.84	95.1500	4.8400	95.1500	1,700.00
19/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0400	4.9400	95.0400	1,500.00
19/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.07	94.9100	5.0700	94.9100	800.00
19/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.21	94.7700	5.2100	94.7700	800.00
19/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.35	94.6200	5.3500	94.6200	0.00
19/10/2012	R023 On 01-November-12			Bond Future	7.06	106.1533	7.0641	106.1533	1,049.00
19/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	105	0	105	0	0.00
19/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	31	0	31	0	0.00
19/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	180	0	180	0	0.00
19/10/2012	R023 On 07-February-13			Bond Future	7.14	107.6405	7.1363	107.6405	0.00

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19/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	558	1	558	1	0.00
19/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	631	1	631	1	0.00
19/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	704	1	704	1	0.00
19/10/2012	R023 On 02-May-13			Bond Future	7.20	105.0298	7.1963	105.0298	0.00
19/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1049	1	1049	1	0.00
19/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	977	1	977	1	0.00
19/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1121	1	1121	1	0.00
19/10/2012	R157 On 01-November-12			Bond Future	5.38	123.1197	5.3823	123.1197	14,529.00
19/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1172	1	1172	1	5,630.00
19/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2504	2	2504	2	0.00
19/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	3	0	3	0	0.00
19/10/2012	R157 On 07-February-13			Bond Future	5.40	124.8447	5.4040	124.8447	100.00
19/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2358	2	2358	2	0.00
19/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	49	0	49	0	0.00
19/10/2012	R157 On 02-May-13			Bond Future	5.42	119.5535	5.4153	119.5535	0.00
19/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	637	1	637	1	0.00
19/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	648	1	648	1	0.00
19/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	660	1	660	1	0.00
19/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	795	1	795	1	0.00
19/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	807	1	807	1	0.00
19/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	820	1	820	1	0.00
19/10/2012	R186 On 01-November-12			Bond Future	7.56	128.9836	7.5600	128.9836	36,851.00
19/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2915	3	2915	3	1,858.00
19/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	4433	4	4433	4	0.00
19/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	8989	9	8989	9	0.00
19/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	11838	12	11838	12	0.00
19/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00

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19/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	2	0	2	0	0.00
19/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	108	0	108	0	0.00
19/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	334	0	334	0	0.00
19/10/2012	R186 On 07-February-13			Bond Future	7.64	125.5009	7.6381	125.5009	1,350.00
19/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7858	8	7858	8	0.00
19/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8922	9	8922	9	0.00
19/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	3074	3	3074	3	500.00
19/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	4293	4	4293	4	1,000.00
19/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5747	6	5747	6	0.00
19/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	2088	2	2088	2	670.00
19/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1335	1	1335	1	10,300.00
19/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	7856	8	7856	8	0.00
19/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	5998	6	5998	6	0.00
19/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2249	2	2249	2	150.00
19/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3197	3	3197	3	0.00
19/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	4446	5	4446	5	0.00
19/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1087	1	1087	1	0.00
19/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1383	1	1383	1	2,000.00
19/10/2012	R186 On 02-May-13			Bond Future	7.71	127.0193	7.7074	127.0193	0.00
19/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3510	3	3510	3	0.00
19/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3550	3	3550	3	0.00
19/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3470	3	3470	3	0.00
19/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6594	7	6594	7	0.00
19/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6474	7	6474	7	0.00
19/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6534	7	6534	7	0.00
19/10/2012	R186 On 07-November-13			Bond Future	7.89	125.0005	7.8872	125.0005	0.00
19/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	8272	8	8272	8	0.00
19/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	8323	8	8323	8	0.00
19/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	11538	11	11538	11	0.00
19/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	8221	8	8221	8	0.00
19/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	5916	6	5916	6	0.00
19/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	3918	4	3918	4	14.00
19/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	5838	6	5838	6	0.00
19/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	5877	6	5877	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
19/10/2012	R189 On	01-November-12			Bond Future	213.35	213.3513	213.3460	213.3513	0.00
19/10/2012	R189 On	01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R189 On	01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R189 On	01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R189 On	01-November-12	219.00	Put	Bond Future	5654	6	5654	6	0.00
19/10/2012	R189 On	01-November-12	219.01	Put	Bond Future	5664	6	5664	6	0.00
19/10/2012	R189 On	01-November-12	218.99	Put	Bond Future	5644	6	5644	6	0.00
19/10/2012	R197 On	01-November-12			Bond Future	279.76	279.7623	279.7601	279.7623	1,988.00
19/10/2012	R197 On	01-November-12	266.99	Call	Bond Future	12770	13	12770	13	0.00
19/10/2012	R197 On	01-November-12	267.00	Call	Bond Future	12760	13	12760	13	0.00
19/10/2012	R197 On	01-November-12	267.01	Call	Bond Future	12750	13	12750	13	0.00
19/10/2012	R197 On	01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R197 On	01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R197 On	01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R201 On	01-November-12			Bond Future	4.89	111.0001	4.8880	111.0001	1,560.00
19/10/2012	R201 On	01-November-12	5.11	Call	Bond Future	476	0	476	0	0.00
19/10/2012	R201 On	01-November-12	5.11	Put	Bond Future	13	0	13	0	0.00
19/10/2012	R201 On	07-February-13			Bond Future	4.83	108.1470	4.8312	108.1470	0.00
19/10/2012	R201 On	07-February-13	4.98	Call	Bond Future	493	1	493	1	0.00
19/10/2012	R201 On	07-February-13	4.98	Put	Bond Future	220	0	220	0	0.00
19/10/2012	R201 On	02-May-13			Bond Future	4.76	109.4555	4.7626	109.4555	0.00
19/10/2012	R201 On	02-May-13	4.04	Call	Bond Future	46	0	46	0	0.00
19/10/2012	R201 On	02-May-13	4.06	Call	Bond Future	49	0	49	0	0.00
19/10/2012	R201 On	02-May-13	4.05	Call	Bond Future	47	0	47	0	0.00
19/10/2012	R201 On	02-May-13	4.05	Put	Bond Future	1203	1	1203	1	0.00
19/10/2012	R201 On	02-May-13	4.06	Put	Bond Future	1189	1	1189	1	0.00
19/10/2012	R201 On	02-May-13	4.04	Put	Bond Future	1218	1	1218	1	0.00
19/10/2012	R202 On	01-November-12			Bond Future	205.96	205.9623	205.9649	205.9623	50,601.00
19/10/2012	R202 On	01-November-12	191.99	Call	Bond Future	13975	14	13975	14	0.00
19/10/2012	R202 On	01-November-12	192.00	Call	Bond Future	13965	14	13965	14	0.00
19/10/2012	R202 On	01-November-12	192.01	Call	Bond Future	13955	14	13955	14	0.00
19/10/2012	R202 On	01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R202 On	01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
19/10/2012	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
19/10/2012	R203 On 01-November-12			Bond Future	5.81	111.2557	5.8051	111.2557	4,688.00
19/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4603	4	4603	4	0.00
19/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R203 On 07-February-13			Bond Future	5.85	112.8144	5.8475	112.8144	11,950.00
19/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	572	1	572	1	10,000.00
19/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1757	2	1757	2	12,600.00
19/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3493	3	3493	3	0.00
19/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4557	4	4557	4	0.00
19/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	84	0	84	0	0.00
19/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	185	0	185	0	30,250.00
19/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	661	1	661	1	3,254.00
19/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1873	2	1873	2	0.00
19/10/2012	R203 On 02-May-13			Bond Future	5.88	110.0228	5.8814	110.0228	8.00
19/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1463	1	1463	1	0.00
19/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1443	1	1443	1	0.00
19/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1484	1	1484	1	0.00
19/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1370	1	1370	1	0.00
19/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1408	1	1408	1	0.00
19/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1389	1	1389	1	0.00
19/10/2012	R204 On 01-November-12			Bond Future	6.11	112.3439	6.1060	112.3439	5,818.00
19/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5752	6	5752	6	0.00
19/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R204 On 07-February-13			Bond Future	6.15	109.8875	6.1550	109.8875	3,000.00
19/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5745	6	5745	6	0.00
19/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	122	0	122	0	0.00
19/10/2012	R204 On 02-May-13			Bond Future	6.20	111.2170	6.1993	111.2170	0.00
19/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2240	2	2240	2	0.00
19/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2294	2	2294	2	0.00
19/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2267	2	2267	2	0.00
19/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1772	2	1772	2	0.00
19/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1751	2	1751	2	0.00
19/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1794	2	1794	2	0.00
19/10/2012	R206 On 01-November-12			Bond Future	5.00	105.1545	5.0008	105.1545	1,120.00
19/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	111	0	111	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
19/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	54	0	54	0	0.00
19/10/2012	R206 On 07-February-13			Bond Future	4.92	102.8628	4.9195	102.8628	0.00
19/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	161	0	161	0	0.00
19/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	306	0	306	0	0.00
19/10/2012	R206 On 02-May-13			Bond Future	4.81	104.1072	4.8055	104.1072	0.00
19/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	37	0	37	0	0.00
19/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	37	0	37	0	0.00
19/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	38	0	38	0	0.00
19/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1000	1	1000	1	0.00
19/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1007	1	1007	1	0.00
19/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1013	1	1013	1	0.00
19/10/2012	R207 On 01-November-12			Bond Future	6.43	106.6739	6.4270	106.6739	15,990.00
19/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6486	6	6486	6	0.00
19/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R207 On 07-February-13			Bond Future	6.48	104.5289	6.4842	104.5289	0.00
19/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6540	6	6540	6	0.00
19/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	149	0	149	0	0.00
19/10/2012	R207 On 02-May-13			Bond Future	6.54	105.7935	6.5380	105.7935	0.00
19/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	2082	2	2082	2	0.00
19/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	2108	2	2108	2	0.00
19/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2134	2	2134	2	0.00
19/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2562	3	2562	3	0.00
19/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2591	3	2591	3	0.00
19/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2620	3	2620	3	0.00
19/10/2012	R208 On 01-November-12			Bond Future	6.61	101.3883	6.6125	101.3883	11,904.00
19/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1482	1	1482	1	0.00
19/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6673	7	6673	7	0.00
19/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5489	5	5489	5	0.00
19/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
19/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	227	0	227	0	0.00
19/10/2012	R208 On 07-February-13			Bond Future	6.67	102.8088	6.6721	102.8088	3,000.00
19/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	511	0	511	0	12,250.00
19/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6848	7	6848	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
19/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12384	12	12384	12	0.00
19/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	11	0	11	0	0.00
19/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	243	0	243	0	0.00
19/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4799	5	4799	5	0.00
19/10/2012	R208 On 02-May-13			Bond Future	6.72	100.6597	6.7243	100.6597	0.00
19/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2404	2	2404	2	0.00
19/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2462	2	2462	2	0.00
19/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2433	2	2433	2	0.00
19/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2885	3	2885	3	0.00
19/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2853	3	2853	3	0.00
19/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	2917	3	2917	3	0.00
19/10/2012	R209 On 01-November-12			Bond Future	8.32	79.1780	8.3199	79.1780	11,549.00
19/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	5424	5	5424	5	0.00
19/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	24	0	24	0	0.00
19/10/2012	R209 On 07-February-13			Bond Future	8.40	80.2873	8.3968	80.2873	0.00
19/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3940	4	3940	4	0.00
19/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4976	5	4976	5	0.00
19/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	6267	6	6267	6	0.00
19/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	998	1	998	1	0.00
19/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1469	2	1469	2	14,000.00
19/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2021	2	2021	2	11,000.00
19/10/2012	R209 On 02-May-13			Bond Future	8.46	78.1170	8.4636	78.1170	0.00
19/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2871	3	2871	3	0.00
19/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2839	3	2839	3	0.00
19/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2807	3	2807	3	0.00
19/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	6887	7	6887	7	0.00
19/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	6829	7	6829	7	0.00
19/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	6771	7	6771	7	0.00
19/10/2012	R210 On 01-November-12			Bond Future	158.92	158.9185	158.9189	158.9185	3,414.00
19/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13929	14	13929	14	0.00
19/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13919	14	13919	14	0.00
19/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13909	14	13909	14	0.00
19/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00

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19/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R211 On 01-November-12			Bond Future	123.53	123.5308	123.5268	123.5308	703.00
19/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1537	2	1537	2	0.00
19/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1517	2	1517	2	0.00
19/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1527	2	1527	2	0.00
19/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R212 On 01-November-12			Bond Future	128.49	128.4956	128.4944	128.4956	5,084.00
19/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6504	7	6504	7	0.00
19/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6494	6	6494	6	0.00
19/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6484	6	6484	6	0.00
19/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
19/10/2012	R213 On 01-November-12			Bond Future	8.14	90.3367	8.1405	90.3367	6,762.00
19/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	125	0	125	0	140.00
19/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	5570	5	5570	5	0.00
19/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	21	0	21	0	0.00
19/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3614	4	3614	4	0.00
19/10/2012	R213 On 07-February-13			Bond Future	8.22	91.6024	8.2230	91.6024	0.00
19/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	6689	7	6689	7	0.00
19/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1175	1	1175	1	0.00
19/10/2012	R213 On 02-May-13			Bond Future	8.29	89.1763	8.2917	89.1763	0.00
19/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2851	3	2851	3	0.00
19/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2916	3	2916	3	0.00
19/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2883	3	2883	3	0.00
19/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6717	7	6717	7	0.00
19/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6660	7	6660	7	0.00
19/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	6774	7	6774	7	0.00
19/10/2012	R214 On 01-November-12			Bond Future	8.35	80.9872	8.3498	80.9872	1,714.00
19/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
19/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00

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19/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3157	3	3157	3	0.00
19/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3253	3	3253	3	0.00
19/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3349	4	3349	4	0.00