



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
22/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	2025 On 01-November-12			Bond Future	111.40	111.4030	111.4019	111.4030	3,967.00
22/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11412	11	11412	11	0.00
22/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11402	11	11402	11	0.00
22/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11392	11	11392	11	0.00
22/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
22/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
22/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
22/10/2012	2038 On 01-November-12			Bond Future	107.68	107.2659	107.6825	107.2659	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
22/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8692	8	8692	8	0.00
22/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8672	8	8672	8	0.00
22/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8682	8	8682	8	0.00
22/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
22/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
22/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
22/10/2012	2050 On 01-November-12			Bond Future	114.69	114.6924	114.6939	114.6924	0.00
22/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	10704	11	10704	11	0.00
22/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	10694	11	10694	11	0.00
22/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	10684	11	10684	11	0.00
22/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
22/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
22/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
22/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	AL7T On 01-November-12			Index Future	475.02	474.9340	475.0170	474.9340	12.00
22/10/2012	AL7T On 07-February-13			Index Future	481.84	481.7500	481.8350	481.7500	0.00
22/10/2012	ALBI On 01-November-12			Index Future	423.12	423.2100	423.1220	423.2100	813.00
22/10/2012	ALBI On 07-February-13			Index Future	429.20	429.2840	429.1950	429.2840	198.00
22/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	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
22/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2012	EL28 On 01-November-12			Bond Future	109.99	109.9928	109.9942	109.9928	0.00
22/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	4004	4	4004	4	0.00
22/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3994	4	3994	4	0.00
22/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3984	4	3984	4	0.00
22/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
22/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
22/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
22/10/2012	ES33 On 01-November-12			Bond Future	8.94	87.7346	8.9374	87.7346	303.00
22/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	2162	2	2162	2	0.00
22/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
22/10/2012	ES33 On 07-February-13			Bond Future	9.04	88.9640	9.0423	88.9640	0.00
22/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
22/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
22/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
22/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4117	4	4117	4	0.00
22/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4206	4	4206	4	0.00
22/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4294	4	4294	4	0.00
22/10/2012	GOVI On 01-November-12			GOVI	423.49	423.5490	423.4900	423.5490	310.00
22/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	195300	20	195300	20	0.00
22/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
22/10/2012	GOVI On 07-February-13			GOVI	429.57	429.6270	429.5680	429.6270	36.00
22/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
22/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
22/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00

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22/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	34320	3	34320	3	0.00
22/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	34420	3	34420	3	0.00
22/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	34220	3	34220	3	0.00
22/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/10/2012	IGOV On 01-November-12			Index Future	190.46	190.6370	190.4600	190.6370	569.00
22/10/2012	IGOV On 07-February-13			Index Future	193.19	193.3730	193.1940	193.3730	37.00
22/10/2012	ILBI On 01-November-12			Index Future	516.29	516.2550	516.2900	516.2550	0.00
22/10/2012	ILBI On 07-February-13			Index Future	523.55	523.5120	523.5480	523.5120	169.00
22/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
22/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.05	94.9600	5.0500	94.9600	0.00
22/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.92	95.1000	4.9200	95.1000	840.00
22/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.87	95.1400	4.8700	95.1400	0.00
22/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.79	95.2100	4.7900	95.2100	0.00
22/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.78	95.2300	4.7800	95.2300	1,000.00
22/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.77	95.2400	4.7700	95.2400	0.00
22/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.77	95.2300	4.7700	95.2300	500.00
22/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.84	95.1600	4.8400	95.1600	1,700.00
22/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	1,500.00
22/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	800.00
22/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	800.00
22/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	0.00
22/10/2012	R023 On 01-November-12			Bond Future	7.06	106.3836	7.0634	106.3836	1,049.00
22/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	100	0	100	0	0.00
22/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	25	0	25	0	0.00
22/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	175	0	175	0	0.00
22/10/2012	R023 On 07-February-13			Bond Future	7.14	107.8742	7.1356	107.8742	0.00

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22/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	552	1	552	1	0.00
22/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	626	1	626	1	0.00
22/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	699	1	699	1	0.00
22/10/2012	R023 On 02-May-13			Bond Future	7.20	105.2664	7.1955	105.2664	0.00
22/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1044	1	1044	1	0.00
22/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	971	1	971	1	0.00
22/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1116	1	1116	1	0.00
22/10/2012	R157 On 01-November-12			Bond Future	5.39	123.1503	5.3872	123.1503	14,529.00
22/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1156	1	1156	1	5,630.00
22/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2489	3	2489	3	0.00
22/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	1	0	1	0	0.00
22/10/2012	R157 On 07-February-13			Bond Future	5.41	124.8758	5.4095	124.8758	100.00
22/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2342	2	2342	2	0.00
22/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	47	0	47	0	0.00
22/10/2012	R157 On 02-May-13			Bond Future	5.42	119.5851	5.4213	119.5851	0.00
22/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	625	1	625	1	0.00
22/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	636	1	636	1	0.00
22/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	648	1	648	1	0.00
22/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	797	1	797	1	0.00
22/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	809	1	809	1	0.00
22/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	822	1	822	1	0.00
22/10/2012	R186 On 01-November-12			Bond Future	7.57	129.1938	7.5743	129.1938	36,851.00
22/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2697	3	2697	3	1,858.00
22/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	4249	4	4249	4	0.00
22/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	8844	9	8844	9	0.00
22/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	11694	12	11694	12	0.00
22/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00

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22/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	68	0	68	0	0.00
22/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	260	0	260	0	0.00
22/10/2012	R186 On 07-February-13			Bond Future	7.65	125.7141	7.6529	125.7141	1,050.00
22/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7706	8	7706	8	0.00
22/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8768	9	8768	9	0.00
22/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2958	3	2958	3	575.00
22/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	4162	4	4162	4	1,000.00
22/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5603	6	5603	6	0.00
22/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1991	2	1991	2	670.00
22/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1259	1	1259	1	10,300.00
22/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	7926	8	7926	8	0.00
22/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6047	6	6047	6	0.00
22/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2252	2	2252	2	150.00
22/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3211	3	3211	3	0.00
22/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	4476	4	4476	4	0.00
22/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1079	1	1079	1	0.00
22/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1377	1	1377	1	2,000.00
22/10/2012	R186 On 02-May-13			Bond Future	7.72	127.2351	7.7226	127.2351	0.00
22/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3412	4	3412	4	0.00
22/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3451	4	3451	4	0.00
22/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3373	3	3373	3	0.00
22/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	6644	7	6644	7	0.00
22/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6523	6	6523	6	0.00
22/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	6583	7	6583	7	0.00
22/10/2012	R186 On 07-November-13			Bond Future	7.90	125.2226	7.9035	125.2226	0.00
22/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	8158	8	8158	8	0.00
22/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	8208	8	8208	8	0.00
22/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	11409	12	11409	12	0.00
22/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	8107	8	8107	8	0.00
22/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	5952	6	5952	6	0.00
22/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	3939	4	3939	4	14.00
22/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	5874	6	5874	6	0.00
22/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	5913	6	5913	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
22/10/2012	R189 On 01-November-12			Bond Future	213.34	213.3460	213.3407	213.3460	0.00
22/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5659	6	5659	6	0.00
22/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5669	6	5669	6	0.00
22/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5649	6	5649	6	0.00
22/10/2012	R197 On 01-November-12			Bond Future	278.78	279.7601	278.7759	279.7601	1,988.00
22/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	11786	13	11786	13	0.00
22/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	11776	13	11776	13	0.00
22/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	11766	13	11766	13	0.00
22/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R201 On 01-November-12			Bond Future	4.94	110.9883	4.9394	110.9883	1,560.00
22/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	372	0	372	0	0.00
22/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	16	0	16	0	0.00
22/10/2012	R201 On 07-February-13			Bond Future	4.89	108.1352	4.8906	108.1352	0.00
22/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	423	0	423	0	0.00
22/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	259	0	259	0	0.00
22/10/2012	R201 On 02-May-13			Bond Future	4.83	109.4435	4.8310	109.4435	0.00
22/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	34	0	34	0	0.00
22/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	37	0	37	0	0.00
22/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	36	0	36	0	0.00
22/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1301	1	1301	1	0.00
22/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1287	1	1287	1	0.00
22/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1316	1	1316	1	0.00
22/10/2012	R202 On 01-November-12			Bond Future	205.97	205.9649	205.9671	205.9649	50,601.00
22/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	13977	14	13977	14	0.00
22/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	13967	14	13967	14	0.00
22/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	13957	14	13957	14	0.00
22/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
22/10/2012	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
22/10/2012	R203 On 01-November-12			Bond Future	5.81	111.3917	5.8097	111.3917	4,688.00
22/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4583	5	4583	5	0.00
22/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R203 On 07-February-13			Bond Future	5.85	112.9525	5.8525	112.9525	11,950.00
22/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	552	1	552	1	10,000.00
22/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1729	2	1729	2	12,600.00
22/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3466	3	3466	3	0.00
22/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4532	5	4532	5	0.00
22/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	80	0	80	0	0.00
22/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	179	0	179	0	30,250.00
22/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	654	1	654	1	3,254.00
22/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1873	2	1873	2	0.00
22/10/2012	R203 On 02-May-13			Bond Future	5.89	110.1626	5.8866	110.1626	8.00
22/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1441	1	1441	1	0.00
22/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1421	1	1421	1	0.00
22/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1462	1	1462	1	0.00
22/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1369	1	1369	1	0.00
22/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1407	1	1407	1	0.00
22/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1388	1	1388	1	0.00
22/10/2012	R204 On 01-November-12			Bond Future	6.10	112.5613	6.1005	112.5613	5,818.00
22/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5782	6	5782	6	0.00
22/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R204 On 07-February-13			Bond Future	6.15	110.1081	6.1491	110.1081	3,000.00
22/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5766	6	5766	6	0.00
22/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	113	0	113	0	0.00
22/10/2012	R204 On 02-May-13			Bond Future	6.19	111.4403	6.1932	111.4403	0.00
22/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2241	2	2241	2	0.00
22/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2296	2	2296	2	0.00
22/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2268	2	2268	2	0.00
22/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1743	2	1743	2	0.00
22/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1722	2	1722	2	0.00
22/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1765	2	1765	2	0.00
22/10/2012	R206 On 01-November-12			Bond Future	5.01	105.1658	5.0118	105.1658	1,120.00
22/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	94	0	94	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
22/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	49	0	49	0	0.00
22/10/2012	R206 On 07-February-13			Bond Future	4.93	102.8743	4.9337	102.8743	0.00
22/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	153	0	153	0	0.00
22/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	311	0	311	0	0.00
22/10/2012	R206 On 02-May-13			Bond Future	4.82	104.1189	4.8245	104.1189	0.00
22/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	34	0	34	0	0.00
22/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	35	0	35	0	0.00
22/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	36	0	36	0	0.00
22/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1011	1	1011	1	0.00
22/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1017	1	1017	1	0.00
22/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1023	1	1023	1	0.00
22/10/2012	R207 On 01-November-12			Bond Future	6.43	106.9123	6.4315	106.9123	14,990.00
22/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6460	6	6460	6	0.00
22/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R207 On 07-February-13			Bond Future	6.49	104.7708	6.4889	104.7708	0.00
22/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6507	7	6507	7	0.00
22/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	143	0	143	0	0.00
22/10/2012	R207 On 02-May-13			Bond Future	6.54	106.0384	6.5429	106.0384	0.00
22/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	2051	2	2051	2	0.00
22/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	2077	2	2077	2	0.00
22/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2103	2	2103	2	0.00
22/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2558	3	2558	3	0.00
22/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2587	3	2587	3	0.00
22/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2616	3	2616	3	0.00
22/10/2012	R208 On 01-November-12			Bond Future	6.61	101.5528	6.6119	101.5528	11,904.00
22/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1424	1	1424	1	0.00
22/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6677	7	6677	7	0.00
22/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5492	5	5492	5	0.00
22/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
22/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	166	0	166	0	0.00
22/10/2012	R208 On 07-February-13			Bond Future	6.67	102.9757	6.6714	102.9757	3,000.00
22/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	494	1	494	1	12,250.00
22/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6839	7	6839	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
22/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12386	12	12386	12	0.00
22/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	10	0	10	0	0.00
22/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	230	0	230	0	0.00
22/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4778	5	4778	5	0.00
22/10/2012	R208 On 02-May-13			Bond Future	6.72	100.8287	6.7237	100.8287	0.00
22/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2385	2	2385	2	0.00
22/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2444	2	2444	2	0.00
22/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2415	2	2415	2	0.00
22/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2862	3	2862	3	0.00
22/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2831	3	2831	3	0.00
22/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	2894	3	2894	3	0.00
22/10/2012	R209 On 01-November-12			Bond Future	8.34	79.4404	8.3392	79.4404	11,549.00
22/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	5248	5	5248	5	0.00
22/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	11	0	11	0	0.00
22/10/2012	R209 On 07-February-13			Bond Future	8.42	80.5536	8.4167	80.5536	0.00
22/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3800	4	3800	4	0.00
22/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4825	5	4825	5	0.00
22/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	6107	6	6107	6	0.00
22/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1004	1	1004	1	0.00
22/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1484	1	1484	1	14,000.00
22/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2047	2	2047	2	11,000.00
22/10/2012	R209 On 02-May-13			Bond Future	8.48	78.3865	8.4839	78.3865	0.00
22/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2772	3	2772	3	0.00
22/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2741	3	2741	3	0.00
22/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2710	3	2710	3	0.00
22/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	6958	7	6958	7	0.00
22/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	6899	7	6899	7	0.00
22/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	6841	7	6841	7	0.00
22/10/2012	R210 On 01-November-12			Bond Future	158.92	158.9189	158.9193	158.9189	3,414.00
22/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13929	14	13929	14	0.00
22/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13919	14	13919	14	0.00
22/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13909	14	13909	14	0.00
22/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
22/10/2012	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
22/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R211 On 01-November-12			Bond Future	123.52	123.5268	123.5227	123.5268	703.00
22/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1533	2	1533	2	0.00
22/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1513	2	1513	2	0.00
22/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1523	2	1523	2	0.00
22/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R212 On 01-November-12			Bond Future	128.49	128.4944	128.4931	128.4944	5,084.00
22/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6503	7	6503	7	0.00
22/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6493	6	6493	6	0.00
22/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6483	6	6483	6	0.00
22/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
22/10/2012	R213 On 01-November-12			Bond Future	8.15	90.5180	8.1548	90.5180	6,762.00
22/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	65	0	65	0	140.00
22/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	5435	6	5435	6	0.00
22/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	10	0	10	0	0.00
22/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	3678	4	3678	4	0.00
22/10/2012	R213 On 07-February-13			Bond Future	8.24	91.7863	8.2377	91.7863	0.00
22/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	6559	7	6559	7	0.00
22/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1170	1	1170	1	0.00
22/10/2012	R213 On 02-May-13			Bond Future	8.31	89.3625	8.3068	89.3625	0.00
22/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2769	3	2769	3	0.00
22/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2833	3	2833	3	0.00
22/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2801	3	2801	3	0.00
22/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	6761	7	6761	7	0.00
22/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	6704	7	6704	7	0.00
22/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	6819	7	6819	7	0.00
22/10/2012	R214 On 01-November-12			Bond Future	8.37	81.2193	8.3691	81.2193	1,714.00
22/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
22/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
22/10/2012	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
22/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	3331	3	3331	3	0.00
22/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	3427	3	3427	3	0.00
22/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	3523	3	3523	3	0.00