



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
23/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	2025 On 01-November-12			Bond Future	111.40	111.4019	111.4009	111.4019	1,950.00
23/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11411	11	11411	11	0.00
23/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11401	11	11401	11	0.00
23/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11391	11	11391	11	0.00
23/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2038 On 01-November-12			Bond Future	107.68	107.6825	107.6837	107.6825	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
23/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	8694	9	8694	9	0.00
23/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	8674	9	8674	9	0.00
23/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	8684	9	8684	9	0.00
23/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2050 On 01-November-12			Bond Future	114.12	114.6939	114.1183	114.6939	0.00
23/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	10128	11	10128	11	0.00
23/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	10118	11	10118	11	0.00
23/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	10108	11	10108	11	0.00
23/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	AL7T On 01-November-12			Index Future	475.06	475.0170	475.0630	475.0170	0.00
23/10/2012	AL7T On 07-February-13			Index Future	481.88	481.8350	481.8830	481.8350	12.00
23/10/2012	ALBI On 01-November-12			Index Future	422.07	423.1220	422.0700	423.1220	813.00
23/10/2012	ALBI On 07-February-13			Index Future	428.13	429.1950	428.1290	429.1950	198.00
23/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	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
23/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2012	EL28 On 01-November-12			Bond Future	109.71	109.9942	109.7126	109.9942	0.00
23/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3723	4	3723	4	0.00
23/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3713	4	3713	4	0.00
23/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3703	4	3703	4	0.00
23/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 01-November-12			Bond Future	9.04	87.5745	9.0417	87.5745	303.00
23/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	1292	2	1292	2	0.00
23/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 07-February-13			Bond Future	9.15	88.8016	9.1502	88.8016	0.00
23/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
23/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4998	4	4998	4	0.00
23/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5087	4	5087	4	0.00
23/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5175	4	5175	4	0.00
23/10/2012	GOVI On 01-November-12			GOVI	422.60	423.4900	422.6010	423.4900	310.00
23/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	186410	20	186410	20	0.00
23/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
23/10/2012	GOVI On 07-February-13			GOVI	428.67	429.5680	428.6670	429.5680	36.00
23/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
23/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
23/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00

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23/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	43430	3	43430	3	0.00
23/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	43330	3	43330	3	0.00
23/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	43230	3	43230	3	0.00
23/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2012	IGOV On 01-November-12			Index Future	190.43	190.4600	190.4330	190.4600	138.00
23/10/2012	IGOV On 07-February-13			Index Future	193.17	193.1940	193.1660	193.1940	468.00
23/10/2012	ILBI On 01-November-12			Index Future	515.72	516.2900	515.7190	516.2900	0.00
23/10/2012	ILBI On 07-February-13			Index Future	522.97	523.5480	522.9700	523.5480	169.00
23/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
23/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.03	94.9500	5.0300	94.9500	0.00
23/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	4.92	95.0800	4.9200	95.0800	840.00
23/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.88	95.1300	4.8800	95.1300	0.00
23/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.82	95.2100	4.8200	95.2100	0.00
23/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.80	95.2200	4.8000	95.2200	1,000.00
23/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.79	95.2300	4.7900	95.2300	0.00
23/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.79	95.2300	4.7900	95.2300	500.00
23/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.87	95.1600	4.8700	95.1600	1,700.00
23/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.97	95.0600	4.9700	95.0600	1,500.00
23/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.10	94.9300	5.1000	94.9300	800.00
23/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.24	94.7900	5.2400	94.7900	800.00
23/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.39	94.6500	5.3900	94.6500	0.00
23/10/2012	R023 On 01-November-12			Bond Future	7.08	106.3889	7.0828	106.3889	1,049.00
23/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	245	0	245	0	0.00
23/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	170	0	170	0	0.00
23/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	320	0	320	0	0.00
23/10/2012	R023 On 07-February-13			Bond Future	7.16	107.8797	7.1557	107.8797	0.00

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23/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	699	1	699	1	0.00
23/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	772	1	772	1	0.00
23/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	846	1	846	1	0.00
23/10/2012	R023 On 02-May-13			Bond Future	7.22	105.2719	7.2163	105.2719	0.00
23/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1192	1	1192	1	0.00
23/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1120	1	1120	1	0.00
23/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1264	1	1264	1	0.00
23/10/2012	R157 On 01-November-12			Bond Future	5.39	123.1359	5.3870	123.1359	14,529.00
23/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	1156	1	1156	1	5,630.00
23/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2490	2	2490	2	0.00
23/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	1	0	1	0	0.00
23/10/2012	R157 On 07-February-13			Bond Future	5.41	124.8614	5.4092	124.8614	100.00
23/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2342	2	2342	2	0.00
23/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	46	0	46	0	0.00
23/10/2012	R157 On 02-May-13			Bond Future	5.42	119.5705	5.4210	119.5705	0.00
23/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	623	1	623	1	0.00
23/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	635	1	635	1	0.00
23/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	646	1	646	1	0.00
23/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	794	1	794	1	0.00
23/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	807	1	807	1	0.00
23/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	820	1	820	1	0.00
23/10/2012	R186 On 01-November-12			Bond Future	7.65	129.0498	7.6539	129.0498	36,851.00
23/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	2031	3	2031	3	1,858.00
23/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	3491	4	3491	4	0.00
23/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	8047	9	8047	9	0.00
23/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10897	12	10897	12	0.00
23/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00

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23/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	1	0	1	0	0.00
23/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	107	0	107	0	0.00
23/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	390	0	390	0	0.00
23/10/2012	R186 On 07-February-13			Bond Future	7.74	125.5684	7.7353	125.5684	1,050.00
23/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	7086	8	7086	8	0.00
23/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	8114	9	8114	9	0.00
23/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2593	3	2593	3	727.00
23/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3710	4	3710	4	1,000.00
23/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	5071	6	5071	6	0.00
23/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1713	2	1713	2	670.00
23/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	1060	1	1060	1	10,300.00
23/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	8535	8	8535	8	0.00
23/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	6576	6	6576	6	0.00
23/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2527	2	2527	2	150.00
23/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3567	3	3567	3	0.00
23/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	4919	4	4919	4	0.00
23/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1233	1	1233	1	0.00
23/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1564	1	1564	1	2,000.00
23/10/2012	R186 On 02-May-13			Bond Future	7.81	127.0876	7.8076	127.0876	0.00
23/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	3071	3	3071	3	0.00
23/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	3108	3	3108	3	0.00
23/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	3035	3	3035	3	0.00
23/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7124	7	7124	7	0.00
23/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	6997	7	6997	7	0.00
23/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7060	7	7060	7	0.00
23/10/2012	R186 On 07-November-13			Bond Future	7.99	125.0718	7.9948	125.0718	0.00
23/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	7671	8	7671	8	0.00
23/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	7720	8	7720	8	0.00
23/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	10829	11	10829	11	0.00
23/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	7622	8	7622	8	0.00
23/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6306	6	6306	6	0.00
23/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4198	4	4198	4	14.00
23/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	6224	6	6224	6	0.00
23/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	6265	6	6265	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
23/10/2012	R189 On	01-November-12			Bond Future	213.34	213.3407	213.3354	213.3407	0.00
23/10/2012	R189 On	01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R189 On	01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R189 On	01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R189 On	01-November-12	219.00	Put	Bond Future	5665	6	5665	6	0.00
23/10/2012	R189 On	01-November-12	219.01	Put	Bond Future	5675	6	5675	6	0.00
23/10/2012	R189 On	01-November-12	218.99	Put	Bond Future	5655	6	5655	6	0.00
23/10/2012	R197 On	01-November-12			Bond Future	278.65	278.7759	278.6515	278.7759	1,988.00
23/10/2012	R197 On	01-November-12	266.99	Call	Bond Future	11662	12	11662	12	0.00
23/10/2012	R197 On	01-November-12	267.00	Call	Bond Future	11652	12	11652	12	0.00
23/10/2012	R197 On	01-November-12	267.01	Call	Bond Future	11642	12	11642	12	0.00
23/10/2012	R197 On	01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R197 On	01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R197 On	01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R201 On	01-November-12			Bond Future	4.94	110.8808	4.9449	110.8808	1,560.00
23/10/2012	R201 On	01-November-12	5.11	Call	Bond Future	359	0	359	0	0.00
23/10/2012	R201 On	01-November-12	5.11	Put	Bond Future	15	0	15	0	0.00
23/10/2012	R201 On	07-February-13			Bond Future	4.90	108.0264	4.8969	108.0264	0.00
23/10/2012	R201 On	07-February-13	4.98	Call	Bond Future	414	0	414	0	0.00
23/10/2012	R201 On	07-February-13	4.98	Put	Bond Future	262	0	262	0	0.00
23/10/2012	R201 On	02-May-13			Bond Future	4.84	109.3334	4.8383	109.3334	0.00
23/10/2012	R201 On	02-May-13	4.04	Call	Bond Future	33	0	33	0	0.00
23/10/2012	R201 On	02-May-13	4.06	Call	Bond Future	36	0	36	0	0.00
23/10/2012	R201 On	02-May-13	4.05	Call	Bond Future	34	0	34	0	0.00
23/10/2012	R201 On	02-May-13	4.05	Put	Bond Future	1312	1	1312	1	0.00
23/10/2012	R201 On	02-May-13	4.06	Put	Bond Future	1297	1	1297	1	0.00
23/10/2012	R201 On	02-May-13	4.04	Put	Bond Future	1327	1	1327	1	0.00
23/10/2012	R202 On	01-November-12			Bond Future	205.97	205.9671	205.9697	205.9671	50,601.00
23/10/2012	R202 On	01-November-12	191.99	Call	Bond Future	13980	14	13980	14	0.00
23/10/2012	R202 On	01-November-12	192.00	Call	Bond Future	13970	14	13970	14	0.00
23/10/2012	R202 On	01-November-12	192.01	Call	Bond Future	13960	14	13960	14	0.00
23/10/2012	R202 On	01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R202 On	01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	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
23/10/2012	R203 On 01-November-12			Bond Future	5.79	111.3711	5.7892	111.3711	4,688.00
23/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4674	5	4674	5	0.00
23/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R203 On 07-February-13			Bond Future	5.83	112.9317	5.8304	112.9317	11,950.00
23/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	577	1	577	1	10,000.00
23/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1786	2	1786	2	12,600.00
23/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3545	3	3545	3	0.00
23/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4618	5	4618	5	0.00
23/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	73	0	73	0	0.00
23/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	165	0	165	0	30,250.00
23/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	618	1	618	1	3,254.00
23/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1806	2	1806	2	0.00
23/10/2012	R203 On 02-May-13			Bond Future	5.86	110.1416	5.8632	110.1416	0.00
23/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1486	1	1486	1	0.00
23/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1465	1	1465	1	0.00
23/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1507	1	1507	1	0.00
23/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1320	1	1320	1	0.00
23/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1358	1	1358	1	0.00
23/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1339	1	1339	1	0.00
23/10/2012	R204 On 01-November-12			Bond Future	6.10	112.5906	6.0950	112.5906	5,818.00
23/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5811	6	5811	6	0.00
23/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R204 On 07-February-13			Bond Future	6.14	110.1380	6.1433	110.1380	3,000.00
23/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5791	6	5791	6	0.00
23/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	109	0	109	0	0.00
23/10/2012	R204 On 02-May-13			Bond Future	6.19	111.4706	6.1871	111.4706	0.00
23/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2252	2	2252	2	0.00
23/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2307	2	2307	2	0.00
23/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2280	2	2280	2	0.00
23/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1725	2	1725	2	0.00
23/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1703	2	1703	2	0.00
23/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1746	2	1746	2	0.00
23/10/2012	R206 On 01-November-12			Bond Future	5.01	105.1530	5.0124	105.1530	1,120.00
23/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	90	0	90	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
23/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	46	0	46	0	0.00
23/10/2012	R206 On 07-February-13			Bond Future	4.93	102.8614	4.9344	102.8614	0.00
23/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	152	0	152	0	0.00
23/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	311	0	311	0	0.00
23/10/2012	R206 On 02-May-13			Bond Future	4.83	104.1059	4.8254	104.1059	0.00
23/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	34	0	34	0	0.00
23/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	35	0	35	0	0.00
23/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	35	0	35	0	0.00
23/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1011	1	1011	1	0.00
23/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1017	1	1017	1	0.00
23/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1024	1	1024	1	0.00
23/10/2012	R207 On 01-November-12			Bond Future	6.43	106.8860	6.4259	106.8860	14,990.00
23/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6492	6	6492	6	0.00
23/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R207 On 07-February-13			Bond Future	6.48	104.7443	6.4830	104.7443	0.00
23/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6535	7	6535	7	0.00
23/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	138	0	138	0	0.00
23/10/2012	R207 On 02-May-13			Bond Future	6.54	106.0116	6.5368	106.0116	0.00
23/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	2061	2	2061	2	0.00
23/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	2087	2	2087	2	0.00
23/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	2113	2	2113	2	0.00
23/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2534	3	2534	3	0.00
23/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2563	3	2563	3	0.00
23/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2592	3	2592	3	0.00
23/10/2012	R208 On 01-November-12			Bond Future	6.61	101.5565	6.6113	101.5565	11,907.00
23/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1406	1	1406	1	0.00
23/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6681	7	6681	7	0.00
23/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5496	5	5496	5	0.00
23/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
23/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	144	0	144	0	0.00
23/10/2012	R208 On 07-February-13			Bond Future	6.67	102.9796	6.6708	102.9796	3,000.00
23/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	489	0	489	0	12,250.00
23/10/2012	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
23/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12390	12	12390	12	0.00
23/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	9	0	9	0	0.00
23/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	226	0	226	0	0.00
23/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	4769	5	4769	5	0.00
23/10/2012	R208 On 02-May-13			Bond Future	6.72	100.8326	6.7230	100.8326	0.00
23/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2380	2	2380	2	0.00
23/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2439	2	2439	2	0.00
23/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2410	2	2410	2	0.00
23/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	2853	3	2853	3	0.00
23/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	2822	3	2822	3	0.00
23/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	2885	3	2885	3	0.00
23/10/2012	R209 On 01-November-12			Bond Future	8.44	79.2762	8.4437	79.2762	11,549.00
23/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	4378	5	4378	5	0.00
23/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	22	0	22	0	0.00
23/10/2012	R209 On 07-February-13			Bond Future	8.52	80.3871	8.5243	80.3871	0.00
23/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	3260	4	3260	4	0.00
23/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	4211	5	4211	5	0.00
23/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	5420	6	5420	6	0.00
23/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1210	1	1210	1	0.00
23/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1763	1	1763	1	14,000.00
23/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2399	2	2399	2	11,000.00
23/10/2012	R209 On 02-May-13			Bond Future	8.59	78.2181	8.5944	78.2181	0.00
23/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2426	3	2426	3	0.00
23/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2398	3	2398	3	0.00
23/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2370	3	2370	3	0.00
23/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	7521	7	7521	7	0.00
23/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7460	7	7460	7	0.00
23/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7399	7	7399	7	0.00
23/10/2012	R210 On 01-November-12			Bond Future	158.41	158.9193	158.4083	158.9193	2,224.00
23/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13418	14	13418	14	0.00
23/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13408	14	13408	14	0.00
23/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13398	14	13398	14	0.00
23/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	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
23/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R211 On 01-November-12			Bond Future	123.52	123.5227	123.5186	123.5227	703.00
23/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1529	2	1529	2	0.00
23/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1509	2	1509	2	0.00
23/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1519	2	1519	2	0.00
23/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R212 On 01-November-12			Bond Future	128.49	128.4931	128.4919	128.4931	5,108.00
23/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	6502	7	6502	7	0.00
23/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	6492	6	6492	6	0.00
23/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	6482	6	6482	6	0.00
23/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
23/10/2012	R213 On 01-November-12			Bond Future	8.24	90.3944	8.2393	90.3944	6,762.00
23/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	22	0	22	0	140.00
23/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	4713	5	4713	5	0.00
23/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	16	0	16	0	0.00
23/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	4363	4	4363	4	0.00
23/10/2012	R213 On 07-February-13			Bond Future	8.32	91.6611	8.3249	91.6611	0.00
23/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5992	7	5992	7	0.00
23/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1341	1	1341	1	0.00
23/10/2012	R213 On 02-May-13			Bond Future	8.40	89.2358	8.3963	89.2358	0.00
23/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2481	3	2481	3	0.00
23/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2541	3	2541	3	0.00
23/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2511	3	2511	3	0.00
23/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7219	7	7219	7	0.00
23/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7159	7	7159	7	0.00
23/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7279	7	7279	7	0.00
23/10/2012	R214 On 01-November-12			Bond Future	8.47	81.0458	8.4737	81.0458	1,714.00
23/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
23/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00

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23/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	4259	3	4259	3	0.00
23/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	4355	3	4355	3	0.00
23/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	4452	4	4452	4	0.00