



# 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
25/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	2025 On 01-November-12			Bond Future	111.40	111.3977	111.3966	111.3977	1,950.00
25/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11407	11	11407	11	0.00
25/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11397	11	11397	11	0.00
25/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11387	11	11387	11	0.00
25/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2025 On 07-February-13			Bond Future	111.97	111.2600	111.9717	111.2600	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
25/10/2012	2025 On 07-February-13	110.99	Call	Bond Future	982	0	982	0	0.00
25/10/2012	2025 On 07-February-13	111.01	Call	Bond Future	962	0	962	0	0.00
25/10/2012	2025 On 07-February-13	111.00	Call	Bond Future	972	0	972	0	0.00
25/10/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2038 On 01-November-12			Bond Future	108.11	107.0660	108.1058	107.0660	0.00
25/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9116	8	9116	8	0.00
25/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9106	8	9106	8	0.00
25/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9096	8	9096	8	0.00
25/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2038 On 07-February-13			Bond Future	108.51	106.9400	108.5055	106.9400	0.00
25/10/2012	2038 On 07-February-13	105.99	Call	Bond Future	2515	0	2515	0	0.00
25/10/2012	2038 On 07-February-13	106.01	Call	Bond Future	2495	0	2495	0	0.00
25/10/2012	2038 On 07-February-13	106.00	Call	Bond Future	2505	0	2505	0	0.00
25/10/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2050 On 01-November-12			Bond Future	113.27	113.5502	113.2667	113.5502	0.00
25/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	9277	10	9277	10	0.00
25/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	9267	10	9267	10	0.00
25/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	9257	10	9257	10	0.00
25/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2050 On 07-February-13			Bond Future	113.61	113.4100	113.6131	113.4100	0.00
25/10/2012	2050 On 07-February-13	112.99	Call	Bond Future	623	0	623	0	0.00
25/10/2012	2050 On 07-February-13	113.01	Call	Bond Future	603	0	603	0	0.00
25/10/2012	2050 On 07-February-13	113.00	Call	Bond Future	613	0	613	0	0.00
25/10/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	2050 On 07-February-13	112.99	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
25/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	AL7T On 01-November-12			Index Future	473.43	474.5230	473.4280	474.5230	0.00
25/10/2012	AL7T On 07-February-13			Index Future	480.22	481.3350	480.2240	481.3350	12.00
25/10/2012	AL7T On 02-May-13			Index Future	486.29	487.0000	486.2940	487.0000	0.00
25/10/2012	ALBI On 01-November-12			Index Future	420.11	420.9670	420.1120	420.9670	636.00
25/10/2012	ALBI On 07-February-13			Index Future	426.14	427.0100	426.1440	427.0100	375.00
25/10/2012	ALBI On 02-May-13			Index Future	431.53	432.0000	431.5300	432.0000	0.00
25/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2012	EL28 On 01-November-12			Bond Future	109.30	109.4351	109.2959	109.4351	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
25/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3306	3	3306	3	0.00
25/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3296	3	3296	3	0.00
25/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3286	3	3286	3	0.00
25/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	EL28 On 07-February-13			Bond Future	113.03	113.0300	113.0300	113.0300	0.00
25/10/2012	EL28 On 07-February-13	112.99	Call	Bond Future	40	0	40	0	0.00
25/10/2012	EL28 On 07-February-13	113.01	Call	Bond Future	20	0	20	0	0.00
25/10/2012	EL28 On 07-February-13	113.00	Call	Bond Future	30	0	30	0	0.00
25/10/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	ES33 On 01-November-12			Bond Future	9.16	86.2367	9.1577	86.2367	0.00
25/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	342	1	342	1	0.00
25/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
25/10/2012	ES33 On 07-February-13			Bond Future	9.27	87.4456	9.2701	87.4456	303.00
25/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
25/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
25/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
25/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	6050	6	6050	6	0.00
25/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5961	5	5961	5	0.00
25/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	6139	6	6139	6	0.00
25/10/2012	GOVI On 01-November-12			GOVI	420.81	421.5560	420.8100	421.5560	310.00
25/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	168500	18	168500	18	0.00
25/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
25/10/2012	GOVI On 07-February-13			GOVI	426.85	427.6070	426.8510	427.6070	60.00
25/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
25/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
25/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
25/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	61590	5	61590	5	0.00
25/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	61490	5	61490	5	0.00
25/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	61390	5	61390	5	0.00
25/10/2012	GOVI On 02-May-13			GOVI	432.25	433.0000	432.2470	433.0000	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
25/10/2012	GOVI On 02-May-13	433.01	Call	GOVI	0	0	0	0	0.00
25/10/2012	GOVI On 02-May-13	433.00	Call	GOVI	0	0	0	0	0.00
25/10/2012	GOVI On 02-May-13	432.99	Call	GOVI	0	0	0	0	0.00
25/10/2012	GOVI On 02-May-13	432.99	Put	GOVI	7430	0	7430	0	0.00
25/10/2012	GOVI On 02-May-13	433.00	Put	GOVI	7530	0	7530	0	0.00
25/10/2012	GOVI On 02-May-13	433.01	Put	GOVI	7630	0	7630	0	0.00
25/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2012	IGOV On 01-November-12			Index Future	190.32	190.3500	190.3220	190.3500	138.00
25/10/2012	IGOV On 07-February-13			Index Future	193.05	193.0820	193.0540	193.0820	468.00
25/10/2012	IGOV On 02-May-13			Index Future	195.50	195.0000	195.4950	195.0000	0.00
25/10/2012	ILBI On 01-November-12			Index Future	516.19	515.3590	516.1930	515.3590	0.00
25/10/2012	ILBI On 07-February-13			Index Future	523.46	522.6080	523.4550	522.6080	169.00
25/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
25/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	0.00
25/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.01	95.0000	5.0100	95.0000	840.00
25/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.95	95.0300	4.9500	95.0300	0.00
25/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.92	95.0600	4.9200	95.0600	0.00
25/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.91	95.0700	4.9100	95.0700	1,000.00
25/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.90	95.0700	4.9000	95.0700	0.00
25/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.91	95.0600	4.9100	95.0600	500.00
25/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.98	95.0000	4.9800	95.0000	2,200.00
25/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.8900	5.1000	94.8900	1,500.00
25/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.23	94.7500	5.2300	94.7500	800.00
25/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.38	94.6000	5.3800	94.6000	800.00
25/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.54	94.4500	5.5400	94.4500	0.00
25/10/2012	OTH1 On 02-May-13			Index Future	427.04	428.0000	427.0370	428.0000	0.00
25/10/2012	R023 On 01-November-12			Bond Future	7.16	105.9985	7.1602	105.9985	1,059.00
25/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00

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25/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	745	0	745	0	0.00
25/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	820	0	820	0	0.00
25/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	895	1	895	1	0.00
25/10/2012	R023 On 07-February-13			Bond Future	7.24	107.4844	7.2362	107.4844	0.00
25/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1355	1	1355	1	0.00
25/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	1281	1	1281	1	0.00
25/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1428	1	1428	1	0.00
25/10/2012	R023 On 02-May-13			Bond Future	7.30	104.8720	7.2995	104.8720	0.00
25/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1709	1	1709	1	0.00
25/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1781	1	1781	1	0.00
25/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	1854	2	1854	2	0.00
25/10/2012	R023 On 01-August-13			Bond Future	7.30	7.3000	7.3000	7.3000	0.00
25/10/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 01-August-13	7.31	Call	Bond Future	69	0	69	0	0.00
25/10/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R023 On 01-August-13	7.29	Put	Bond Future	69	0	69	0	0.00
25/10/2012	R157 On 01-November-12			Bond Future	5.47	122.9443	5.4669	122.9443	13,628.00
25/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	921	1	921	1	5,630.00
25/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2254	2	2254	2	0.00
25/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	2	0	2	0	0.00
25/10/2012	R157 On 07-February-13			Bond Future	5.50	124.6678	5.4987	124.6678	1,001.00
25/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2120	2	2120	2	0.00
25/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	63	0	63	0	0.00
25/10/2012	R157 On 02-May-13			Bond Future	5.52	119.3747	5.5205	119.3747	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
25/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	518	1	518	1	0.00
25/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	539	1	539	1	0.00
25/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	528	1	528	1	0.00
25/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	942	1	942	1	0.00
25/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	928	1	928	1	0.00
25/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	957	1	957	1	0.00
25/10/2012	R157 On 07-November-13			Bond Future	5.66	5.6000	5.6589	5.6000	0.00
25/10/2012	R157 On 07-November-13	5.59	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R157 On 07-November-13	5.60	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R157 On 07-November-13	5.61	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R157 On 07-November-13	5.61	Put	Bond Future	92	0	92	0	0.00
25/10/2012	R157 On 07-November-13	5.60	Put	Bond Future	111	0	111	0	0.00
25/10/2012	R157 On 07-November-13	5.59	Put	Bond Future	130	0	130	0	0.00
25/10/2012	R186 On 01-November-12			Bond Future	7.74	127.7786	7.7359	127.7786	30,952.00
25/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	1354	2	1354	2	1,858.00
25/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2704	3	2704	3	0.00
25/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	7233	8	7233	8	0.00
25/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10083	10	10083	10	0.00
25/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00
25/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	133	0	133	0	0.00
25/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	527	0	527	0	0.00
25/10/2012	R186 On 07-February-13			Bond Future	7.82	124.2801	7.8202	124.2801	6,949.00
25/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6376	7	6376	7	0.00
25/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7367	8	7367	8	0.00
25/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2190	2	2190	2	575.00
25/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3206	3	3206	3	1,000.00
25/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4465	5	4465	5	0.00
25/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1412	2	1412	2	670.00
25/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	850	1	850	1	10,300.00
25/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	9149	9	9149	9	0.00
25/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	7100	7	7100	7	0.00
25/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2745	3	2745	3	150.00
25/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3887	4	3887	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	5339	5	5339	5	0.00
25/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1310	1	1310	1	0.00
25/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1679	2	1679	2	2,000.00
25/10/2012	R186 On 02-May-13			Bond Future	7.90	125.7839	7.8953	125.7839	0.00
25/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2831	3	2831	3	0.00
25/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2865	3	2865	3	0.00
25/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2797	3	2797	3	0.00
25/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7720	8	7720	8	0.00
25/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7588	7	7588	7	0.00
25/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7654	7	7654	7	0.00
25/10/2012	R186 On 07-November-13			Bond Future	8.09	123.7360	8.0887	123.7360	0.00
25/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	7183	7	7183	7	0.00
25/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	7230	7	7230	7	0.00
25/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	10244	10	10244	10	0.00
25/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	7135	7	7135	7	0.00
25/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6673	7	6673	7	0.00
25/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4467	4	4467	4	14.00
25/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	6588	6	6588	6	0.00
25/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	6631	6	6631	6	0.00
25/10/2012	R189 On 01-November-12			Bond Future	213.43	213.3194	213.4294	213.3194	0.00
25/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5571	6	5571	6	0.00
25/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5581	6	5581	6	0.00
25/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5561	6	5561	6	0.00
25/10/2012	R189 On 07-February-13			Bond Future	216.49	213.0000	216.4941	213.0000	0.00
25/10/2012	R189 On 07-February-13	212.99	Call	Bond Future	3504	0	3504	0	0.00
25/10/2012	R189 On 07-February-13	213.00	Call	Bond Future	3494	0	3494	0	0.00
25/10/2012	R189 On 07-February-13	213.01	Call	Bond Future	3484	0	3484	0	0.00
25/10/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R197 On 01-November-12			Bond Future	279.99	279.7488	279.9921	279.7488	449.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	13002	13	13002	13	0.00
25/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	12982	13	12982	13	0.00
25/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	12992	13	12992	13	0.00
25/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R197 On 07-February-13			Bond Future	278.70	279.0000	278.7044	279.0000	1,539.00
25/10/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R197 On 07-February-13	279.01	Put	Bond Future	306	0	306	0	0.00
25/10/2012	R197 On 07-February-13	279.00	Put	Bond Future	296	0	296	0	0.00
25/10/2012	R197 On 07-February-13	278.99	Put	Bond Future	286	0	286	0	0.00
25/10/2012	R201 On 01-November-12			Bond Future	5.02	110.7502	5.0174	110.7502	1,560.00
25/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	224	0	224	0	0.00
25/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	31	0	31	0	0.00
25/10/2012	R201 On 07-February-13			Bond Future	4.98	107.8945	4.9805	107.8945	0.00
25/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	338	0	338	0	0.00
25/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	339	0	339	0	0.00
25/10/2012	R201 On 02-May-13			Bond Future	4.93	109.2001	4.9346	109.2001	0.00
25/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	25	0	25	0	0.00
25/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	28	0	28	0	0.00
25/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	27	0	27	0	0.00
25/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1459	1	1459	1	0.00
25/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1444	1	1444	1	0.00
25/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1474	1	1474	1	0.00
25/10/2012	R201 On 07-November-13			Bond Future	4.86	4.8000	4.8603	4.8000	0.00
25/10/2012	R201 On 07-November-13	4.80	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R201 On 07-November-13	4.81	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R201 On 07-November-13	4.79	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R201 On 07-November-13	4.79	Put	Bond Future	77	0	77	0	0.00
25/10/2012	R201 On 07-November-13	4.81	Put	Bond Future	55	0	55	0	0.00
25/10/2012	R201 On 07-November-13	4.80	Put	Bond Future	66	0	66	0	0.00
25/10/2012	R202 On 01-November-12			Bond Future	207.59	205.9767	207.5924	205.9767	1,162.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	15602	14	15602	14	0.00
25/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	15582	14	15582	14	0.00
25/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	15592	14	15592	14	0.00
25/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R202 On 07-February-13			Bond Future	207.75	205.7300	207.7535	205.7300	49,439.00
25/10/2012	R202 On 07-February-13	204.99	Call	Bond Future	2764	0	2764	0	0.00
25/10/2012	R202 On 07-February-13	205.00	Call	Bond Future	2754	0	2754	0	0.00
25/10/2012	R202 On 07-February-13	205.01	Call	Bond Future	2744	0	2744	0	0.00
25/10/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R203 On 01-November-12			Bond Future	5.84	111.3113	5.8379	111.3113	4,613.00
25/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4458	5	4458	5	0.00
25/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R203 On 07-February-13			Bond Future	5.88	112.8717	5.8824	112.8717	11,950.00
25/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	493	1	493	1	10,000.00
25/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1626	2	1626	2	12,600.00
25/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3339	3	3339	3	0.00
25/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4399	4	4399	4	0.00
25/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	72	0	72	0	0.00
25/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	178	0	178	0	30,250.00
25/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	677	1	677	1	3,254.00
25/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1940	2	1940	2	0.00
25/10/2012	R203 On 02-May-13			Bond Future	5.92	110.0810	5.9184	110.0810	0.00
25/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1354	1	1354	1	0.00
25/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1334	1	1334	1	0.00
25/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1375	1	1375	1	0.00
25/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1408	1	1408	1	0.00
25/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1448	1	1448	1	0.00
25/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1428	1	1428	1	0.00
25/10/2012	R203 On 07-November-13			Bond Future	6.05	6.0000	6.0492	6.0000	0.00
25/10/2012	R203 On 07-November-13	6.00	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
25/10/2012	R203 On 07-November-13	6.01	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R203 On 07-November-13	5.99	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R203 On 07-November-13	5.99	Put	Bond Future	210	0	210	0	0.00
25/10/2012	R203 On 07-November-13	6.01	Put	Bond Future	139	0	139	0	0.00
25/10/2012	R203 On 07-November-13	6.00	Put	Bond Future	174	0	174	0	0.00
25/10/2012	R204 On 01-November-12			Bond Future	6.13	112.5200	6.1283	112.5200	5,818.00
25/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5633	6	5633	6	0.00
25/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R204 On 07-February-13			Bond Future	6.18	110.0670	6.1784	110.0670	3,000.00
25/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5606	6	5606	6	0.00
25/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	102	0	102	0	0.00
25/10/2012	R204 On 02-May-13			Bond Future	6.22	111.3989	6.2239	111.3989	0.00
25/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2120	2	2120	2	0.00
25/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2173	2	2173	2	0.00
25/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2147	2	2147	2	0.00
25/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1773	2	1773	2	0.00
25/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1751	2	1751	2	0.00
25/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1796	2	1796	2	0.00
25/10/2012	R204 On 07-November-13			Bond Future	6.37	6.3000	6.3658	6.3000	0.00
25/10/2012	R204 On 07-November-13	6.30	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R204 On 07-November-13	6.31	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R204 On 07-November-13	6.29	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R204 On 07-November-13	6.29	Put	Bond Future	341	0	341	0	0.00
25/10/2012	R204 On 07-November-13	6.31	Put	Bond Future	251	0	251	0	0.00
25/10/2012	R204 On 07-November-13	6.30	Put	Bond Future	296	0	296	0	0.00
25/10/2012	R206 On 01-November-12			Bond Future	5.08	105.0904	5.0813	105.0904	1,120.00
25/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	42	0	42	0	0.00
25/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	78	0	78	0	0.00
25/10/2012	R206 On 07-February-13			Bond Future	5.02	102.7985	5.0234	102.7985	0.00
25/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	121	0	121	0	0.00
25/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	360	0	360	0	0.00
25/10/2012	R206 On 02-May-13			Bond Future	4.94	104.0424	4.9449	104.0424	0.00
25/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	26	0	26	0	0.00
25/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	27	0	27	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
25/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	27	0	27	0	0.00
25/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1091	1	1091	1	0.00
25/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1085	1	1085	1	0.00
25/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1098	1	1098	1	0.00
25/10/2012	R206 On 07-November-13			Bond Future	4.45	4.3000	4.4473	4.3000	0.00
25/10/2012	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R206 On 07-November-13	4.29	Put	Bond Future	28	0	28	0	0.00
25/10/2012	R206 On 07-November-13	4.31	Put	Bond Future	25	0	25	0	0.00
25/10/2012	R206 On 07-November-13	4.30	Put	Bond Future	26	0	26	0	0.00
25/10/2012	R207 On 01-November-12			Bond Future	6.47	106.8399	6.4689	106.8399	7,500.00
25/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6241	6	6241	6	0.00
25/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R207 On 07-February-13			Bond Future	6.53	104.6981	6.5280	104.6981	0.00
25/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6280	6	6280	6	0.00
25/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	137	0	137	0	0.00
25/10/2012	R207 On 02-May-13			Bond Future	6.58	105.9650	6.5838	105.9650	0.00
25/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1928	2	1928	2	0.00
25/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1977	2	1977	2	0.00
25/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1952	2	1952	2	0.00
25/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2686	3	2686	3	0.00
25/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2656	3	2656	3	0.00
25/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2716	3	2716	3	0.00
25/10/2012	R207 On 07-November-13			Bond Future	6.74	6.7000	6.7413	6.7000	0.00
25/10/2012	R207 On 07-November-13	6.70	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R207 On 07-November-13	6.71	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R207 On 07-November-13	6.69	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R207 On 07-November-13	6.69	Put	Bond Future	260	0	260	0	0.00
25/10/2012	R207 On 07-November-13	6.71	Put	Bond Future	159	0	159	0	0.00
25/10/2012	R207 On 07-November-13	6.70	Put	Bond Future	209	0	209	0	0.00
25/10/2012	R208 On 01-November-12			Bond Future	6.67	101.4749	6.6692	101.4749	11,907.00
25/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	1065	1	1065	1	0.00
25/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6311	7	6311	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
25/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5126	5	5126	5	0.00
25/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
25/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	173	0	173	0	0.00
25/10/2012	R208 On 07-February-13			Bond Future	6.73	102.8974	6.7312	102.8974	3,000.00
25/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	401	0	401	0	12,250.00
25/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6463	7	6463	7	0.00
25/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	12014	12	12014	12	0.00
25/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	8	0	8	0	0.00
25/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	224	0	224	0	0.00
25/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5056	5	5056	5	0.00
25/10/2012	R208 On 02-May-13			Bond Future	6.79	100.7496	6.7857	100.7496	0.00
25/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2230	2	2230	2	0.00
25/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2284	2	2284	2	0.00
25/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2257	2	2257	2	0.00
25/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3079	3	3079	3	0.00
25/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3046	3	3046	3	0.00
25/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3113	3	3113	3	0.00
25/10/2012	R208 On 07-November-13			Bond Future	6.94	6.8000	6.9397	6.8000	0.00
25/10/2012	R208 On 07-November-13	6.79	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R208 On 07-November-13	6.80	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R208 On 07-November-13	6.81	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R208 On 07-November-13	6.81	Put	Bond Future	738	0	738	0	0.00
25/10/2012	R208 On 07-November-13	6.80	Put	Bond Future	795	0	795	0	0.00
25/10/2012	R208 On 07-November-13	6.79	Put	Bond Future	853	0	853	0	0.00
25/10/2012	R209 On 01-November-12			Bond Future	8.55	77.9164	8.5508	77.9164	6,819.00
25/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3499	4	3499	4	0.00
25/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	28	0	28	0	0.00
25/10/2012	R209 On 07-February-13			Bond Future	8.63	79.0086	8.6346	79.0086	4,810.00
25/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	2758	3	2758	3	0.00
25/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	4721	5	4721	5	0.00
25/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	3609	4	3609	4	0.00
25/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	2059	2	2059	2	14,000.00
25/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1408	1	1408	1	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
25/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2795	3	2795	3	11,000.00
25/10/2012	R209 On 02-May-13			Bond Future	8.71	76.8230	8.7075	76.8230	0.00
25/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2176	2	2176	2	0.00
25/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2125	2	2125	2	0.00
25/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2151	2	2151	2	0.00
25/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	8121	8	8121	8	0.00
25/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	8185	8	8185	8	0.00
25/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	8057	8	8057	8	0.00
25/10/2012	R209 On 07-November-13			Bond Future	8.89	8.8000	8.8895	8.8000	0.00
25/10/2012	R209 On 07-November-13	8.81	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R209 On 07-November-13	8.80	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R209 On 07-November-13	8.79	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R209 On 07-November-13	8.79	Put	Bond Future	771	0	771	0	0.00
25/10/2012	R209 On 07-November-13	8.80	Put	Bond Future	693	0	693	0	0.00
25/10/2012	R209 On 07-November-13	8.81	Put	Bond Future	615	0	615	0	0.00
25/10/2012	R210 On 01-November-12			Bond Future	158.72	158.1041	158.7161	158.1041	2,224.00
25/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13726	13	13726	13	0.00
25/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13716	13	13716	13	0.00
25/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13706	13	13706	13	0.00
25/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R210 On 07-February-13			Bond Future	161.00	157.9200	160.9954	157.9200	0.00
25/10/2012	R210 On 07-February-13	156.99	Call	Bond Future	4005	0	4005	0	0.00
25/10/2012	R210 On 07-February-13	157.01	Call	Bond Future	3985	0	3985	0	0.00
25/10/2012	R210 On 07-February-13	157.00	Call	Bond Future	3995	0	3995	0	0.00
25/10/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R211 On 01-November-12			Bond Future	123.80	123.6062	123.8022	123.6062	703.00
25/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1812	2	1812	2	0.00
25/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1802	2	1802	2	0.00
25/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1792	2	1792	2	0.00
25/10/2012	R211 On 01-November-12	122.01	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
25/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R211 On 07-February-13			Bond Future	124.16	123.4600	124.1577	123.4600	0.00
25/10/2012	R211 On 07-February-13	122.99	Call	Bond Future	1168	0	1168	0	0.00
25/10/2012	R211 On 07-February-13	123.01	Call	Bond Future	1148	0	1148	0	0.00
25/10/2012	R211 On 07-February-13	123.00	Call	Bond Future	1158	0	1158	0	0.00
25/10/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R212 On 01-November-12			Bond Future	129.23	129.2298	129.2283	129.2298	219.00
25/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	7238	7	7238	7	0.00
25/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	7228	7	7228	7	0.00
25/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	7218	7	7218	7	0.00
25/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R212 On 07-February-13			Bond Future	129.52	129.0700	129.5229	129.0700	3,064.00
25/10/2012	R212 On 07-February-13	128.99	Call	Bond Future	533	0	533	0	0.00
25/10/2012	R212 On 07-February-13	129.01	Call	Bond Future	513	0	513	0	0.00
25/10/2012	R212 On 07-February-13	129.00	Call	Bond Future	523	0	523	0	0.00
25/10/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
25/10/2012	R213 On 01-November-12			Bond Future	8.34	89.1321	8.3361	89.1321	6,762.00
25/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	1	0	1	0	140.00
25/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	3880	4	3880	4	0.00
25/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	7	0	7	0	0.00
25/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	5165	5	5165	5	0.00
25/10/2012	R213 On 07-February-13			Bond Future	8.42	90.3817	8.4248	90.3817	0.00
25/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5294	6	5294	6	0.00
25/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1478	1	1478	1	0.00
25/10/2012	R213 On 02-May-13			Bond Future	8.50	87.9410	8.4989	87.9410	0.00
25/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2089	2	2089	2	0.00
25/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2115	2	2115	2	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
25/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2141	2	2141	2	0.00
25/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7605	7	7605	7	0.00
25/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7668	7	7668	7	0.00
25/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7731	8	7731	8	0.00
25/10/2012	R213 On 07-November-13			Bond Future	8.69	8.6000	8.6897	8.6000	0.00
25/10/2012	R213 On 07-November-13	8.59	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R213 On 07-November-13	8.61	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R213 On 07-November-13	8.60	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R213 On 07-November-13	8.60	Put	Bond Future	712	0	712	0	0.00
25/10/2012	R213 On 07-November-13	8.61	Put	Bond Future	632	0	632	0	0.00
25/10/2012	R213 On 07-November-13	8.59	Put	Bond Future	791	0	791	0	0.00
25/10/2012	R214 On 01-November-12			Bond Future	8.59	79.6116	8.5858	79.6116	1,714.00
25/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	5235	5	5235	5	0.00
25/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	5331	5	5331	5	0.00
25/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	5427	5	5427	5	0.00
25/10/2012	R214 On 07-February-13			Bond Future	8.67	8.6000	8.6692	8.6000	0.00
25/10/2012	R214 On 07-February-13	8.59	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R214 On 07-February-13	8.60	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R214 On 07-February-13	8.61	Call	Bond Future	0	0	0	0	0.00
25/10/2012	R214 On 07-February-13	8.61	Put	Bond Future	504	0	504	0	0.00
25/10/2012	R214 On 07-February-13	8.60	Put	Bond Future	590	0	590	0	0.00
25/10/2012	R214 On 07-February-13	8.59	Put	Bond Future	676	0	676	0	0.00