



# 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
26/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	2025 On 01-November-12			Bond Future	111.40	111.3966	111.3955	111.3966	1,950.00
26/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11406	11	11406	11	0.00
26/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11396	11	11396	11	0.00
26/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11386	11	11386	11	0.00
26/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2025 On 07-February-13			Bond Future	111.97	111.9717	111.9707	111.9717	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
26/10/2012	2025 On 07-February-13	110.99	Call	Bond Future	981	1	981	1	0.00
26/10/2012	2025 On 07-February-13	111.01	Call	Bond Future	961	1	961	1	0.00
26/10/2012	2025 On 07-February-13	111.00	Call	Bond Future	971	1	971	1	0.00
26/10/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2038 On 01-November-12			Bond Future	108.32	108.1058	108.3161	108.1058	0.00
26/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9326	9	9326	9	0.00
26/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9316	9	9316	9	0.00
26/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9306	9	9306	9	0.00
26/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2038 On 07-February-13			Bond Future	108.72	108.5055	108.7190	108.5055	0.00
26/10/2012	2038 On 07-February-13	105.99	Call	Bond Future	2729	3	2729	3	0.00
26/10/2012	2038 On 07-February-13	106.01	Call	Bond Future	2709	2	2709	2	0.00
26/10/2012	2038 On 07-February-13	106.00	Call	Bond Future	2719	3	2719	3	0.00
26/10/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2050 On 01-November-12			Bond Future	113.55	113.2667	113.5536	113.2667	0.00
26/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	9564	9	9564	9	0.00
26/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	9554	9	9554	9	0.00
26/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	9544	9	9544	9	0.00
26/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2050 On 07-February-13			Bond Future	113.90	113.6131	113.9041	113.6131	0.00
26/10/2012	2050 On 07-February-13	112.99	Call	Bond Future	914	1	914	1	0.00
26/10/2012	2050 On 07-February-13	113.01	Call	Bond Future	894	1	894	1	0.00
26/10/2012	2050 On 07-February-13	113.00	Call	Bond Future	904	1	904	1	0.00
26/10/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	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
26/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	AL7T On 01-November-12			Index Future	473.21	473.4280	473.2140	473.4280	0.00
26/10/2012	AL7T On 07-February-13			Index Future	480.01	480.2240	480.0080	480.2240	12.00
26/10/2012	AL7T On 02-May-13			Index Future	486.07	486.2940	486.0740	486.2940	0.00
26/10/2012	ALBI On 01-November-12			Index Future	419.71	420.1120	419.7100	420.1120	636.00
26/10/2012	ALBI On 07-February-13			Index Future	425.74	426.1440	425.7360	426.1440	375.00
26/10/2012	ALBI On 02-May-13			Index Future	431.12	431.5300	431.1170	431.5300	0.00
26/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/10/2012	EL28 On 01-November-12			Bond Future	109.44	109.2959	109.4383	109.2959	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
26/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3448	3	3448	3	0.00
26/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3438	3	3438	3	0.00
26/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3428	3	3428	3	0.00
26/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	EL28 On 07-February-13			Bond Future	113.03	113.0300	113.0300	113.0300	0.00
26/10/2012	EL28 On 07-February-13	113.01	Call	Bond Future	20	0	20	0	0.00
26/10/2012	EL28 On 07-February-13	113.00	Call	Bond Future	30	0	30	0	0.00
26/10/2012	EL28 On 07-February-13	112.99	Call	Bond Future	40	0	40	0	0.00
26/10/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	ES33 On 01-November-12			Bond Future	9.18	85.7550	9.1817	85.7550	0.00
26/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	148	0	148	0	0.00
26/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
26/10/2012	ES33 On 07-February-13			Bond Future	9.29	86.9572	9.2949	86.9572	303.00
26/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
26/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
26/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
26/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	6247	6	6247	6	0.00
26/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	6158	6	6158	6	0.00
26/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	6335	6	6335	6	0.00
26/10/2012	GOVI On 01-November-12			GOVI	420.43	420.8100	420.4320	420.8100	206.00
26/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	164720	17	164720	17	0.00
26/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
26/10/2012	GOVI On 07-February-13			GOVI	426.47	426.8510	426.4680	426.8510	277.00
26/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
26/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
26/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
26/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	65420	6	65420	6	0.00
26/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	65320	6	65320	6	0.00
26/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	65220	6	65220	6	0.00
26/10/2012	GOVI On 02-May-13			GOVI	431.86	432.2470	431.8580	432.2470	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
26/10/2012	GOVI On 02-May-13	433.01	Call	GOVI	0	0	0	0	0.00
26/10/2012	GOVI On 02-May-13	432.99	Call	GOVI	0	0	0	0	0.00
26/10/2012	GOVI On 02-May-13	433.00	Call	GOVI	0	0	0	0	0.00
26/10/2012	GOVI On 02-May-13	433.00	Put	GOVI	11420	1	11420	1	0.00
26/10/2012	GOVI On 02-May-13	432.99	Put	GOVI	11320	1	11320	1	0.00
26/10/2012	GOVI On 02-May-13	433.01	Put	GOVI	11520	1	11520	1	0.00
26/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/10/2012	IGOV On 01-November-12			Index Future	190.29	190.3220	190.2940	190.3220	137.00
26/10/2012	IGOV On 07-February-13			Index Future	193.03	193.0540	193.0260	193.0540	606.00
26/10/2012	IGOV On 02-May-13			Index Future	195.47	195.4950	195.4660	195.4950	0.00
26/10/2012	ILBI On 01-November-12			Index Future	517.87	516.1930	517.8650	516.1930	0.00
26/10/2012	ILBI On 07-February-13			Index Future	525.15	523.4550	525.1520	523.4550	169.00
26/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.05	94.9700	5.0500	94.9700	0.00
26/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.03	94.9900	5.0300	94.9900	840.00
26/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.98	95.0500	4.9800	95.0500	0.00
26/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.96	95.0800	4.9600	95.0800	0.00
26/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.93	95.0900	4.9300	95.0900	1,000.00
26/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.92	95.1000	4.9200	95.1000	0.00
26/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.0900	4.9400	95.0900	500.00
26/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.03	95.0200	5.0300	95.0200	2,200.00
26/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.16	94.9000	5.1600	94.9000	1,500.00
26/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.31	94.7700	5.3100	94.7700	800.00
26/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.47	94.6200	5.4700	94.6200	800.00
26/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.64	94.4600	5.6400	94.4600	0.00
26/10/2012	OTH1 On 02-May-13			Index Future	426.49	427.0370	426.4910	427.0370	0.00
26/10/2012	R023 On 01-November-12			Bond Future	7.18	105.6691	7.1795	105.6691	809.00
26/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00

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26/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	888	1	888	1	0.00
26/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	963	1	963	1	0.00
26/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	1038	1	1038	1	0.00
26/10/2012	R023 On 07-February-13			Bond Future	7.26	107.1505	7.2562	107.1505	0.00
26/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1500	1	1500	1	0.00
26/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	1426	1	1426	1	0.00
26/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1573	1	1573	1	0.00
26/10/2012	R023 On 02-May-13			Bond Future	7.32	104.5341	7.3203	104.5341	0.00
26/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	1928	2	1928	2	0.00
26/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	2000	2	2000	2	0.00
26/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1856	2	1856	2	0.00
26/10/2012	R023 On 01-August-13			Bond Future	7.30	106.4005	7.3000	106.4005	0.00
26/10/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 01-August-13	7.31	Call	Bond Future	69	0	69	0	0.00
26/10/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R023 On 01-August-13	7.29	Put	Bond Future	69	0	69	0	0.00
26/10/2012	R157 On 01-November-12			Bond Future	5.47	122.9004	5.4717	122.9004	13,628.00
26/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	906	1	906	1	5,630.00
26/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2240	2	2240	2	0.00
26/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	1	0	1	0	0.00
26/10/2012	R157 On 07-February-13			Bond Future	5.50	124.6235	5.5040	124.6235	1,001.00
26/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2106	2	2106	2	0.00
26/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	63	0	63	0	0.00
26/10/2012	R157 On 02-May-13			Bond Future	5.53	119.3299	5.5263	119.3299	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
26/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	511	1	511	1	0.00
26/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	531	1	531	1	0.00
26/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	521	1	521	1	0.00
26/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	949	1	949	1	0.00
26/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	935	1	935	1	0.00
26/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	963	1	963	1	0.00
26/10/2012	R157 On 07-November-13			Bond Future	5.67	115.6622	5.6664	115.6622	0.00
26/10/2012	R157 On 07-November-13	5.59	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R157 On 07-November-13	5.60	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R157 On 07-November-13	5.61	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R157 On 07-November-13	5.61	Put	Bond Future	106	0	106	0	0.00
26/10/2012	R157 On 07-November-13	5.60	Put	Bond Future	125	0	125	0	0.00
26/10/2012	R157 On 07-November-13	5.59	Put	Bond Future	144	0	144	0	0.00
26/10/2012	R186 On 01-November-12			Bond Future	7.77	127.4395	7.7651	127.4395	30,952.00
26/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	1111	1	1111	1	1,858.00
26/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2418	3	2418	3	0.00
26/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	6945	7	6945	7	0.00
26/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	9795	10	9795	10	0.00
26/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00
26/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	135	0	135	0	0.00
26/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	572	1	572	1	0.00
26/10/2012	R186 On 07-February-13			Bond Future	7.85	123.9363	7.8505	123.9363	6,949.00
26/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4277	4	4277	4	0.00
26/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6154	6	6154	6	0.00
26/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2066	2	2066	2	575.00
26/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7132	7	7132	7	0.00
26/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3050	3	3050	3	1,000.00
26/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1320	1	1320	1	670.00
26/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	787	1	787	1	10,300.00
26/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	9378	9	9378	9	0.00
26/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	7300	7	7300	7	0.00
26/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	4023	4	4023	4	0.00
26/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1367	1	1367	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
26/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	5508	5	5508	5	0.00
26/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1749	2	1749	2	2,000.00
26/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2850	3	2850	3	150.00
26/10/2012	R186 On 02-May-13			Bond Future	7.93	125.4361	7.9265	125.4361	0.00
26/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2713	3	2713	3	0.00
26/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2746	3	2746	3	0.00
26/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2680	3	2680	3	0.00
26/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7899	8	7899	8	0.00
26/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7765	8	7765	8	0.00
26/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7832	8	7832	8	0.00
26/10/2012	R186 On 07-November-13			Bond Future	8.12	123.3796	8.1223	123.3796	0.00
26/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	6964	7	6964	7	0.00
26/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	7011	7	7011	7	0.00
26/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	7058	7	7058	7	0.00
26/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	10037	10	10037	10	0.00
26/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4563	4	4563	4	0.00
26/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	6718	7	6718	7	0.00
26/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	6762	7	6762	7	0.00
26/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6805	7	6805	7	0.00
26/10/2012	R189 On 01-November-12			Bond Future	213.42	213.4294	213.4232	213.4294	0.00
26/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5577	6	5577	6	0.00
26/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5587	6	5587	6	0.00
26/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5567	6	5567	6	0.00
26/10/2012	R189 On 07-February-13			Bond Future	216.49	216.4941	216.4880	216.4941	0.00
26/10/2012	R189 On 07-February-13	212.99	Call	Bond Future	3498	4	3498	4	0.00
26/10/2012	R189 On 07-February-13	213.00	Call	Bond Future	3488	3	3488	3	0.00
26/10/2012	R189 On 07-February-13	213.01	Call	Bond Future	3478	3	3478	3	0.00
26/10/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R197 On 01-November-12			Bond Future	280.24	279.9921	280.2356	279.9921	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
26/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	13246	13	13246	13	0.00
26/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	13226	13	13226	13	0.00
26/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	13236	13	13236	13	0.00
26/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R197 On 07-February-13			Bond Future	278.95	278.7044	278.9516	278.7044	1,539.00
26/10/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R197 On 07-February-13	279.01	Put	Bond Future	58	0	58	0	0.00
26/10/2012	R197 On 07-February-13	279.00	Put	Bond Future	48	0	48	0	0.00
26/10/2012	R197 On 07-February-13	278.99	Put	Bond Future	38	0	38	0	0.00
26/10/2012	R201 On 01-November-12			Bond Future	5.02	110.7178	5.0228	110.7178	1,560.00
26/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	210	0	210	0	0.00
26/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	28	0	28	0	0.00
26/10/2012	R201 On 07-February-13			Bond Future	4.99	107.8618	4.9867	107.8618	0.00
26/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	331	0	331	0	0.00
26/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	343	0	343	0	0.00
26/10/2012	R201 On 02-May-13			Bond Future	4.94	109.1671	4.9417	109.1671	0.00
26/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	24	0	24	0	0.00
26/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	27	0	27	0	0.00
26/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	26	0	26	0	0.00
26/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1469	1	1469	1	0.00
26/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1454	1	1454	1	0.00
26/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1484	1	1484	1	0.00
26/10/2012	R201 On 07-November-13			Bond Future	4.87	107.5755	4.8705	107.5755	0.00
26/10/2012	R201 On 07-November-13	4.80	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R201 On 07-November-13	4.81	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R201 On 07-November-13	4.79	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R201 On 07-November-13	4.79	Put	Bond Future	89	0	89	0	0.00
26/10/2012	R201 On 07-November-13	4.81	Put	Bond Future	67	0	67	0	0.00
26/10/2012	R201 On 07-November-13	4.80	Put	Bond Future	78	0	78	0	0.00
26/10/2012	R202 On 01-November-12			Bond Future	207.59	207.5924	207.5943	207.5924	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
26/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	15604	16	15604	16	0.00
26/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	15584	16	15584	16	0.00
26/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	15594	16	15594	16	0.00
26/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R202 On 07-February-13			Bond Future	207.76	207.7535	207.7561	207.7535	49,439.00
26/10/2012	R202 On 07-February-13	204.99	Call	Bond Future	2766	3	2766	3	0.00
26/10/2012	R202 On 07-February-13	205.00	Call	Bond Future	2756	3	2756	3	0.00
26/10/2012	R202 On 07-February-13	205.01	Call	Bond Future	2746	3	2746	3	0.00
26/10/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R203 On 01-November-12			Bond Future	5.85	111.2463	5.8475	111.2463	4,613.00
26/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4415	4	4415	4	0.00
26/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R203 On 07-February-13			Bond Future	5.89	112.8059	5.8927	112.8059	12,984.00
26/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	476	0	476	0	10,000.00
26/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1594	2	1594	2	12,600.00
26/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3299	3	3299	3	0.00
26/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4356	4	4356	4	0.00
26/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	73	0	73	0	0.00
26/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	180	0	180	0	30,250.00
26/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	688	1	688	1	3,254.00
26/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1966	2	1966	2	0.00
26/10/2012	R203 On 02-May-13			Bond Future	5.93	110.0145	5.9293	110.0145	0.00
26/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1329	1	1329	1	0.00
26/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1309	1	1309	1	0.00
26/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1349	1	1349	1	0.00
26/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1426	1	1426	1	0.00
26/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1466	1	1466	1	0.00
26/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1446	1	1446	1	0.00
26/10/2012	R203 On 07-November-13			Bond Future	6.06	108.7499	6.0617	108.7499	0.00
26/10/2012	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
26/10/2012	R203 On 07-November-13	6.01	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R203 On 07-November-13	5.99	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R203 On 07-November-13	5.99	Put	Bond Future	254	0	254	0	0.00
26/10/2012	R203 On 07-November-13	6.01	Put	Bond Future	183	0	183	0	0.00
26/10/2012	R203 On 07-November-13	6.00	Put	Bond Future	218	0	218	0	0.00
26/10/2012	R204 On 01-November-12			Bond Future	6.13	112.4422	6.1329	112.4422	5,818.00
26/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5609	6	5609	6	0.00
26/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R204 On 07-February-13			Bond Future	6.18	109.9883	6.1832	109.9883	3,000.00
26/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5580	6	5580	6	0.00
26/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	102	0	102	0	0.00
26/10/2012	R204 On 02-May-13			Bond Future	6.23	111.3192	6.2289	111.3192	0.00
26/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2102	2	2102	2	0.00
26/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2155	2	2155	2	0.00
26/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2128	2	2128	2	0.00
26/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1779	2	1779	2	0.00
26/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1757	2	1757	2	0.00
26/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1802	2	1802	2	0.00
26/10/2012	R204 On 07-November-13			Bond Future	6.37	110.1671	6.3714	110.1671	0.00
26/10/2012	R204 On 07-November-13	6.30	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R204 On 07-November-13	6.31	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R204 On 07-November-13	6.29	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R204 On 07-November-13	6.29	Put	Bond Future	366	0	366	0	0.00
26/10/2012	R204 On 07-November-13	6.31	Put	Bond Future	276	0	276	0	0.00
26/10/2012	R204 On 07-November-13	6.30	Put	Bond Future	321	0	321	0	0.00
26/10/2012	R206 On 01-November-12			Bond Future	5.08	105.0719	5.0767	105.0719	1,120.00
26/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	40	0	40	0	0.00
26/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	71	0	71	0	0.00
26/10/2012	R206 On 07-February-13			Bond Future	5.02	102.7800	5.0174	102.7800	0.00
26/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	122	0	122	0	0.00
26/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	356	0	356	0	0.00
26/10/2012	R206 On 02-May-13			Bond Future	4.94	104.0237	4.9367	104.0237	0.00
26/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	26	0	26	0	0.00
26/10/2012	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
26/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	27	0	27	0	0.00
26/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1086	1	1086	1	0.00
26/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1079	1	1079	1	0.00
26/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1092	1	1092	1	0.00
26/10/2012	R206 On 07-November-13			Bond Future	4.41	102.9472	4.4125	102.9472	0.00
26/10/2012	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R206 On 07-November-13	4.29	Put	Bond Future	22	0	22	0	0.00
26/10/2012	R206 On 07-November-13	4.31	Put	Bond Future	18	0	18	0	0.00
26/10/2012	R206 On 07-November-13	4.30	Put	Bond Future	20	0	20	0	0.00
26/10/2012	R207 On 01-November-12			Bond Future	6.47	106.6674	6.4734	106.6674	4,606.00
26/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6215	6	6215	6	0.00
26/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R207 On 07-February-13			Bond Future	6.53	104.5233	6.5327	104.5233	786.00
26/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6253	6	6253	6	0.00
26/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	136	0	136	0	0.00
26/10/2012	R207 On 02-May-13			Bond Future	6.59	105.7881	6.5886	105.7881	0.00
26/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1910	2	1910	2	0.00
26/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1959	2	1959	2	0.00
26/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1934	2	1934	2	0.00
26/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2694	3	2694	3	0.00
26/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2664	3	2664	3	0.00
26/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2725	3	2725	3	0.00
26/10/2012	R207 On 07-November-13			Bond Future	6.75	104.8853	6.7466	104.8853	0.00
26/10/2012	R207 On 07-November-13	6.70	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R207 On 07-November-13	6.71	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R207 On 07-November-13	6.69	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R207 On 07-November-13	6.69	Put	Bond Future	287	0	287	0	0.00
26/10/2012	R207 On 07-November-13	6.71	Put	Bond Future	185	0	185	0	0.00
26/10/2012	R207 On 07-November-13	6.70	Put	Bond Future	236	0	236	0	0.00
26/10/2012	R208 On 01-November-12			Bond Future	6.68	101.1905	6.6786	101.1905	11,895.00
26/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	991	1	991	1	0.00
26/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6251	6	6251	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
26/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5066	5	5066	5	0.00
26/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
26/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	159	0	159	0	0.00
26/10/2012	R208 On 07-February-13			Bond Future	6.74	102.6091	6.7410	102.6091	3,905.00
26/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	386	0	386	0	12,250.00
26/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6404	6	6404	6	0.00
26/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	11953	12	11953	12	0.00
26/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	8	0	8	0	0.00
26/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	226	0	226	0	0.00
26/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5101	5	5101	5	0.00
26/10/2012	R208 On 02-May-13			Bond Future	6.80	100.4578	6.7959	100.4578	0.00
26/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2195	2	2195	2	0.00
26/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2249	2	2249	2	0.00
26/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2222	2	2222	2	0.00
26/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3106	3	3106	3	0.00
26/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3072	3	3072	3	0.00
26/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3140	3	3140	3	0.00
26/10/2012	R208 On 07-November-13			Bond Future	6.95	99.7053	6.9508	99.7053	0.00
26/10/2012	R208 On 07-November-13	6.79	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R208 On 07-November-13	6.80	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R208 On 07-November-13	6.81	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R208 On 07-November-13	6.81	Put	Bond Future	801	1	801	1	0.00
26/10/2012	R208 On 07-November-13	6.80	Put	Bond Future	858	1	858	1	0.00
26/10/2012	R208 On 07-November-13	6.79	Put	Bond Future	915	1	915	1	0.00
26/10/2012	R209 On 01-November-12			Bond Future	8.58	77.5107	8.5750	77.5107	6,819.00
26/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3296	3	3296	3	0.00
26/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	23	0	23	0	0.00
26/10/2012	R209 On 07-February-13			Bond Future	8.66	78.5974	8.6595	78.5974	4,810.00
26/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	2643	3	2643	3	0.00
26/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	4569	5	4569	5	0.00
26/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	3476	4	3476	4	0.00
26/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	2126	2	2126	2	14,000.00
26/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1457	1	1457	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
26/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2880	3	2880	3	11,000.00
26/10/2012	R209 On 02-May-13			Bond Future	8.73	76.4068	8.7331	76.4068	0.00
26/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2100	2	2100	2	0.00
26/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2050	2	2050	2	0.00
26/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2075	2	2075	2	0.00
26/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	8248	8	8248	8	0.00
26/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	8313	8	8313	8	0.00
26/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	8184	8	8184	8	0.00
26/10/2012	R209 On 07-November-13			Bond Future	8.92	75.2726	8.9166	75.2726	0.00
26/10/2012	R209 On 07-November-13	8.81	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R209 On 07-November-13	8.80	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R209 On 07-November-13	8.79	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R209 On 07-November-13	8.79	Put	Bond Future	979	1	979	1	0.00
26/10/2012	R209 On 07-November-13	8.80	Put	Bond Future	901	1	901	1	0.00
26/10/2012	R209 On 07-November-13	8.81	Put	Bond Future	823	1	823	1	0.00
26/10/2012	R210 On 01-November-12			Bond Future	158.72	158.7161	158.7165	158.7161	2,034.00
26/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13727	14	13727	14	0.00
26/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13717	14	13717	14	0.00
26/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13707	14	13707	14	0.00
26/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R210 On 07-February-13			Bond Future	161.00	160.9954	160.9958	160.9954	0.00
26/10/2012	R210 On 07-February-13	156.99	Call	Bond Future	4006	4	4006	4	0.00
26/10/2012	R210 On 07-February-13	157.01	Call	Bond Future	3986	4	3986	4	0.00
26/10/2012	R210 On 07-February-13	157.00	Call	Bond Future	3996	4	3996	4	0.00
26/10/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R211 On 01-November-12			Bond Future	123.80	123.8022	123.7979	123.8022	703.00
26/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1808	2	1808	2	0.00
26/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1798	2	1798	2	0.00
26/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1788	2	1788	2	0.00
26/10/2012	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
26/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R211 On 07-February-13			Bond Future	124.15	124.1577	124.1535	124.1577	0.00
26/10/2012	R211 On 07-February-13	122.99	Call	Bond Future	1163	1	1163	1	0.00
26/10/2012	R211 On 07-February-13	123.01	Call	Bond Future	1143	1	1143	1	0.00
26/10/2012	R211 On 07-February-13	123.00	Call	Bond Future	1153	1	1153	1	0.00
26/10/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R212 On 01-November-12			Bond Future	129.23	129.2283	129.2268	129.2283	101.00
26/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	7237	7	7237	7	0.00
26/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	7227	7	7227	7	0.00
26/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	7217	7	7217	7	0.00
26/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R212 On 07-February-13			Bond Future	129.52	129.5229	129.5215	129.5229	3,064.00
26/10/2012	R212 On 07-February-13	128.99	Call	Bond Future	532	1	532	1	0.00
26/10/2012	R212 On 07-February-13	129.01	Call	Bond Future	512	1	512	1	0.00
26/10/2012	R212 On 07-February-13	129.00	Call	Bond Future	522	1	522	1	0.00
26/10/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
26/10/2012	R213 On 01-November-12			Bond Future	8.36	88.8424	8.3603	88.8424	6,762.00
26/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	0	0	0	0	140.00
26/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	3675	4	3675	4	0.00
26/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	6	0	6	0	0.00
26/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	5369	5	5369	5	0.00
26/10/2012	R213 On 07-February-13			Bond Future	8.45	90.0879	8.4498	90.0879	0.00
26/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5136	5	5136	5	0.00
26/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1527	1	1527	1	0.00
26/10/2012	R213 On 02-May-13			Bond Future	8.52	87.6438	8.5245	87.6438	0.00
26/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2012	2	2012	2	0.00
26/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2038	2	2038	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
26/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2063	2	2063	2	0.00
26/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7736	8	7736	8	0.00
26/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7799	8	7799	8	0.00
26/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7863	8	7863	8	0.00
26/10/2012	R213 On 07-November-13			Bond Future	8.72	86.4132	8.7169	86.4132	0.00
26/10/2012	R213 On 07-November-13	8.59	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R213 On 07-November-13	8.61	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R213 On 07-November-13	8.60	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R213 On 07-November-13	8.60	Put	Bond Future	926	1	926	1	0.00
26/10/2012	R213 On 07-November-13	8.61	Put	Bond Future	846	1	846	1	0.00
26/10/2012	R213 On 07-November-13	8.59	Put	Bond Future	1006	1	1006	1	0.00
26/10/2012	R214 On 01-November-12			Bond Future	8.60	79.1415	8.6050	79.1415	1,714.00
26/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	5400	5	5400	5	0.00
26/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	5496	5	5496	5	0.00
26/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	5592	5	5592	5	0.00
26/10/2012	R214 On 07-February-13			Bond Future	8.69	80.2510	8.6890	80.2510	0.00
26/10/2012	R214 On 07-February-13	8.59	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R214 On 07-February-13	8.60	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R214 On 07-February-13	8.61	Call	Bond Future	0	0	0	0	0.00
26/10/2012	R214 On 07-February-13	8.61	Put	Bond Future	672	1	672	1	0.00
26/10/2012	R214 On 07-February-13	8.60	Put	Bond Future	757	1	757	1	0.00
26/10/2012	R214 On 07-February-13	8.59	Put	Bond Future	843	1	843	1	0.00