



# 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
29/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	2025 On 01-November-12			Bond Future	111.39	111.3955	111.3944	111.3955	1,950.00
29/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11404	11	11404	11	0.00
29/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11394	11	11394	11	0.00
29/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11384	11	11384	11	0.00
29/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2025 On 07-February-13			Bond Future	111.97	111.9707	111.9697	111.9707	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
29/10/2012	2025 On 07-February-13	110.99	Call	Bond Future	980	1	980	1	0.00
29/10/2012	2025 On 07-February-13	111.01	Call	Bond Future	960	1	960	1	0.00
29/10/2012	2025 On 07-February-13	111.00	Call	Bond Future	970	1	970	1	0.00
29/10/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2038 On 01-November-12			Bond Future	108.32	108.3161	108.3172	108.3161	0.00
29/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9327	9	9327	9	0.00
29/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9317	9	9317	9	0.00
29/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9307	9	9307	9	0.00
29/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2038 On 07-February-13			Bond Future	108.72	108.7190	108.7202	108.7190	0.00
29/10/2012	2038 On 07-February-13	105.99	Call	Bond Future	2730	3	2730	3	0.00
29/10/2012	2038 On 07-February-13	106.01	Call	Bond Future	2710	3	2710	3	0.00
29/10/2012	2038 On 07-February-13	106.00	Call	Bond Future	2720	3	2720	3	0.00
29/10/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2050 On 01-November-12			Bond Future	113.56	113.5536	113.5551	113.5536	0.00
29/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	9565	10	9565	10	0.00
29/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	9555	10	9555	10	0.00
29/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	9545	10	9545	10	0.00
29/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2050 On 07-February-13			Bond Future	113.91	113.9041	113.9058	113.9041	0.00
29/10/2012	2050 On 07-February-13	112.99	Call	Bond Future	916	1	916	1	0.00
29/10/2012	2050 On 07-February-13	113.01	Call	Bond Future	896	1	896	1	0.00
29/10/2012	2050 On 07-February-13	113.00	Call	Bond Future	906	1	906	1	0.00
29/10/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	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
29/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	AL7T On 01-November-12			Index Future	473.14	473.2140	473.1350	473.2140	0.00
29/10/2012	AL7T On 07-February-13			Index Future	479.93	480.0080	479.9290	480.0080	12.00
29/10/2012	AL7T On 02-May-13			Index Future	485.99	486.0740	485.9930	486.0740	0.00
29/10/2012	ALBI On 01-November-12			Index Future	419.77	419.7100	419.7660	419.7100	115.00
29/10/2012	ALBI On 07-February-13			Index Future	425.79	425.7360	425.7940	425.7360	896.00
29/10/2012	ALBI On 02-May-13			Index Future	431.17	431.1170	431.1740	431.1170	0.00
29/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2012	EL28 On 01-November-12			Bond Future	109.44	109.4383	109.4398	109.4383	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
29/10/2012	EL28 On 01-November-12	105.99	Call	Bond Future	3450	3	3450	3	0.00
29/10/2012	EL28 On 01-November-12	106.00	Call	Bond Future	3440	3	3440	3	0.00
29/10/2012	EL28 On 01-November-12	106.01	Call	Bond Future	3430	3	3430	3	0.00
29/10/2012	EL28 On 01-November-12	106.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	EL28 On 01-November-12	106.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	EL28 On 01-November-12	105.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	EL28 On 07-February-13			Bond Future	113.03	113.0300	113.0300	113.0300	0.00
29/10/2012	EL28 On 07-February-13	113.01	Call	Bond Future	20	0	20	0	0.00
29/10/2012	EL28 On 07-February-13	113.00	Call	Bond Future	30	0	30	0	0.00
29/10/2012	EL28 On 07-February-13	112.99	Call	Bond Future	40	0	40	0	0.00
29/10/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	ES33 On 01-November-12			Bond Future	9.18	85.5608	9.1804	85.5608	0.00
29/10/2012	ES33 On 01-November-12	9.20	Call	Bond Future	158	0	158	0	0.00
29/10/2012	ES33 On 01-November-12	9.20	Put	Bond Future	0	0	0	0	0.00
29/10/2012	ES33 On 07-February-13			Bond Future	9.29	86.7605	9.2945	86.7605	303.00
29/10/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
29/10/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
29/10/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
29/10/2012	ES33 On 07-February-13	8.55	Put	Bond Future	6243	6	6243	6	0.00
29/10/2012	ES33 On 07-February-13	8.56	Put	Bond Future	6155	6	6155	6	0.00
29/10/2012	ES33 On 07-February-13	8.54	Put	Bond Future	6332	6	6332	6	0.00
29/10/2012	GOVI On 01-November-12			GOVI	420.50	420.4320	420.4960	420.4320	206.00
29/10/2012	GOVI On 01-November-12	403.96	Call	GOVI	165360	16	165360	16	0.00
29/10/2012	GOVI On 01-November-12	403.96	Put	GOVI	0	0	0	0	0.00
29/10/2012	GOVI On 07-February-13			GOVI	426.53	426.4680	426.5340	426.4680	277.00
29/10/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
29/10/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
29/10/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
29/10/2012	GOVI On 07-February-13	433.01	Put	GOVI	64760	7	64760	7	0.00
29/10/2012	GOVI On 07-February-13	433.00	Put	GOVI	64660	7	64660	7	0.00
29/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	64560	7	64560	7	0.00
29/10/2012	GOVI On 02-May-13			GOVI	431.92	431.8580	431.9240	431.8580	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
29/10/2012	GOVI On 02-May-13	433.01	Call	GOVI	0	0	0	0	0.00
29/10/2012	GOVI On 02-May-13	433.00	Call	GOVI	0	0	0	0	0.00
29/10/2012	GOVI On 02-May-13	432.99	Call	GOVI	0	0	0	0	0.00
29/10/2012	GOVI On 02-May-13	432.99	Put	GOVI	10660	1	10660	1	0.00
29/10/2012	GOVI On 02-May-13	433.00	Put	GOVI	10760	1	10760	1	0.00
29/10/2012	GOVI On 02-May-13	433.01	Put	GOVI	10860	1	10860	1	0.00
29/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/10/2012	IGOV On 01-November-12			Index Future	191.37	190.2940	191.3670	190.2940	137.00
29/10/2012	IGOV On 07-February-13			Index Future	194.12	193.0260	194.1150	193.0260	606.00
29/10/2012	IGOV On 02-May-13			Index Future	196.57	195.4660	196.5670	195.4660	0.00
29/10/2012	ILBI On 01-November-12			Index Future	517.87	517.8650	517.8650	517.8650	0.00
29/10/2012	ILBI On 07-February-13			Index Future	525.15	525.1520	525.1520	525.1520	169.00
29/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
29/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.03	94.9500	5.0300	94.9500	0.00
29/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.01	94.9700	5.0100	94.9700	840.00
29/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.97	95.0200	4.9700	95.0200	0.00
29/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.93	95.0400	4.9300	95.0400	0.00
29/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0700	4.9200	95.0700	1,000.00
29/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.91	95.0800	4.9100	95.0800	0.00
29/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.92	95.0600	4.9200	95.0600	500.00
29/10/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.00	94.9700	5.0000	94.9700	2,200.00
29/10/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.14	94.8400	5.1400	94.8400	1,500.00
29/10/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.30	94.6900	5.3000	94.6900	800.00
29/10/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.45	94.5300	5.4500	94.5300	800.00
29/10/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.60	94.3600	5.6000	94.3600	0.00
29/10/2012	OTH1 On 02-May-13			Index Future	426.50	426.4910	426.5040	426.4910	0.00
29/10/2012	R023 On 01-November-12			Bond Future	7.19	105.5262	7.1886	105.5262	799.00
29/10/2012	R023 On 01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00

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29/10/2012	R023 On 01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 01-November-12	7.06	Put	Bond Future	955	1	955	1	0.00
29/10/2012	R023 On 01-November-12	7.05	Put	Bond Future	1030	1	1030	1	0.00
29/10/2012	R023 On 01-November-12	7.04	Put	Bond Future	1105	1	1105	1	0.00
29/10/2012	R023 On 07-February-13			Bond Future	7.27	107.0058	7.2669	107.0058	10.00
29/10/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 07-February-13	7.05	Put	Bond Future	1576	1	1576	1	0.00
29/10/2012	R023 On 07-February-13	7.06	Put	Bond Future	1503	1	1503	1	0.00
29/10/2012	R023 On 07-February-13	7.04	Put	Bond Future	1650	2	1650	2	0.00
29/10/2012	R023 On 02-May-13			Bond Future	7.34	104.3876	7.3397	104.3876	2.00
29/10/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 02-May-13	7.05	Put	Bond Future	2065	2	2065	2	0.00
29/10/2012	R023 On 02-May-13	7.04	Put	Bond Future	2137	2	2137	2	0.00
29/10/2012	R023 On 02-May-13	7.06	Put	Bond Future	1992	2	1992	2	0.00
29/10/2012	R023 On 01-August-13			Bond Future	7.30	106.4005	7.3000	106.4005	0.00
29/10/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 01-August-13	7.31	Call	Bond Future	69	0	69	0	0.00
29/10/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R023 On 01-August-13	7.29	Put	Bond Future	69	0	69	0	0.00
29/10/2012	R157 On 01-November-12			Bond Future	5.48	122.8864	5.4809	122.8864	10,555.00
29/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	878	1	878	1	5,630.00
29/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2213	2	2213	2	0.00
29/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R157 On 07-February-13			Bond Future	5.52	124.6094	5.5182	124.6094	3,994.00
29/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2068	2	2068	2	0.00
29/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	63	0	63	0	0.00
29/10/2012	R157 On 02-May-13			Bond Future	5.57	119.3157	5.5705	119.3157	62.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	463	1	463	1	0.00
29/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	483	1	483	1	0.00
29/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	473	1	473	1	0.00
29/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	1008	1	1008	1	0.00
29/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	993	1	993	1	0.00
29/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	1023	1	1023	1	0.00
29/10/2012	R157 On 07-November-13			Bond Future	5.68	115.6481	5.6821	115.6481	0.00
29/10/2012	R157 On 07-November-13	5.59	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R157 On 07-November-13	5.60	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R157 On 07-November-13	5.61	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R157 On 07-November-13	5.61	Put	Bond Future	136	0	136	0	0.00
29/10/2012	R157 On 07-November-13	5.60	Put	Bond Future	154	0	154	0	0.00
29/10/2012	R157 On 07-November-13	5.59	Put	Bond Future	173	0	173	0	0.00
29/10/2012	R186 On 01-November-12			Bond Future	7.76	127.1513	7.7641	127.1513	18,548.00
29/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	891	1	891	1	1,858.00
29/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2327	2	2327	2	0.00
29/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	6955	7	6955	7	0.00
29/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	9805	10	9805	10	0.00
29/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00
29/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	35	0	35	0	0.00
29/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	342	1	342	1	0.00
29/10/2012	R186 On 07-February-13			Bond Future	7.85	123.6442	7.8505	123.6442	19,353.00
29/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4227	4	4227	4	0.00
29/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6109	6	6109	6	0.00
29/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2019	2	2019	2	575.00
29/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7091	7	7091	7	0.00
29/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	2999	3	2999	3	1,000.00
29/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1279	1	1279	1	670.00
29/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	755	1	755	1	10,300.00
29/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	9346	9	9346	9	0.00
29/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	7260	7	7260	7	0.00
29/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3972	4	3972	4	0.00
29/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1326	1	1326	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
29/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	5461	6	5461	6	0.00
29/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1704	2	1704	2	2,000.00
29/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2799	3	2799	3	150.00
29/10/2012	R186 On 02-May-13			Bond Future	7.93	125.1405	7.9339	125.1405	2.00
29/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2653	3	2653	3	0.00
29/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2686	3	2686	3	0.00
29/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2620	3	2620	3	0.00
29/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7909	8	7909	8	0.00
29/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7774	8	7774	8	0.00
29/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7842	8	7842	8	0.00
29/10/2012	R186 On 07-November-13			Bond Future	8.12	123.0767	8.1212	123.0767	0.00
29/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	6942	7	6942	7	0.00
29/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	6989	7	6989	7	0.00
29/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	7035	7	7035	7	0.00
29/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	10017	10	10017	10	0.00
29/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4533	5	4533	5	0.00
29/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	6686	7	6686	7	0.00
29/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	6730	7	6730	7	0.00
29/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	6773	7	6773	7	0.00
29/10/2012	R189 On 01-November-12			Bond Future	213.42	213.4232	213.4172	213.4232	0.00
29/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R189 On 01-November-12	219.00	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5583	6	5583	6	0.00
29/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5593	6	5593	6	0.00
29/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5573	6	5573	6	0.00
29/10/2012	R189 On 07-February-13			Bond Future	216.48	216.4880	216.4820	216.4880	0.00
29/10/2012	R189 On 07-February-13	212.99	Call	Bond Future	3492	3	3492	3	0.00
29/10/2012	R189 On 07-February-13	213.00	Call	Bond Future	3482	3	3482	3	0.00
29/10/2012	R189 On 07-February-13	213.01	Call	Bond Future	3472	3	3472	3	0.00
29/10/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R197 On 01-November-12			Bond Future	280.23	280.2356	280.2331	280.2356	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
29/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	13243	13	13243	13	0.00
29/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	13223	13	13223	13	0.00
29/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	13233	13	13233	13	0.00
29/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R197 On 07-February-13			Bond Future	278.95	278.9516	278.9492	278.9516	1,988.00
29/10/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R197 On 07-February-13	279.01	Put	Bond Future	61	0	61	0	0.00
29/10/2012	R197 On 07-February-13	279.00	Put	Bond Future	51	0	51	0	0.00
29/10/2012	R197 On 07-February-13	278.99	Put	Bond Future	41	0	41	0	0.00
29/10/2012	R201 On 01-November-12			Bond Future	5.03	110.7065	5.0325	110.7065	0.00
29/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	175	0	175	0	0.00
29/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	14	0	14	0	0.00
29/10/2012	R201 On 07-February-13			Bond Future	5.00	107.8505	5.0029	107.8505	1,560.00
29/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	312	0	312	0	0.00
29/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	354	0	354	0	0.00
29/10/2012	R201 On 02-May-13			Bond Future	5.00	109.1557	4.9984	109.1557	3.00
29/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	19	0	19	0	0.00
29/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	20	0	20	0	0.00
29/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	20	0	20	0	0.00
29/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1554	1	1554	1	0.00
29/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1539	1	1539	1	0.00
29/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1570	1	1570	1	0.00
29/10/2012	R201 On 07-November-13			Bond Future	4.89	107.5642	4.8907	107.5642	0.00
29/10/2012	R201 On 07-November-13	4.80	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R201 On 07-November-13	4.81	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R201 On 07-November-13	4.79	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R201 On 07-November-13	4.79	Put	Bond Future	111	0	111	0	0.00
29/10/2012	R201 On 07-November-13	4.81	Put	Bond Future	89	0	89	0	0.00
29/10/2012	R201 On 07-November-13	4.80	Put	Bond Future	100	0	100	0	0.00
29/10/2012	R202 On 01-November-12			Bond Future	207.60	207.5943	207.5966	207.5943	108.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	15607	16	15607	16	0.00
29/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	15587	16	15587	16	0.00
29/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	15597	16	15597	16	0.00
29/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R202 On 07-February-13			Bond Future	207.76	207.7561	207.7583	207.7561	49,793.00
29/10/2012	R202 On 07-February-13	204.99	Call	Bond Future	2768	3	2768	3	0.00
29/10/2012	R202 On 07-February-13	205.00	Call	Bond Future	2758	3	2758	3	0.00
29/10/2012	R202 On 07-February-13	205.01	Call	Bond Future	2748	3	2748	3	0.00
29/10/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R203 On 01-November-12			Bond Future	5.85	111.2037	5.8518	111.2037	3,138.00
29/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4396	4	4396	4	0.00
29/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R203 On 07-February-13			Bond Future	5.90	112.7628	5.8995	112.7628	13,029.00
29/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	455	0	455	0	10,000.00
29/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1561	2	1561	2	12,600.00
29/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3266	3	3266	3	0.00
29/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4325	4	4325	4	0.00
29/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	70	0	70	0	0.00
29/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	176	0	176	0	30,250.00
29/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	684	1	684	1	3,254.00
29/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1973	2	1973	2	0.00
29/10/2012	R203 On 02-May-13			Bond Future	5.95	109.9709	5.9522	109.9709	12.00
29/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1273	1	1273	1	0.00
29/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1254	1	1254	1	0.00
29/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1293	1	1293	1	0.00
29/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1462	1	1462	1	0.00
29/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1502	1	1502	1	0.00
29/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1482	1	1482	1	0.00
29/10/2012	R203 On 07-November-13			Bond Future	6.07	108.7057	6.0676	108.7057	0.00
29/10/2012	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
29/10/2012	R203 On 07-November-13	6.01	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R203 On 07-November-13	5.99	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R203 On 07-November-13	5.99	Put	Bond Future	274	0	274	0	0.00
29/10/2012	R203 On 07-November-13	6.01	Put	Bond Future	204	0	204	0	0.00
29/10/2012	R203 On 07-November-13	6.00	Put	Bond Future	239	0	239	0	0.00
29/10/2012	R204 On 01-November-12			Bond Future	6.14	112.4180	6.1421	112.4180	3,421.00
29/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5560	6	5560	6	0.00
29/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R204 On 07-February-13			Bond Future	6.19	109.9638	6.1948	109.9638	3,300.00
29/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5518	6	5518	6	0.00
29/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	99	0	99	0	0.00
29/10/2012	R204 On 02-May-13			Bond Future	6.25	111.2945	6.2538	111.2945	21.00
29/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2022	2	2022	2	0.00
29/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2074	2	2074	2	0.00
29/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2048	2	2048	2	0.00
29/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1821	2	1821	2	0.00
29/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1798	2	1798	2	0.00
29/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1844	2	1844	2	0.00
29/10/2012	R204 On 07-November-13			Bond Future	6.38	110.1423	6.3832	110.1423	0.00
29/10/2012	R204 On 07-November-13	6.30	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R204 On 07-November-13	6.31	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R204 On 07-November-13	6.29	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R204 On 07-November-13	6.29	Put	Bond Future	419	0	419	0	0.00
29/10/2012	R204 On 07-November-13	6.31	Put	Bond Future	329	0	329	0	0.00
29/10/2012	R204 On 07-November-13	6.30	Put	Bond Future	374	0	374	0	0.00
29/10/2012	R206 On 01-November-12			Bond Future	5.09	105.0772	5.0861	105.0772	0.00
29/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	21	0	21	0	0.00
29/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	63	0	63	0	0.00
29/10/2012	R206 On 07-February-13			Bond Future	5.04	102.7855	5.0392	102.7855	1,120.00
29/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	112	0	112	0	0.00
29/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	366	0	366	0	0.00
29/10/2012	R206 On 02-May-13			Bond Future	5.05	104.0293	5.0515	104.0293	11.00
29/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	20	0	20	0	0.00
29/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	21	0	21	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
29/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	20	0	20	0	0.00
29/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1158	1	1158	1	0.00
29/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1151	1	1151	1	0.00
29/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1164	1	1164	1	0.00
29/10/2012	R206 On 07-November-13			Bond Future	4.48	102.9534	4.4820	102.9534	0.00
29/10/2012	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R206 On 07-November-13	4.29	Put	Bond Future	34	0	34	0	0.00
29/10/2012	R206 On 07-November-13	4.31	Put	Bond Future	31	0	31	0	0.00
29/10/2012	R206 On 07-November-13	4.30	Put	Bond Future	33	0	33	0	0.00
29/10/2012	R207 On 01-November-12			Bond Future	6.48	106.6414	6.4826	106.6414	2,221.00
29/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6161	6	6161	6	0.00
29/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R207 On 07-February-13			Bond Future	6.54	104.4970	6.5439	104.4970	5,527.00
29/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6185	6	6185	6	0.00
29/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	132	0	132	0	0.00
29/10/2012	R207 On 02-May-13			Bond Future	6.61	105.7616	6.6112	105.7616	0.00
29/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1836	2	1836	2	0.00
29/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1884	2	1884	2	0.00
29/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1860	2	1860	2	0.00
29/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2743	3	2743	3	0.00
29/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2713	3	2713	3	0.00
29/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2774	3	2774	3	0.00
29/10/2012	R207 On 07-November-13			Bond Future	6.76	104.8586	6.7579	104.8586	0.00
29/10/2012	R207 On 07-November-13	6.70	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R207 On 07-November-13	6.71	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R207 On 07-November-13	6.69	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R207 On 07-November-13	6.69	Put	Bond Future	344	0	344	0	0.00
29/10/2012	R207 On 07-November-13	6.71	Put	Bond Future	243	0	243	0	0.00
29/10/2012	R207 On 07-November-13	6.70	Put	Bond Future	293	0	293	0	0.00
29/10/2012	R208 On 01-November-12			Bond Future	6.68	101.1304	6.6828	101.1304	8,600.00
29/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	875	1	875	1	0.00
29/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6224	6	6224	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
29/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	5039	5	5039	5	0.00
29/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
29/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	69	0	69	0	0.00
29/10/2012	R208 On 07-February-13			Bond Future	6.75	102.5483	6.7467	102.5483	10,342.00
29/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	364	0	364	0	12,250.00
29/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6360	6	6360	6	0.00
29/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	11917	12	11917	12	0.00
29/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	7	0	7	0	0.00
29/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	217	0	217	0	0.00
29/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5115	5	5115	5	0.00
29/10/2012	R208 On 02-May-13			Bond Future	6.81	100.3964	6.8113	100.3964	47.00
29/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2132	2	2132	2	0.00
29/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2185	2	2185	2	0.00
29/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2158	2	2158	2	0.00
29/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3135	3	3135	3	0.00
29/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3101	3	3101	3	0.00
29/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3170	3	3170	3	0.00
29/10/2012	R208 On 07-November-13			Bond Future	6.96	99.6427	6.9559	99.6427	0.00
29/10/2012	R208 On 07-November-13	6.79	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R208 On 07-November-13	6.80	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R208 On 07-November-13	6.81	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R208 On 07-November-13	6.81	Put	Bond Future	830	1	830	1	0.00
29/10/2012	R208 On 07-November-13	6.80	Put	Bond Future	887	1	887	1	0.00
29/10/2012	R208 On 07-November-13	6.79	Put	Bond Future	944	1	944	1	0.00
29/10/2012	R209 On 01-November-12			Bond Future	8.57	77.3127	8.5740	77.3127	1,116.00
29/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3283	3	3283	3	0.00
29/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	2	0	2	0	0.00
29/10/2012	R209 On 07-February-13			Bond Future	8.66	78.3966	8.6593	78.3966	10,567.00
29/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	2603	3	2603	3	0.00
29/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	4535	5	4535	5	0.00
29/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	3438	3	3438	3	0.00
29/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	2086	2	2086	2	14,000.00
29/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1421	1	1421	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
29/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2840	3	2840	3	11,000.00
29/10/2012	R209 On 02-May-13			Bond Future	8.74	76.2037	8.7384	76.2037	33.00
29/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2056	2	2056	2	0.00
29/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2007	2	2007	2	0.00
29/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2031	2	2031	2	0.00
29/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	8246	8	8246	8	0.00
29/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	8311	8	8311	8	0.00
29/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	8181	8	8181	8	0.00
29/10/2012	R209 On 07-November-13			Bond Future	8.92	75.0645	8.9156	75.0645	0.00
29/10/2012	R209 On 07-November-13	8.81	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R209 On 07-November-13	8.80	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R209 On 07-November-13	8.79	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R209 On 07-November-13	8.79	Put	Bond Future	971	1	971	1	0.00
29/10/2012	R209 On 07-November-13	8.80	Put	Bond Future	893	1	893	1	0.00
29/10/2012	R209 On 07-November-13	8.81	Put	Bond Future	815	1	815	1	0.00
29/10/2012	R210 On 01-November-12			Bond Future	158.72	158.7165	158.7169	158.7165	2,034.00
29/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13727	14	13727	14	0.00
29/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13717	14	13717	14	0.00
29/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13707	14	13707	14	0.00
29/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R210 On 07-February-13			Bond Future	161.00	160.9958	160.9962	160.9958	0.00
29/10/2012	R210 On 07-February-13	156.99	Call	Bond Future	4006	4	4006	4	0.00
29/10/2012	R210 On 07-February-13	157.01	Call	Bond Future	3986	4	3986	4	0.00
29/10/2012	R210 On 07-February-13	157.00	Call	Bond Future	3996	4	3996	4	0.00
29/10/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R211 On 01-November-12			Bond Future	123.79	123.7979	123.7935	123.7979	703.00
29/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1804	2	1804	2	0.00
29/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1794	2	1794	2	0.00
29/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1784	2	1784	2	0.00
29/10/2012	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
29/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R211 On 07-February-13			Bond Future	124.15	124.1535	124.1491	124.1535	0.00
29/10/2012	R211 On 07-February-13	122.99	Call	Bond Future	1159	1	1159	1	0.00
29/10/2012	R211 On 07-February-13	123.01	Call	Bond Future	1139	1	1139	1	0.00
29/10/2012	R211 On 07-February-13	123.00	Call	Bond Future	1149	1	1149	1	0.00
29/10/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R211 On 02-May-13			Bond Future	125.72	125.7200	125.7177	125.7200	3.00
29/10/2012	R211 On 02-May-13	125.69	Call	Bond Future	28	0	28	0	0.00
29/10/2012	R211 On 02-May-13	125.70	Call	Bond Future	18	0	18	0	0.00
29/10/2012	R211 On 02-May-13	125.71	Call	Bond Future	8	0	8	0	0.00
29/10/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R212 On 01-November-12			Bond Future	129.23	129.2268	129.2253	129.2268	101.00
29/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	7235	7	7235	7	0.00
29/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	7215	7	7215	7	0.00
29/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	7225	7	7225	7	0.00
29/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R212 On 07-February-13			Bond Future	129.52	129.5215	129.5200	129.5215	3,064.00
29/10/2012	R212 On 07-February-13	128.99	Call	Bond Future	530	1	530	1	0.00
29/10/2012	R212 On 07-February-13	129.00	Call	Bond Future	520	1	520	1	0.00
29/10/2012	R212 On 07-February-13	129.01	Call	Bond Future	510	1	510	1	0.00
29/10/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
29/10/2012	R213 On 01-November-12			Bond Future	8.36	88.6384	8.3593	88.6384	6,105.00
29/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	0	0	0	0	140.00
29/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	3678	4	3678	4	0.00
29/10/2012	R213 On 01-November-12	8.81	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
29/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	5360	5	5360	5	0.00
29/10/2012	R213 On 07-February-13			Bond Future	8.45	89.8812	8.4496	89.8812	894.00
29/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5098	5	5098	5	0.00
29/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1488	2	1488	2	0.00
29/10/2012	R213 On 02-May-13			Bond Future	8.53	87.4346	8.5304	87.4346	5.00
29/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	1967	2	1967	2	0.00
29/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2018	2	2018	2	0.00
29/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	1992	2	1992	2	0.00
29/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7802	8	7802	8	0.00
29/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7738	8	7738	8	0.00
29/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7867	8	7867	8	0.00
29/10/2012	R213 On 07-November-13			Bond Future	8.72	86.1990	8.7159	86.1990	0.00
29/10/2012	R213 On 07-November-13	8.59	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R213 On 07-November-13	8.60	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R213 On 07-November-13	8.61	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R213 On 07-November-13	8.61	Put	Bond Future	838	1	838	1	0.00
29/10/2012	R213 On 07-November-13	8.60	Put	Bond Future	917	1	917	1	0.00
29/10/2012	R213 On 07-November-13	8.59	Put	Bond Future	997	1	997	1	0.00
29/10/2012	R214 On 01-November-12			Bond Future	8.60	78.9763	8.6040	78.9763	14.00
29/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	5488	5	5488	5	0.00
29/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	5392	5	5392	5	0.00
29/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	5584	6	5584	6	0.00
29/10/2012	R214 On 07-February-13			Bond Future	8.69	80.0836	8.6888	80.0836	1,714.00
29/10/2012	R214 On 07-February-13	8.59	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R214 On 07-February-13	8.60	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R214 On 07-February-13	8.61	Call	Bond Future	0	0	0	0	0.00
29/10/2012	R214 On 07-February-13	8.61	Put	Bond Future	670	1	670	1	0.00
29/10/2012	R214 On 07-February-13	8.60	Put	Bond Future	756	1	756	1	0.00
29/10/2012	R214 On 07-February-13	8.59	Put	Bond Future	841	1	841	1	0.00