



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 30/10/2012 To: 30/10/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	2025 On 01-November-12			Bond Future	111.39	111.3944	111.3908	111.3944	1,950.00
30/10/2012	2025 On 01-November-12	99.99	Call	Bond Future	11401	11	11	11	0.00
30/10/2012	2025 On 01-November-12	100.00	Call	Bond Future	11391	11	11	11	0.00
30/10/2012	2025 On 01-November-12	100.01	Call	Bond Future	11381	11	11	11	0.00
30/10/2012	2025 On 01-November-12	100.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2025 On 01-November-12	100.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2025 On 01-November-12	99.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2025 On 07-February-13			Bond Future	111.97	111.9697	111.9660	111.9697	0.00
30/10/2012	2025 On 07-February-13	110.99	Call	Bond Future	976	1	1	1	0.00
30/10/2012	2025 On 07-February-13	111.01	Call	Bond Future	956	1	1	1	0.00
30/10/2012	2025 On 07-February-13	111.00	Call	Bond Future	966	1	1	1	0.00
30/10/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2038 On 01-November-12			Bond Future	108.32	108.3172	108.3159	108.3172	0.00
30/10/2012	2038 On 01-November-12	98.99	Call	Bond Future	9326	9	9	9	0.00
30/10/2012	2038 On 01-November-12	99.00	Call	Bond Future	9316	9	9	9	0.00
30/10/2012	2038 On 01-November-12	99.01	Call	Bond Future	9306	9	9	9	0.00
30/10/2012	2038 On 01-November-12	99.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2038 On 01-November-12	99.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2038 On 01-November-12	98.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2038 On 07-February-13			Bond Future	108.72	108.7202	108.7190	108.7202	0.00
30/10/2012	2038 On 07-February-13	105.99	Call	Bond Future	2729	3	3	3	0.00
30/10/2012	2038 On 07-February-13	106.01	Call	Bond Future	2709	3	3	3	0.00
30/10/2012	2038 On 07-February-13	106.00	Call	Bond Future	2719	3	3	3	0.00
30/10/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2050 On 01-November-12			Bond Future	113.55	113.5551	113.5542	113.5551	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
30/10/2012	2050 On 01-November-12	103.99	Call	Bond Future	9564	10	10	10	0.00
30/10/2012	2050 On 01-November-12	104.00	Call	Bond Future	9554	10	10	10	0.00
30/10/2012	2050 On 01-November-12	104.01	Call	Bond Future	9544	10	10	10	0.00
30/10/2012	2050 On 01-November-12	104.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2050 On 01-November-12	104.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2050 On 01-November-12	103.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2050 On 07-February-13			Bond Future	113.90	113.9058	113.9050	113.9058	0.00
30/10/2012	2050 On 07-February-13	112.99	Call	Bond Future	915	1	1	1	0.00
30/10/2012	2050 On 07-February-13	113.01	Call	Bond Future	895	1	1	1	0.00
30/10/2012	2050 On 07-February-13	113.00	Call	Bond Future	905	1	1	1	0.00
30/10/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	AL7T On 01-November-12			Index Future	473.11	473.1350	473.1100	473.1350	0.00
30/10/2012	AL7T On 07-February-13			Index Future	479.90	479.9290	479.9030	479.9290	12.00
30/10/2012	AL7T On 02-May-13			Index Future	485.97	485.9930	485.9670	485.9930	0.00
30/10/2012	ALBI On 01-November-12			Index Future	420.17	419.7660	420.1730	419.7660	76.00
30/10/2012	ALBI On 07-February-13			Index Future	426.21	425.7940	426.2060	425.7940	1,023.00
30/10/2012	ALBI On 02-May-13			Index Future	431.59	431.1740	431.5920	431.1740	0.00
30/10/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/10/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details			Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2012	EL28 On	01-November-12				Bond Future	109.44	109.4398	109.4389	109.4398	0.00
30/10/2012	EL28 On	01-November-12	105.99	Call		Bond Future	3449	3	3	3	0.00
30/10/2012	EL28 On	01-November-12	106.00	Call		Bond Future	3439	3	3	3	0.00
30/10/2012	EL28 On	01-November-12	106.01	Call		Bond Future	3429	3	3	3	0.00
30/10/2012	EL28 On	01-November-12	106.01	Put		Bond Future	0	0	0	0	0.00
30/10/2012	EL28 On	01-November-12	106.00	Put		Bond Future	0	0	0	0	0.00
30/10/2012	EL28 On	01-November-12	105.99	Put		Bond Future	0	0	0	0	0.00
30/10/2012	EL28 On	07-February-13				Bond Future	113.03	113.0300	113.0300	113.0300	0.00
30/10/2012	EL28 On	07-February-13	113.01	Call		Bond Future	20	0	0	0	0.00
30/10/2012	EL28 On	07-February-13	112.99	Call		Bond Future	40	0	0	0	0.00
30/10/2012	EL28 On	07-February-13	113.00	Call		Bond Future	30	0	0	0	0.00
30/10/2012	EL28 On	07-February-13	113.00	Put		Bond Future	0	0	0	0	0.00
30/10/2012	EL28 On	07-February-13	112.99	Put		Bond Future	0	0	0	0	0.00
30/10/2012	EL28 On	07-February-13	113.01	Put		Bond Future	0	0	0	0	0.00
30/10/2012	ES33 On	01-November-12				Bond Future	9.13	85.5710	85.9449	85.5710	0.00
30/10/2012	ES33 On	01-November-12	9.20	Call		Bond Future	532	0	1	0	0.00
30/10/2012	ES33 On	01-November-12	9.20	Put		Bond Future	0	0	0	0	0.00
30/10/2012	ES33 On	07-February-13				Bond Future	9.25	86.7638	87.1441	86.7638	303.00
30/10/2012	ES33 On	07-February-13	8.54	Call		Bond Future	0	0	0	0	0.00
30/10/2012	ES33 On	07-February-13	8.56	Call		Bond Future	0	0	0	0	0.00
30/10/2012	ES33 On	07-February-13	8.55	Call		Bond Future	0	0	0	0	0.00
30/10/2012	ES33 On	07-February-13	8.55	Put		Bond Future	5863	6	6	6	0.00
30/10/2012	ES33 On	07-February-13	8.56	Put		Bond Future	5775	6	6	6	0.00
30/10/2012	ES33 On	07-February-13	8.54	Put		Bond Future	5952	6	6	6	0.00
30/10/2012	GOVI On	01-November-12				GOVI	420.82	420.4960	420.8200	420.4960	206.00
30/10/2012	GOVI On	01-November-12	403.96	Call		GOVI	168600	17	17	17	0.00
30/10/2012	GOVI On	01-November-12	403.96	Put		GOVI	0	0	0	0	0.00
30/10/2012	GOVI On	07-February-13				GOVI	426.86	426.5340	426.8630	426.5340	332.00
30/10/2012	GOVI On	07-February-13	432.99	Call		GOVI	0	0	0	0	0.00
30/10/2012	GOVI On	07-February-13	433.01	Call		GOVI	0	0	0	0	0.00
30/10/2012	GOVI On	07-February-13	433.00	Call		GOVI	0	0	0	0	0.00
30/10/2012	GOVI On	07-February-13	433.00	Put		GOVI	61370	6	6	6	0.00
30/10/2012	GOVI On	07-February-13	433.01	Put		GOVI	61470	6	6	6	0.00

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30/10/2012	GOVI On 07-February-13	432.99	Put	GOVI	61270	6	6	6	0.00
30/10/2012	GOVI On 02-May-13			GOVI	432.26	431.9240	432.2570	431.9240	0.00
30/10/2012	GOVI On 02-May-13	433.01	Call	GOVI	0	0	0	0	0.00
30/10/2012	GOVI On 02-May-13	432.99	Call	GOVI	0	0	0	0	0.00
30/10/2012	GOVI On 02-May-13	433.00	Call	GOVI	0	0	0	0	0.00
30/10/2012	GOVI On 02-May-13	433.00	Put	GOVI	7430	1	1	1	0.00
30/10/2012	GOVI On 02-May-13	432.99	Put	GOVI	7330	1	1	1	0.00
30/10/2012	GOVI On 02-May-13	433.01	Put	GOVI	7530	1	1	1	0.00
30/10/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2012	IGOV On 01-November-12			Index Future	191.54	191.3670	191.5370	191.3670	137.00
30/10/2012	IGOV On 07-February-13			Index Future	194.29	194.1150	194.2870	194.1150	606.00
30/10/2012	IGOV On 02-May-13			Index Future	196.74	196.5670	196.7420	196.5670	0.00
30/10/2012	ILBI On 01-November-12			Index Future	517.87	517.8650	517.8650	517.8650	0.00
30/10/2012	ILBI On 07-February-13			Index Future	525.15	525.1520	525.1520	525.1520	169.00
30/10/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/10/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/10/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/10/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/10/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/10/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/10/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	0.00
30/10/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.01	94.9900	94.9900	94.9900	840.00
30/10/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.97	95.0300	95.0300	95.0300	0.00
30/10/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.93	95.0700	95.0700	95.0700	0.00
30/10/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0800	95.0800	95.0800	1,000.00
30/10/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.91	95.0900	95.0900	95.0900	0.00
30/10/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.92	95.0800	95.0800	95.0800	500.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2012	JBAF On	18-September-13			Jibar Tradeable Future	5.00	95.0000	95.0000	95.0000	2,200.00
30/10/2012	JBAF On	18-December-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	1,500.00
30/10/2012	JBAF On	19-March-14			Jibar Tradeable Future	5.30	94.7000	94.7000	94.7000	800.00
30/10/2012	JBAF On	18-June-14			Jibar Tradeable Future	5.45	94.5500	94.5500	94.5500	800.00
30/10/2012	JBAF On	17-September-14			Jibar Tradeable Future	5.60	94.4000	94.4000	94.4000	0.00
30/10/2012	OTH1 On	02-May-13			Index Future	427.38	426.5040	427.3810	426.5040	0.00
30/10/2012	R023 On	01-November-12			Bond Future	7.19	105.4591	105.4263	105.4591	799.00
30/10/2012	R023 On	01-November-12	7.04	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	01-November-12	7.05	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	01-November-12	7.06	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	01-November-12	7.06	Put	Bond Future	988	1	1	1	0.00
30/10/2012	R023 On	01-November-12	7.05	Put	Bond Future	1063	1	1	1	0.00
30/10/2012	R023 On	01-November-12	7.04	Put	Bond Future	1138	1	1	1	0.00
30/10/2012	R023 On	07-February-13			Bond Future	7.27	106.9290	106.8974	106.9290	10.00
30/10/2012	R023 On	07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	07-February-13	7.05	Put	Bond Future	1608	2	2	2	0.00
30/10/2012	R023 On	07-February-13	7.06	Put	Bond Future	1535	2	2	2	0.00
30/10/2012	R023 On	07-February-13	7.04	Put	Bond Future	1681	2	2	2	0.00
30/10/2012	R023 On	02-May-13			Bond Future	7.34	104.2509	104.2722	104.2509	2.00
30/10/2012	R023 On	02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	02-May-13	7.05	Put	Bond Future	2043	2	2	2	0.00
30/10/2012	R023 On	02-May-13	7.04	Put	Bond Future	2116	2	2	2	0.00
30/10/2012	R023 On	02-May-13	7.06	Put	Bond Future	1971	2	2	2	0.00
30/10/2012	R023 On	01-August-13			Bond Future	7.30	106.4005	106.4005	106.4005	0.00
30/10/2012	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	01-August-13	7.31	Call	Bond Future	69	0	0	0	0.00
30/10/2012	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00

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30/10/2012	R023 On 01-August-13	7.29	Put	Bond Future	69	0	0	0	0.00
30/10/2012	R157 On 01-November-12			Bond Future	5.48	122.8593	122.8584	122.8593	10,555.00
30/10/2012	R157 On 01-November-12	5.78	Call	Bond Future	877	1	1	1	5,630.00
30/10/2012	R157 On 01-November-12	6.24	Call	Bond Future	2212	2	2	2	0.00
30/10/2012	R157 On 01-November-12	6.24	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R157 On 01-November-12	5.78	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R157 On 07-February-13			Bond Future	5.52	124.5716	124.5728	124.5716	6,369.00
30/10/2012	R157 On 07-February-13	6.28	Call	Bond Future	2068	2	2	2	0.00
30/10/2012	R157 On 07-February-13	6.28	Put	Bond Future	62	0	0	0	0.00
30/10/2012	R157 On 02-May-13			Bond Future	5.54	119.2089	119.2720	119.2089	62.00
30/10/2012	R157 On 02-May-13	5.34	Call	Bond Future	486	0	0	0	0.00
30/10/2012	R157 On 02-May-13	5.36	Call	Bond Future	506	0	1	0	0.00
30/10/2012	R157 On 02-May-13	5.35	Call	Bond Future	496	0	0	0	0.00
30/10/2012	R157 On 02-May-13	5.35	Put	Bond Future	968	1	1	1	0.00
30/10/2012	R157 On 02-May-13	5.36	Put	Bond Future	953	1	1	1	0.00
30/10/2012	R157 On 02-May-13	5.34	Put	Bond Future	982	1	1	1	0.00
30/10/2012	R157 On 07-November-13			Bond Future	5.68	115.6185	115.6202	115.6185	0.00
30/10/2012	R157 On 07-November-13	5.59	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R157 On 07-November-13	5.60	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R157 On 07-November-13	5.61	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R157 On 07-November-13	5.61	Put	Bond Future	134	0	0	0	0.00
30/10/2012	R157 On 07-November-13	5.60	Put	Bond Future	153	0	0	0	0.00
30/10/2012	R157 On 07-November-13	5.59	Put	Bond Future	172	0	0	0	0.00
30/10/2012	R186 On 01-November-12			Bond Future	7.74	127.1613	127.4149	127.1613	9,538.00
30/10/2012	R186 On 01-November-12	7.82	Call	Bond Future	976	1	1	1	1,858.00
30/10/2012	R186 On 01-November-12	8.00	Call	Bond Future	2553	2	3	2	0.00
30/10/2012	R186 On 01-November-12	8.50	Call	Bond Future	7208	7	7	7	0.00
30/10/2012	R186 On 01-November-12	8.82	Call	Bond Future	10059	10	10	10	0.00
30/10/2012	R186 On 01-November-12	8.82	Put	Bond Future	0	0	0	0	1,858.00
30/10/2012	R186 On 01-November-12	8.50	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R186 On 01-November-12	8.00	Put	Bond Future	7	0	0	0	0.00
30/10/2012	R186 On 01-November-12	7.82	Put	Bond Future	174	0	0	0	0.00
30/10/2012	R186 On 07-February-13			Bond Future	7.82	123.6441	123.9031	123.6441	28,509.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2012	R186 On 07-February-13	8.00	Call	Bond Future	4361	4	4	4	0.00
30/10/2012	R186 On 07-February-13	8.32	Call	Bond Future	6278	6	6	6	0.00
30/10/2012	R186 On 07-February-13	7.50	Call	Bond Future	2097	2	2	2	575.00
30/10/2012	R186 On 07-February-13	8.47	Call	Bond Future	7274	7	7	7	0.00
30/10/2012	R186 On 07-February-13	7.75	Call	Bond Future	3105	3	3	3	1,000.00
30/10/2012	R186 On 07-February-13	7.25	Call	Bond Future	1333	1	1	1	670.00
30/10/2012	R186 On 07-February-13	7.00	Call	Bond Future	789	1	1	1	10,300.00
30/10/2012	R186 On 07-February-13	7.00	Put	Bond Future	9122	9	9	9	0.00
30/10/2012	R186 On 07-February-13	7.25	Put	Bond Future	7055	7	7	7	0.00
30/10/2012	R186 On 07-February-13	7.75	Put	Bond Future	3819	4	4	4	0.00
30/10/2012	R186 On 07-February-13	8.47	Put	Bond Future	1251	1	1	1	0.00
30/10/2012	R186 On 07-February-13	7.50	Put	Bond Future	5280	5	5	5	0.00
30/10/2012	R186 On 07-February-13	8.32	Put	Bond Future	1614	2	2	2	2,000.00
30/10/2012	R186 On 07-February-13	8.00	Put	Bond Future	2675	3	3	3	150.00
30/10/2012	R186 On 02-May-13			Bond Future	7.90	125.0703	125.3956	125.0703	2.00
30/10/2012	R186 On 02-May-13	7.40	Call	Bond Future	2757	3	3	3	0.00
30/10/2012	R186 On 02-May-13	7.41	Call	Bond Future	2790	3	3	3	0.00
30/10/2012	R186 On 02-May-13	7.39	Call	Bond Future	2723	3	3	3	0.00
30/10/2012	R186 On 02-May-13	7.39	Put	Bond Future	7687	8	8	8	0.00
30/10/2012	R186 On 02-May-13	7.41	Put	Bond Future	7554	8	8	8	0.00
30/10/2012	R186 On 02-May-13	7.40	Put	Bond Future	7620	8	8	8	0.00
30/10/2012	R186 On 07-November-13			Bond Future	8.09	123.0864	123.3560	123.0864	0.00
30/10/2012	R186 On 07-November-13	8.14	Call	Bond Future	7732	7	8	7	0.00
30/10/2012	R186 On 07-November-13	8.15	Call	Bond Future	7777	7	8	7	0.00
30/10/2012	R186 On 07-November-13	8.16	Call	Bond Future	7821	7	8	7	0.00
30/10/2012	R186 On 07-November-13	8.75	Call	Bond Future	10705	10	11	10	0.00
30/10/2012	R186 On 07-November-13	8.75	Put	Bond Future	4951	5	5	5	130.00
30/10/2012	R186 On 07-November-13	8.16	Put	Bond Future	7203	7	7	7	0.00
30/10/2012	R186 On 07-November-13	8.15	Put	Bond Future	7248	7	7	7	0.00
30/10/2012	R186 On 07-November-13	8.14	Put	Bond Future	7293	7	7	7	0.00
30/10/2012	R189 On 01-November-12			Bond Future	213.54	213.4172	213.5365	213.4172	0.00
30/10/2012	R189 On 01-November-12	218.99	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R189 On 01-November-12	219.01	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R189 On 01-November-12	219.00	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
30/10/2012	R189 On 01-November-12	219.00	Put	Bond Future	5463	6	5	6	0.00
30/10/2012	R189 On 01-November-12	219.01	Put	Bond Future	5473	6	5	6	0.00
30/10/2012	R189 On 01-November-12	218.99	Put	Bond Future	5453	6	5	6	0.00
30/10/2012	R189 On 07-February-13			Bond Future	216.60	216.4820	216.6033	216.4820	0.00
30/10/2012	R189 On 07-February-13	212.99	Call	Bond Future	3613	3	4	3	0.00
30/10/2012	R189 On 07-February-13	213.00	Call	Bond Future	3603	3	4	3	0.00
30/10/2012	R189 On 07-February-13	213.01	Call	Bond Future	3593	3	4	3	0.00
30/10/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R197 On 01-November-12			Bond Future	280.22	280.2331	280.2243	280.2331	0.00
30/10/2012	R197 On 01-November-12	266.99	Call	Bond Future	13234	13	13	13	0.00
30/10/2012	R197 On 01-November-12	267.01	Call	Bond Future	13214	13	13	13	0.00
30/10/2012	R197 On 01-November-12	267.00	Call	Bond Future	13224	13	13	13	0.00
30/10/2012	R197 On 01-November-12	267.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R197 On 01-November-12	267.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R197 On 01-November-12	266.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R197 On 07-February-13			Bond Future	278.94	278.9492	278.9403	278.9492	1,988.00
30/10/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R197 On 07-February-13	279.01	Put	Bond Future	70	0	0	0	0.00
30/10/2012	R197 On 07-February-13	279.00	Put	Bond Future	60	0	0	0	0.00
30/10/2012	R197 On 07-February-13	278.99	Put	Bond Future	50	0	0	0	0.00
30/10/2012	R201 On 01-November-12			Bond Future	5.05	110.6863	110.6526	110.6863	0.00
30/10/2012	R201 On 01-November-12	5.11	Call	Bond Future	140	0	0	0	0.00
30/10/2012	R201 On 01-November-12	5.11	Put	Bond Future	12	0	0	0	0.00
30/10/2012	R201 On 07-February-13			Bond Future	5.02	107.8210	107.7886	107.8210	1,560.00
30/10/2012	R201 On 07-February-13	4.98	Call	Bond Future	295	0	0	0	0.00
30/10/2012	R201 On 07-February-13	4.98	Put	Bond Future	369	0	0	0	0.00
30/10/2012	R201 On 02-May-13			Bond Future	4.98	109.0648	109.0870	109.0648	3.00
30/10/2012	R201 On 02-May-13	4.04	Call	Bond Future	20	0	0	0	0.00
30/10/2012	R201 On 02-May-13	4.06	Call	Bond Future	21	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
30/10/2012	R201 On 02-May-13	4.05	Call	Bond Future	20	0	0	0	0.00
30/10/2012	R201 On 02-May-13	4.05	Put	Bond Future	1533	2	2	2	0.00
30/10/2012	R201 On 02-May-13	4.06	Put	Bond Future	1517	2	2	2	0.00
30/10/2012	R201 On 02-May-13	4.04	Put	Bond Future	1548	2	2	2	0.00
30/10/2012	R201 On 07-November-13			Bond Future	4.92	107.5420	107.5088	107.5420	0.00
30/10/2012	R201 On 07-November-13	4.80	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R201 On 07-November-13	4.81	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R201 On 07-November-13	4.79	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R201 On 07-November-13	4.79	Put	Bond Future	144	0	0	0	0.00
30/10/2012	R201 On 07-November-13	4.81	Put	Bond Future	122	0	0	0	0.00
30/10/2012	R201 On 07-November-13	4.80	Put	Bond Future	133	0	0	0	0.00
30/10/2012	R202 On 01-November-12			Bond Future	208.24	207.5966	208.2431	207.5966	108.00
30/10/2012	R202 On 01-November-12	191.99	Call	Bond Future	16253	16	16	16	0.00
30/10/2012	R202 On 01-November-12	192.01	Call	Bond Future	16233	16	16	16	0.00
30/10/2012	R202 On 01-November-12	192.00	Call	Bond Future	16243	16	16	16	0.00
30/10/2012	R202 On 01-November-12	192.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R202 On 01-November-12	192.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R202 On 01-November-12	191.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R202 On 07-February-13			Bond Future	208.41	207.7583	208.4142	207.7583	49,793.00
30/10/2012	R202 On 07-February-13	204.99	Call	Bond Future	3424	3	3	3	0.00
30/10/2012	R202 On 07-February-13	205.00	Call	Bond Future	3414	3	3	3	0.00
30/10/2012	R202 On 07-February-13	205.01	Call	Bond Future	3404	3	3	3	0.00
30/10/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R203 On 01-November-12			Bond Future	5.85	111.1848	111.1852	111.1848	3,138.00
30/10/2012	R203 On 01-November-12	6.87	Call	Bond Future	4397	4	4	4	0.00
30/10/2012	R203 On 01-November-12	6.87	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R203 On 07-February-13			Bond Future	5.90	112.7345	112.7367	112.7345	13,019.00
30/10/2012	R203 On 07-February-13	5.54	Call	Bond Future	451	0	0	0	10,000.00
30/10/2012	R203 On 07-February-13	6.11	Call	Bond Future	1558	2	2	2	12,600.00
30/10/2012	R203 On 07-February-13	6.65	Call	Bond Future	3265	3	3	3	0.00
30/10/2012	R203 On 07-February-13	6.94	Call	Bond Future	4325	4	4	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
30/10/2012	R203 On 07-February-13	6.94	Put	Bond Future	68	0	0	0	0.00
30/10/2012	R203 On 07-February-13	6.65	Put	Bond Future	172	0	0	0	30,250.00
30/10/2012	R203 On 07-February-13	6.11	Put	Bond Future	678	1	1	1	3,254.00
30/10/2012	R203 On 07-February-13	5.54	Put	Bond Future	1967	2	2	2	0.00
30/10/2012	R203 On 02-May-13			Bond Future	5.94	109.8798	109.9383	109.8798	12.00
30/10/2012	R203 On 02-May-13	5.90	Call	Bond Future	1298	1	1	1	0.00
30/10/2012	R203 On 02-May-13	5.89	Call	Bond Future	1278	1	1	1	0.00
30/10/2012	R203 On 02-May-13	5.91	Call	Bond Future	1318	1	1	1	0.00
30/10/2012	R203 On 02-May-13	5.91	Put	Bond Future	1428	1	1	1	0.00
30/10/2012	R203 On 02-May-13	5.89	Put	Bond Future	1468	2	1	2	0.00
30/10/2012	R203 On 02-May-13	5.90	Put	Bond Future	1448	1	1	1	0.00
30/10/2012	R203 On 07-November-13			Bond Future	6.07	108.6850	108.6876	108.6850	0.00
30/10/2012	R203 On 07-November-13	6.00	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R203 On 07-November-13	6.01	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R203 On 07-November-13	5.99	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R203 On 07-November-13	5.99	Put	Bond Future	272	0	0	0	0.00
30/10/2012	R203 On 07-November-13	6.01	Put	Bond Future	201	0	0	0	0.00
30/10/2012	R203 On 07-November-13	6.00	Put	Bond Future	236	0	0	0	0.00
30/10/2012	R204 On 01-November-12			Bond Future	6.14	112.3686	112.3697	112.3686	2,180.00
30/10/2012	R204 On 01-November-12	7.22	Call	Bond Future	5561	6	6	6	0.00
30/10/2012	R204 On 01-November-12	7.22	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R204 On 07-February-13			Bond Future	6.19	109.9046	109.9074	109.9046	9,515.00
30/10/2012	R204 On 07-February-13	7.29	Call	Bond Future	5519	6	6	6	0.00
30/10/2012	R204 On 07-February-13	7.29	Put	Bond Future	96	0	0	0	0.00
30/10/2012	R204 On 02-May-13			Bond Future	6.24	111.1725	111.2314	111.1725	21.00
30/10/2012	R204 On 02-May-13	6.29	Call	Bond Future	2048	2	2	2	0.00
30/10/2012	R204 On 02-May-13	6.31	Call	Bond Future	2100	2	2	2	0.00
30/10/2012	R204 On 02-May-13	6.30	Call	Bond Future	2074	2	2	2	0.00
30/10/2012	R204 On 02-May-13	6.30	Put	Bond Future	1788	2	2	2	0.00
30/10/2012	R204 On 02-May-13	6.31	Put	Bond Future	1765	2	2	2	0.00
30/10/2012	R204 On 02-May-13	6.29	Put	Bond Future	1811	2	2	2	0.00
30/10/2012	R204 On 07-November-13			Bond Future	6.38	110.0894	110.0928	110.0894	0.00
30/10/2012	R204 On 07-November-13	6.30	Call	Bond Future	2735	0	3	0	0.00
30/10/2012	R204 On 07-November-13	6.31	Call	Bond Future	2757	0	3	0	0.00

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30/10/2012	R204 On 07-November-13	6.29	Call	Bond Future	2713	0	3	0	0.00
30/10/2012	R204 On 07-November-13	7.00	Call	Bond Future	4507	0	5	0	0.00
30/10/2012	R204 On 07-November-13	7.00	Put	Bond Future	1782	0	2	0	180.00
30/10/2012	R204 On 07-November-13	6.29	Put	Bond Future	3128	0	3	0	0.00
30/10/2012	R204 On 07-November-13	6.31	Put	Bond Future	3082	0	3	0	0.00
30/10/2012	R204 On 07-November-13	6.30	Put	Bond Future	3105	0	3	0	0.00
30/10/2012	R206 On 01-November-12			Bond Future	5.09	105.0662	105.0642	105.0662	0.00
30/10/2012	R206 On 01-November-12	5.05	Call	Bond Future	14	0	0	0	0.00
30/10/2012	R206 On 01-November-12	5.05	Put	Bond Future	58	0	0	0	0.00
30/10/2012	R206 On 07-February-13			Bond Future	5.04	102.7657	102.7652	102.7657	1,120.00
30/10/2012	R206 On 07-February-13	4.76	Call	Bond Future	111	0	0	0	0.00
30/10/2012	R206 On 07-February-13	4.76	Put	Bond Future	365	0	0	0	0.00
30/10/2012	R206 On 02-May-13			Bond Future	4.97	103.9509	104.0032	103.9509	11.00
30/10/2012	R206 On 02-May-13	3.39	Call	Bond Future	23	0	0	0	0.00
30/10/2012	R206 On 02-May-13	3.40	Call	Bond Future	24	0	0	0	0.00
30/10/2012	R206 On 02-May-13	3.41	Call	Bond Future	24	0	0	0	0.00
30/10/2012	R206 On 02-May-13	3.41	Put	Bond Future	1102	1	1	1	0.00
30/10/2012	R206 On 02-May-13	3.40	Put	Bond Future	1109	1	1	1	0.00
30/10/2012	R206 On 02-May-13	3.39	Put	Bond Future	1115	1	1	1	0.00
30/10/2012	R206 On 07-November-13			Bond Future	4.48	102.9410	102.9410	102.9410	0.00
30/10/2012	R206 On 07-November-13	4.30	Call	Bond Future	399	0	0	0	0.00
30/10/2012	R206 On 07-November-13	4.29	Call	Bond Future	398	0	0	0	0.00
30/10/2012	R206 On 07-November-13	4.31	Call	Bond Future	400	0	0	0	0.00
30/10/2012	R206 On 07-November-13	4.31	Put	Bond Future	431	0	0	0	0.00
30/10/2012	R206 On 07-November-13	4.29	Put	Bond Future	433	0	0	0	0.00
30/10/2012	R206 On 07-November-13	4.30	Put	Bond Future	432	0	0	0	0.00
30/10/2012	R207 On 01-November-12			Bond Future	6.48	106.5877	106.5895	106.5877	1,600.00
30/10/2012	R207 On 01-November-12	7.58	Call	Bond Future	6163	6	6	6	0.00
30/10/2012	R207 On 01-November-12	7.58	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R207 On 07-February-13			Bond Future	6.54	104.4338	104.4374	104.4338	5,581.00
30/10/2012	R207 On 07-February-13	7.66	Call	Bond Future	6186	6	6	6	0.00
30/10/2012	R207 On 07-February-13	7.66	Put	Bond Future	129	0	0	0	0.00
30/10/2012	R207 On 02-May-13			Bond Future	6.60	105.6383	105.6954	105.6383	0.00

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30/10/2012	R207 On 02-May-13	6.44	Call	Bond Future	1855	2	2	2	0.00
30/10/2012	R207 On 02-May-13	6.45	Call	Bond Future	1880	2	2	2	0.00
30/10/2012	R207 On 02-May-13	6.46	Call	Bond Future	1904	2	2	2	0.00
30/10/2012	R207 On 02-May-13	6.46	Put	Bond Future	2675	3	3	3	0.00
30/10/2012	R207 On 02-May-13	6.45	Put	Bond Future	2706	3	3	3	0.00
30/10/2012	R207 On 02-May-13	6.44	Put	Bond Future	2737	3	3	3	0.00
30/10/2012	R207 On 07-November-13			Bond Future	6.76	104.8011	104.8052	104.8011	0.00
30/10/2012	R207 On 07-November-13	6.70	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R207 On 07-November-13	6.69	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R207 On 07-November-13	6.71	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R207 On 07-November-13	6.71	Put	Bond Future	239	0	0	0	0.00
30/10/2012	R207 On 07-November-13	6.69	Put	Bond Future	340	0	0	0	0.00
30/10/2012	R207 On 07-November-13	6.70	Put	Bond Future	289	0	0	0	0.00
30/10/2012	R208 On 01-November-12			Bond Future	6.69	101.1037	101.0424	101.1037	8,377.00
30/10/2012	R208 On 01-November-12	6.81	Call	Bond Future	788	1	1	1	0.00
30/10/2012	R208 On 01-November-12	7.50	Call	Bond Future	4978	5	5	5	0.00
30/10/2012	R208 On 01-November-12	7.70	Call	Bond Future	6163	6	6	6	0.00
30/10/2012	R208 On 01-November-12	7.70	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R208 On 01-November-12	7.50	Put	Bond Future	0	0	0	0	12,250.00
30/10/2012	R208 On 01-November-12	6.81	Put	Bond Future	44	0	0	0	0.00
30/10/2012	R208 On 07-February-13			Bond Future	6.76	102.5129	102.4523	102.5129	15,983.00
30/10/2012	R208 On 07-February-13	6.00	Call	Bond Future	349	0	0	0	12,250.00
30/10/2012	R208 On 07-February-13	8.83	Call	Bond Future	11856	12	12	12	0.00
30/10/2012	R208 On 07-February-13	7.78	Call	Bond Future	6301	6	6	6	0.00
30/10/2012	R208 On 07-February-13	7.78	Put	Bond Future	219	0	0	0	0.00
30/10/2012	R208 On 07-February-13	8.83	Put	Bond Future	7	0	0	0	0.00
30/10/2012	R208 On 07-February-13	6.00	Put	Bond Future	5160	5	5	5	0.00
30/10/2012	R208 On 02-May-13			Bond Future	6.81	100.3034	100.2936	100.3034	47.00
30/10/2012	R208 On 02-May-13	6.64	Call	Bond Future	2120	2	2	2	0.00
30/10/2012	R208 On 02-May-13	6.65	Call	Bond Future	2147	2	2	2	0.00
30/10/2012	R208 On 02-May-13	6.66	Call	Bond Future	2173	2	2	2	0.00
30/10/2012	R208 On 02-May-13	6.66	Put	Bond Future	3099	3	3	3	0.00
30/10/2012	R208 On 02-May-13	6.65	Put	Bond Future	3133	3	3	3	0.00
30/10/2012	R208 On 02-May-13	6.64	Put	Bond Future	3168	3	3	3	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
30/10/2012	R208 On 07-November-13			Bond Future	6.97	99.6138	99.5513	99.6138	0.00
30/10/2012	R208 On 07-November-13	7.50	Call	Bond Future	5709	0	6	0	0.00
30/10/2012	R208 On 07-November-13	6.81	Call	Bond Future	3614	0	4	0	0.00
30/10/2012	R208 On 07-November-13	6.79	Call	Bond Future	3562	0	4	0	0.00
30/10/2012	R208 On 07-November-13	6.80	Call	Bond Future	3588	0	4	0	0.00
30/10/2012	R208 On 07-November-13	6.80	Put	Bond Future	4538	1	5	1	0.00
30/10/2012	R208 On 07-November-13	6.79	Put	Bond Future	4569	1	5	1	0.00
30/10/2012	R208 On 07-November-13	6.81	Put	Bond Future	4507	1	5	1	0.00
30/10/2012	R208 On 07-November-13	7.50	Put	Bond Future	2751	0	3	0	230.00
30/10/2012	R209 On 01-November-12			Bond Future	8.53	77.3206	77.6956	77.3206	1,116.00
30/10/2012	R209 On 01-November-12	8.99	Call	Bond Future	3656	3	4	3	0.00
30/10/2012	R209 On 01-November-12	8.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R209 On 07-February-13			Bond Future	8.61	78.3982	78.7797	78.3982	11,228.00
30/10/2012	R209 On 07-February-13	8.63	Call	Bond Future	2786	3	3	3	0.00
30/10/2012	R209 On 07-February-13	9.06	Call	Bond Future	4791	5	5	5	0.00
30/10/2012	R209 On 07-February-13	8.83	Call	Bond Future	3656	3	4	3	0.00
30/10/2012	R209 On 07-February-13	8.83	Put	Bond Future	1923	2	2	2	14,000.00
30/10/2012	R209 On 07-February-13	9.06	Put	Bond Future	1296	1	1	1	0.00
30/10/2012	R209 On 07-February-13	8.63	Put	Bond Future	2641	3	3	3	11,000.00
30/10/2012	R209 On 02-May-13			Bond Future	8.68	76.1618	76.5871	76.1618	33.00
30/10/2012	R209 On 02-May-13	8.01	Call	Bond Future	2183	2	2	2	0.00
30/10/2012	R209 On 02-May-13	7.99	Call	Bond Future	2131	2	2	2	0.00
30/10/2012	R209 On 02-May-13	8.00	Call	Bond Future	2157	2	2	2	0.00
30/10/2012	R209 On 02-May-13	8.00	Put	Bond Future	7947	8	8	8	0.00
30/10/2012	R209 On 02-May-13	7.99	Put	Bond Future	8010	8	8	8	0.00
30/10/2012	R209 On 02-May-13	8.01	Put	Bond Future	7883	8	8	8	0.00
30/10/2012	R209 On 07-November-13			Bond Future	8.86	75.0722	75.4687	75.0722	0.00
30/10/2012	R209 On 07-November-13	8.81	Call	Bond Future	6831	0	7	0	0.00
30/10/2012	R209 On 07-November-13	9.50	Call	Bond Future	9505	0	10	0	0.00
30/10/2012	R209 On 07-November-13	8.79	Call	Bond Future	6760	0	7	0	0.00
30/10/2012	R209 On 07-November-13	8.80	Call	Bond Future	6795	0	7	0	0.00
30/10/2012	R209 On 07-November-13	8.80	Put	Bond Future	7292	1	7	1	0.00
30/10/2012	R209 On 07-November-13	8.79	Put	Bond Future	7334	1	7	1	0.00
30/10/2012	R209 On 07-November-13	9.50	Put	Bond Future	4836	0	5	0	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2012	R209 On 07-November-13	8.81	Put	Bond Future	7250	1	7	1	0.00
30/10/2012	R210 On 01-November-12			Bond Future	158.71	158.7169	158.7135	158.7169	52.00
30/10/2012	R210 On 01-November-12	144.99	Call	Bond Future	13723	14	14	14	0.00
30/10/2012	R210 On 01-November-12	145.01	Call	Bond Future	13703	14	14	14	0.00
30/10/2012	R210 On 01-November-12	145.00	Call	Bond Future	13713	14	14	14	0.00
30/10/2012	R210 On 01-November-12	145.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R210 On 01-November-12	145.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R210 On 01-November-12	144.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R210 On 07-February-13			Bond Future	160.99	160.9962	160.9929	160.9962	1,212.00
30/10/2012	R210 On 07-February-13	156.99	Call	Bond Future	4003	4	4	4	0.00
30/10/2012	R210 On 07-February-13	157.00	Call	Bond Future	3993	4	4	4	0.00
30/10/2012	R210 On 07-February-13	157.01	Call	Bond Future	3983	4	4	4	0.00
30/10/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 01-November-12			Bond Future	123.79	123.7935	123.7863	123.7935	0.00
30/10/2012	R211 On 01-November-12	121.99	Call	Bond Future	1796	2	2	2	0.00
30/10/2012	R211 On 01-November-12	122.01	Call	Bond Future	1776	2	2	2	0.00
30/10/2012	R211 On 01-November-12	122.00	Call	Bond Future	1786	2	2	2	0.00
30/10/2012	R211 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 07-February-13			Bond Future	124.14	124.1491	124.1419	124.1491	703.00
30/10/2012	R211 On 07-February-13	122.99	Call	Bond Future	1152	1	1	1	0.00
30/10/2012	R211 On 07-February-13	123.00	Call	Bond Future	1142	1	1	1	0.00
30/10/2012	R211 On 07-February-13	123.01	Call	Bond Future	1132	1	1	1	0.00
30/10/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 02-May-13			Bond Future	125.71	125.7177	125.7103	125.7177	3.00
30/10/2012	R211 On 02-May-13	125.69	Call	Bond Future	20	0	0	0	0.00
30/10/2012	R211 On 02-May-13	125.71	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 02-May-13	125.70	Call	Bond Future	10	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
30/10/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R212 On 01-November-12			Bond Future	129.22	129.2253	129.2207	129.2253	101.00
30/10/2012	R212 On 01-November-12	121.99	Call	Bond Future	7231	7	7	7	0.00
30/10/2012	R212 On 01-November-12	122.00	Call	Bond Future	7221	7	7	7	0.00
30/10/2012	R212 On 01-November-12	122.01	Call	Bond Future	7211	7	7	7	0.00
30/10/2012	R212 On 01-November-12	122.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R212 On 01-November-12	122.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R212 On 01-November-12	121.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R212 On 07-February-13			Bond Future	129.52	129.5200	129.5155	129.5200	3,064.00
30/10/2012	R212 On 07-February-13	128.99	Call	Bond Future	525	1	1	1	0.00
30/10/2012	R212 On 07-February-13	129.01	Call	Bond Future	505	1	1	1	0.00
30/10/2012	R212 On 07-February-13	129.00	Call	Bond Future	515	1	1	1	0.00
30/10/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R213 On 01-November-12			Bond Future	8.32	88.6471	88.9492	88.6471	6,058.00
30/10/2012	R213 On 01-November-12	7.75	Call	Bond Future	0	0	0	0	140.00
30/10/2012	R213 On 01-November-12	8.81	Call	Bond Future	3980	4	4	4	0.00
30/10/2012	R213 On 01-November-12	8.81	Put	Bond Future	0	0	0	0	0.00
30/10/2012	R213 On 01-November-12	7.75	Put	Bond Future	5058	5	5	5	0.00
30/10/2012	R213 On 07-February-13			Bond Future	8.41	89.8826	90.1903	89.8826	1,390.00
30/10/2012	R213 On 07-February-13	8.90	Call	Bond Future	5304	5	5	5	0.00
30/10/2012	R213 On 07-February-13	8.90	Put	Bond Future	1386	1	1	1	0.00
30/10/2012	R213 On 02-May-13			Bond Future	8.49	87.3865	87.7427	87.3865	5.00
30/10/2012	R213 On 02-May-13	7.84	Call	Bond Future	2070	2	2	2	0.00
30/10/2012	R213 On 02-May-13	7.85	Call	Bond Future	2097	2	2	2	0.00
30/10/2012	R213 On 02-May-13	7.86	Call	Bond Future	2123	2	2	2	0.00
30/10/2012	R213 On 02-May-13	7.86	Put	Bond Future	7487	8	7	8	0.00
30/10/2012	R213 On 02-May-13	7.85	Put	Bond Future	7550	8	8	8	0.00
30/10/2012	R213 On 02-May-13	7.84	Put	Bond Future	7614	8	8	8	0.00
30/10/2012	R213 On 07-November-13			Bond Future	8.68	86.2074	86.5274	86.2074	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
30/10/2012	R213 On 07-November-13	8.59	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R213 On 07-November-13	8.61	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R213 On 07-November-13	8.60	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R213 On 07-November-13	8.60	Put	Bond Future	597	1	1	1	0.00
30/10/2012	R213 On 07-November-13	8.61	Put	Bond Future	518	1	1	1	0.00
30/10/2012	R213 On 07-November-13	8.59	Put	Bond Future	677	1	1	1	0.00
30/10/2012	R214 On 01-November-12			Bond Future	8.56	78.9845	79.3357	78.9845	14.00
30/10/2012	R214 On 01-November-12	7.99	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R214 On 01-November-12	8.00	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R214 On 01-November-12	8.01	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R214 On 01-November-12	8.01	Put	Bond Future	5041	5	5	5	0.00
30/10/2012	R214 On 01-November-12	8.00	Put	Bond Future	5137	5	5	5	0.00
30/10/2012	R214 On 01-November-12	7.99	Put	Bond Future	5233	6	5	6	0.00
30/10/2012	R214 On 07-February-13			Bond Future	8.65	80.0854	80.4427	80.0854	1,714.00
30/10/2012	R214 On 07-February-13	8.59	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R214 On 07-February-13	8.60	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R214 On 07-February-13	8.61	Call	Bond Future	0	0	0	0	0.00
30/10/2012	R214 On 07-February-13	8.61	Put	Bond Future	313	1	0	1	0.00
30/10/2012	R214 On 07-February-13	8.60	Put	Bond Future	398	1	0	1	0.00
30/10/2012	R214 On 07-February-13	8.59	Put	Bond Future	484	1	0	1	0.00