



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 21/11/2012 To: 21/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	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
21/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	2025 On 07-February-13			Bond Future	110.54	110.5524	110.5426	110.5524	0.00
21/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
21/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
21/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
21/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	467	0	0	0	0.00
21/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	457	0	0	0	0.00
21/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	447	0	0	0	0.00
21/11/2012	2038 On 07-February-13			Bond Future	109.11	109.1149	109.1109	109.1149	0.00
21/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3121	3	3	3	0.00
21/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3101	3	3	3	0.00
21/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3111	3	3	3	0.00
21/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
21/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
21/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
21/11/2012	2050 On 07-February-13			Bond Future	114.03	114.0292	114.0264	114.0292	0.00
21/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1036	1	1	1	0.00
21/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1026	1	1	1	0.00
21/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1016	1	1	1	0.00
21/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
21/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
21/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
21/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	8608 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
21/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	AL7T On 07-February-13			Index Future	481.74	482.3410	481.7400	482.3410	12.00
21/11/2012	AL7T On 02-May-13			Index Future	487.80	488.4120	487.8020	488.4120	0.00
21/11/2012	ALBI On 07-February-13			Index Future	428.84	429.4310	428.8420	429.4310	1,077.00
21/11/2012	ALBI On 02-May-13			Index Future	434.24	434.8370	434.2380	434.8370	0.00
21/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C212 On 31-January-22			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
21/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/11/2012	EL28 On 07-February-13			Bond Future	111.07	111.0676	111.0653	111.0676	0.00
21/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
21/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
21/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
21/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1925	2	2	2	0.00
21/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1935	2	2	2	0.00
21/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1945	2	2	2	0.00
21/11/2012	ES33 On 07-February-13			Bond Future	9.03	88.8874	88.8721	88.8874	303.00
21/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
21/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
21/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
21/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4047	4	4	4	0.00
21/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4135	4	4	4	0.00
21/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4224	4	4	4	0.00
21/11/2012	GOVI On 07-February-13			GOVI	429.25	429.8700	429.2460	429.8700	334.00
21/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
21/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
21/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
21/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	37540	3	4	3	0.00
21/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	37640	3	4	3	0.00
21/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	37440	3	4	3	0.00
21/11/2012	GOVI On 02-May-13			GOVI	434.65	435.2810	434.6470	435.2810	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
21/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	16570	2	2	2	0.00
21/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	16470	2	2	2	0.00
21/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	16370	2	2	2	0.00
21/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
21/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
21/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
21/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2012	IGOV On 07-February-13			Index Future	194.36	194.3600	194.3550	194.3600	610.00
21/11/2012	IGOV On 02-May-13			Index Future	196.80	196.8070	196.8010	196.8070	0.00
21/11/2012	ILBI On 07-February-13			Index Future	518.57	518.1300	518.5740	518.1300	169.00
21/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.08	94.9300	94.9190	94.9300	0.00
21/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.02	95.0000	94.9800	95.0000	840.00
21/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.99	95.0300	95.0100	95.0300	0.00
21/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.93	95.1200	95.0700	95.1200	0.00
21/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.91	95.1400	95.0900	95.1400	1,000.00
21/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.90	95.1600	95.1000	95.1600	0.00
21/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.89	95.1600	95.1100	95.1600	500.00
21/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.1100	95.0500	95.1100	2,200.00
21/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.04	95.0200	94.9600	95.0200	2,000.00
21/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.8900	94.8300	94.8900	1,000.00
21/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.32	94.7500	94.6800	94.7500	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.49	94.5800	94.5100	94.5800	0.00
21/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
21/11/2012	R023 On 07-February-13			Bond Future	7.16	107.7333	107.7127	107.7333	1,685.00
21/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	793	1	1	1	0.00
21/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	719	1	1	1	0.00
21/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	866	1	1	1	0.00
21/11/2012	R023 On 02-May-13			Bond Future	7.22	105.1159	105.0950	105.1159	2.00
21/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1221	1	1	1	0.00
21/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1293	1	1	1	0.00
21/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1148	1	1	1	0.00
21/11/2012	R023 On 01-August-13			Bond Future	7.28	106.5322	106.5108	106.5322	0.00
21/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	41	0	0	0	0.00
21/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	180	0	0	0	0.00
21/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	110	0	0	0	0.00
21/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R157 On 07-February-13			Bond Future	5.48	124.8047	124.6757	124.8047	12,411.00
21/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2134	2	2	2	0.00
21/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2689	3	3	3	0.00
21/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3199	3	3	3	0.00
21/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3327	3	3	3	0.00
21/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3455	4	3	4	0.00
21/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	1	0	0	0	0.00
21/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	2	0	0	0	0.00
21/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	2	0	0	0	0.00

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21/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	8	0	0	0	0.00
21/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	25	0	0	0	0.00
21/11/2012	R157 On 02-May-13			Bond Future	5.50	119.5040	119.3733	119.5040	141.00
21/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	471	1	0	1	0.00
21/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	461	1	0	1	0.00
21/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	481	1	0	1	0.00
21/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	828	1	1	1	0.00
21/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	856	1	1	1	0.00
21/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	842	1	1	1	0.00
21/11/2012	R157 On 07-November-13			Bond Future	5.55	116.0035	115.8685	116.0035	0.00
21/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	934	1	1	1	0.00
21/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	914	1	1	1	0.00
21/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	924	1	1	1	0.00
21/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	828	1	1	1	0.00
21/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	837	1	1	1	0.00
21/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	820	1	1	1	0.00
21/11/2012	R186 On 07-February-13			Bond Future	7.64	125.7484	125.7224	125.7484	37,656.00
21/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	817	1	1	1	10,300.00
21/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1455	1	1	1	670.00
21/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2372	2	2	2	575.00
21/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7297	7	7	7	0.00
21/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8656	9	9	9	0.00
21/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3583	4	4	4	1,000.00
21/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	5074	5	5	5	0.00
21/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	9043	9	9	9	0.00
21/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	8273	8	8	8	0.00
21/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8425	8	8	8	0.00
21/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	582	1	1	1	0.00
21/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	609	1	1	1	0.00
21/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	484	1	0	1	0.00
21/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1568	2	2	2	150.00
21/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2478	3	2	3	0.00
21/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	543	1	1	1	0.00
21/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	814	1	1	1	2,000.00

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21/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	3735	4	4	4	0.00
21/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5358	5	5	5	0.00
21/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7330	7	7	7	0.00
21/11/2012	R186 On 02-May-13			Bond Future	7.71	127.2605	127.2340	127.2605	12.00
21/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3103	3	3	3	0.00
21/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	3065	3	3	3	0.00
21/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	3026	3	3	3	0.00
21/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6151	6	6	6	0.00
21/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6090	6	6	6	0.00
21/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6029	6	6	6	0.00
21/11/2012	R186 On 07-November-13			Bond Future	7.87	125.4214	125.3936	125.4214	0.00
21/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8308	8	8	8	0.00
21/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8358	8	8	8	0.00
21/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11590	12	12	12	0.00
21/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8409	8	8	8	0.00
21/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	5753	6	6	6	0.00
21/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	3799	4	4	4	130.00
21/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	5792	6	6	6	0.00
21/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	5831	6	6	6	0.00
21/11/2012	R189 On 07-February-13			Bond Future	216.62	216.3558	216.6163	216.3558	154.00
21/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3626	3	4	3	0.00
21/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3616	3	4	3	0.00
21/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3606	3	4	3	0.00
21/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R197 On 07-February-13			Bond Future	278.48	278.5077	278.4812	278.5077	2,543.00
21/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	519	0	1	0	0.00
21/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	529	1	1	1	0.00
21/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	509	0	1	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
21/11/2012	R197 On 02-May-13			Bond Future	281.98	282.0132	281.9849	282.0132	40.00
21/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	425	0	0	0	0.00
21/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	415	0	0	0	0.00
21/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	405	0	0	0	0.00
21/11/2012	R201 On 07-February-13			Bond Future	5.03	107.8743	107.7801	107.8743	1,540.00
21/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	245	0	0	0	0.00
21/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1070	1	1	1	0.00
21/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2118	2	2	2	0.00
21/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2295	2	2	2	0.00
21/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2206	2	2	2	0.00
21/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	0	0	0.00
21/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	27	0	0	0	0.00
21/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	327	0	0	0	0.00
21/11/2012	R201 On 02-May-13			Bond Future	4.99	109.1714	109.0760	109.1714	4.00
21/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	11	0	0	0	0.00
21/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	12	0	0	0	0.00
21/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	11	0	0	0	0.00
21/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1550	1	2	1	0.00
21/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1519	1	2	1	0.00
21/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1535	1	2	1	0.00
21/11/2012	R201 On 07-November-13			Bond Future	4.81	107.7253	107.6266	107.7253	0.00
21/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	432	1	0	1	0.00
21/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	426	0	0	0	0.00
21/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	438	1	0	1	0.00
21/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	442	0	0	0	0.00
21/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	452	0	0	0	0.00
21/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	447	0	0	0	0.00
21/11/2012	R202 On 07-February-13			Bond Future	209.67	209.6787	209.6696	209.6787	51,694.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4680	5	5	5	0.00
21/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4670	5	5	5	0.00
21/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4660	5	5	5	0.00
21/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R202 On 02-May-13			Bond Future	212.31	212.3177	212.3076	212.3177	1.00
21/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1268	1	1	1	0.00
21/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1248	1	1	1	0.00
21/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1258	1	1	1	0.00
21/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R203 On 07-February-13			Bond Future	5.98	112.6953	112.4148	112.6953	14,464.00
21/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	254	0	0	0	10,000.00
21/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1205	1	1	1	12,600.00
21/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2206	2	2	2	0.00
21/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2545	3	3	3	0.00
21/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	2899	3	3	3	0.00
21/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	3979	4	4	4	0.00
21/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2373	3	2	3	0.00
21/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4787	5	5	5	0.00
21/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	17	0	0	0	0.00
21/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	212	0	0	0	0.00
21/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	44	0	0	0	0.00
21/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	129	0	0	0	30,250.00
21/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	180	0	0	0	0.00
21/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	248	0	0	0	0.00
21/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	647	1	1	1	3,254.00
21/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2092	2	2	2	0.00
21/11/2012	R203 On 02-May-13			Bond Future	6.02	109.8941	109.6100	109.8941	22.00
21/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1029	1	1	1	0.00
21/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1047	1	1	1	0.00
21/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1011	1	1	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
21/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1529	1	2	1	0.00
21/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1485	1	1	1	0.00
21/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1507	1	2	1	0.00
21/11/2012	R203 On 07-November-13			Bond Future	6.12	108.7751	108.4826	108.7751	0.00
21/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1722	2	2	2	0.00
21/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1706	2	2	2	0.00
21/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1739	2	2	2	0.00
21/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2145	2	2	2	0.00
21/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2182	2	2	2	0.00
21/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2163	2	2	2	0.00
21/11/2012	R204 On 07-February-13			Bond Future	6.22	109.9963	109.7913	109.9963	11,672.00
21/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5359	6	5	6	0.00
21/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6097	6	6	6	0.00
21/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8415	9	8	9	0.00
21/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8644	9	9	9	0.00
21/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8874	9	9	9	0.00
21/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	0	0	0.00
21/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	2	0	0	0	0.00
21/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	2	0	0	0	0.00
21/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	27	0	0	0	0.00
21/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	53	0	0	0	0.00
21/11/2012	R204 On 02-May-13			Bond Future	6.27	111.3189	111.1113	111.3189	24.00
21/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1859	2	2	2	0.00
21/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1834	2	2	2	0.00
21/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1885	2	2	2	0.00
21/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1670	2	2	2	0.00
21/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1717	2	2	2	0.00
21/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1694	2	2	2	0.00
21/11/2012	R204 On 07-November-13			Bond Future	6.38	110.3152	110.1013	110.3152	0.00
21/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2566	3	3	3	0.00
21/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2588	3	3	3	0.00
21/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2543	3	3	3	0.00
21/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4379	5	4	5	0.00
21/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1646	2	2	2	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
21/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2950	3	3	3	0.00
21/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2905	3	3	3	0.00
21/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2927	3	3	3	0.00
21/11/2012	R206 On 07-February-13			Bond Future	5.00	102.8613	102.8031	102.8613	1,120.00
21/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	43	0	0	0	0.00
21/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	124	0	0	0	0.00
21/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	859	1	1	1	0.00
21/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	903	1	1	1	0.00
21/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	948	1	1	1	0.00
21/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	0	0	0.00
21/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	122	0	0	0	0.00
21/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	259	0	0	0	0.00
21/11/2012	R206 On 02-May-13			Bond Future	4.92	104.0981	104.0390	104.0981	23.00
21/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1042	1	1	1	0.00
21/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1056	1	1	1	0.00
21/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1049	1	1	1	0.00
21/11/2012	R206 On 07-November-13			Bond Future	3.59	103.1630	103.1017	103.1630	0.00
21/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	140	0	0	0	0.00
21/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	141	0	0	0	0.00
21/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	138	0	0	0	0.00
21/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	12	0	0	0	0.00
21/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	11	0	0	0	0.00
21/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	11	0	0	0	0.00
21/11/2012	R207 On 07-February-13			Bond Future	6.49	104.8672	104.7599	104.8672	6,841.00
21/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6430	7	6	7	0.00
21/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7137	7	7	7	0.00
21/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9157	9	9	9	0.00
21/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9658	10	10	10	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
21/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9407	10	9	10	0.00
21/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	4	0	0	0	0.00
21/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	3	0	0	0	0.00
21/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	5	0	0	0	0.00
21/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	29	0	0	0	0.00
21/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	50	0	0	0	0.00
21/11/2012	R207 On 02-May-13			Bond Future	6.54	106.1281	106.0194	106.1281	0.00
21/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1829	2	2	2	0.00
21/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1854	2	2	2	0.00
21/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1803	2	2	2	0.00
21/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2361	2	2	2	0.00
21/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2301	2	2	2	0.00
21/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2331	2	2	2	0.00
21/11/2012	R207 On 07-November-13			Bond Future	6.67	105.3764	105.2641	105.3764	0.00
21/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3270	3	3	3	0.00
21/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3245	3	3	3	0.00
21/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3296	3	3	3	0.00
21/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3076	3	3	3	0.00
21/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3126	3	3	3	0.00
21/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3101	3	3	3	0.00
21/11/2012	R208 On 07-February-13			Bond Future	6.69	102.9916	102.8750	102.9916	20,445.00
21/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7796	8	8	8	0.00
21/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8069	8	8	8	0.00
21/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12273	12	12	12	0.00
21/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	275	0	0	0	12,250.00
21/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6603	7	7	7	0.00
21/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6981	7	7	7	0.00
21/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7524	8	8	8	0.00
21/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	54	0	0	0	0.00
21/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	78	0	0	0	0.00
21/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	99	0	0	0	0.00
21/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4664	5	5	5	0.00
21/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	0	0	0.00
21/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	37	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
21/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	45	0	0	0	0.00
21/11/2012	R208 On 02-May-13			Bond Future	6.74	100.8372	100.7190	100.8372	47.00
21/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2132	2	2	2	0.00
21/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2104	2	2	2	0.00
21/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2076	2	2	2	0.00
21/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2699	3	3	3	0.00
21/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2665	3	3	3	0.00
21/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2633	3	3	3	0.00
21/11/2012	R208 On 07-November-13			Bond Future	6.87	100.2314	100.1095	100.2314	0.00
21/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3634	4	4	4	0.00
21/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5860	6	6	6	0.00
21/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3605	4	4	4	0.00
21/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3577	4	4	4	0.00
21/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4026	4	4	4	0.00
21/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	3997	4	4	4	0.00
21/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2344	2	2	2	230.00
21/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	3968	4	4	4	0.00
21/11/2012	R209 On 07-February-13			Bond Future	8.42	80.4070	80.3846	80.4070	11,552.00
21/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3311	3	3	3	0.00
21/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4363	4	4	4	0.00
21/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	5048	5	5	5	0.00
21/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5704	6	6	6	0.00
21/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5948	6	6	6	0.00
21/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5344	5	5	5	0.00
21/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5644	6	6	6	0.00
21/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	619	1	1	1	0.00
21/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	697	1	1	1	0.00
21/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	548	1	1	1	0.00
21/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	604	1	1	1	0.00
21/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	783	1	1	1	0.00
21/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1026	1	1	1	14,000.00
21/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1561	2	2	2	11,000.00
21/11/2012	R209 On 02-May-13			Bond Future	8.48	78.2323	78.2095	78.2323	33.00
21/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2465	2	2	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
21/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2435	2	2	2	0.00
21/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2406	2	2	2	0.00
21/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6663	7	7	7	0.00
21/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6602	7	7	7	0.00
21/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6543	7	7	7	0.00
21/11/2012	R209 On 07-November-13			Bond Future	8.64	77.2525	77.2287	77.2525	0.00
21/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7331	7	7	7	0.00
21/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10286	10	10	10	0.00
21/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7291	7	7	7	0.00
21/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7250	7	7	7	0.00
21/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6065	6	6	6	0.00
21/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6027	6	6	6	0.00
21/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3858	4	4	4	180.00
21/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	5990	6	6	6	0.00
21/11/2012	R210 On 07-February-13			Bond Future	160.09	160.1040	160.0947	160.1040	1,264.00
21/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3105	3	3	3	0.00
21/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3095	3	3	3	0.00
21/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3085	3	3	3	0.00
21/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R210 On 02-May-13			Bond Future	160.26	160.2670	160.2566	160.2670	7.00
21/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
21/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	893	1	1	1	0.00
21/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	903	1	1	1	0.00
21/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	883	1	1	1	0.00
21/11/2012	R211 On 07-February-13			Bond Future	124.32	124.3380	124.3156	124.3380	703.00
21/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1326	1	1	1	0.00
21/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1316	1	1	1	0.00
21/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1306	1	1	1	0.00
21/11/2012	R211 On 07-February-13	123.01	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
21/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R211 On 02-May-13			Bond Future	125.88	125.9030	125.8796	125.9030	7.00
21/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	190	0	0	0	0.00
21/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	170	0	0	0	0.00
21/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	180	0	0	0	0.00
21/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R212 On 07-February-13			Bond Future	129.73	129.4188	129.7259	129.4188	3,165.00
21/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	736	0	1	0	0.00
21/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	726	0	1	0	0.00
21/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	716	0	1	0	0.00
21/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R212 On 02-May-13			Bond Future	131.36	131.0477	131.3580	131.0477	11.00
21/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	268	0	0	0	0.00
21/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	248	0	0	0	0.00
21/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	258	0	0	0	0.00
21/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R213 On 07-February-13			Bond Future	8.19	92.1335	92.0675	92.1335	7,609.00
21/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6488	7	6	7	0.00
21/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6803	7	7	7	0.00
21/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7444	8	7	8	0.00
21/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	7122	7	7	7	0.00
21/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	555	1	1	1	0.00
21/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	495	0	0	0	0.00
21/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	620	1	1	1	0.00
21/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	692	1	1	1	0.00
21/11/2012	R213 On 02-May-13			Bond Future	8.26	89.7072	89.6403	89.7072	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2648	3	3	3	0.00
21/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2585	3	3	3	0.00
21/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2616	3	3	3	0.00
21/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6172	6	6	6	0.00
21/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6230	6	6	6	0.00
21/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6115	6	6	6	0.00
21/11/2012	R213 On 07-November-13			Bond Future	8.42	88.6523	88.5830	88.6523	0.00
21/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	7219	7	7	7	0.00
21/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	7176	7	7	7	0.00
21/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	7134	7	7	7	0.00
21/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	5756	6	6	6	0.00
21/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5718	6	6	6	0.00
21/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5681	6	6	6	0.00
21/11/2012	R214 On 07-February-13			Bond Future	8.45	82.2461	82.1770	82.2461	1,714.00
21/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	1250	1	1	1	0.00
21/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	1336	1	1	1	0.00
21/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1422	1	1	1	0.00
21/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
21/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00