



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 22/11/2012 To: 22/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	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
22/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	2025 On 07-February-13			Bond Future	110.54	110.5426	110.5395	110.5426	0.00
22/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
22/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
22/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
22/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	470	0	0	0	0.00
22/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	460	0	0	0	0.00
22/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	450	0	0	0	0.00
22/11/2012	2038 On 07-February-13			Bond Future	109.11	109.1109	109.1099	109.1109	0.00
22/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3120	3	3	3	0.00
22/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3100	3	3	3	0.00
22/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3110	3	3	3	0.00
22/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
22/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
22/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
22/11/2012	2050 On 07-February-13			Bond Future	114.03	114.0264	114.0258	114.0264	0.00
22/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1036	1	1	1	0.00
22/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1026	1	1	1	0.00
22/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1016	1	1	1	0.00
22/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
22/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
22/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
22/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	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
22/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	AL7T On 07-February-13			Index Future	480.99	481.7400	480.9930	481.7400	12.00
22/11/2012	AL7T On 02-May-13			Index Future	487.04	487.8020	487.0440	487.8020	0.00
22/11/2012	ALBI On 07-February-13			Index Future	428.08	428.8420	428.0760	428.8420	1,077.00
22/11/2012	ALBI On 02-May-13			Index Future	433.46	434.2380	433.4610	434.2380	0.00
22/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	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
22/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/11/2012	EL28 On 07-February-13			Bond Future	111.06	111.0653	111.0647	111.0653	0.00
22/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
22/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
22/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
22/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1925	2	2	2	0.00
22/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1935	2	2	2	0.00
22/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1945	2	2	2	0.00
22/11/2012	ES33 On 07-February-13			Bond Future	9.06	88.8721	88.6280	88.8721	303.00
22/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
22/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
22/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
22/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4291	4	4	4	0.00
22/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4379	4	4	4	0.00
22/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4468	4	4	4	0.00
22/11/2012	GOVI On 07-February-13			GOVI	428.46	429.2460	428.4590	429.2460	334.00
22/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
22/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
22/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
22/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	45410	4	5	4	0.00
22/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	45510	4	5	4	0.00
22/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	45310	4	5	4	0.00
22/11/2012	GOVI On 02-May-13			GOVI	433.85	434.6470	433.8490	434.6470	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
22/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	8590	2	1	2	0.00
22/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	8490	2	1	2	0.00
22/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	8390	2	1	2	0.00
22/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
22/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
22/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
22/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2012	IGOV On 07-February-13			Index Future	194.53	194.3550	194.5300	194.3550	610.00
22/11/2012	IGOV On 02-May-13			Index Future	196.98	196.8010	196.9770	196.8010	0.00
22/11/2012	ILBI On 07-February-13			Index Future	518.72	518.5740	518.7190	518.5740	169.00
22/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.09	94.9800	94.9100	94.9800	840.00
22/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.09	95.0100	94.9100	95.0100	0.00
22/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.04	95.0700	94.9600	95.0700	0.00
22/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.01	95.0900	94.9900	95.0900	1,000.00
22/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	5.00	95.1000	95.0000	95.1000	0.00
22/11/2012	JBAF On 15-May-13			Jibar Tradeable Future	5.00	4.9000	95.0000	4.9000	0.00
22/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.1100	95.0100	95.1100	500.00
22/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.05	95.0500	94.9500	95.0500	2,200.00
22/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.16	94.9600	94.8400	94.9600	2,000.00
22/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.28	94.8300	94.7200	94.8300	1,000.00
22/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.43	94.6800	94.5700	94.6800	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
22/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.59	94.5100	94.4100	94.5100	0.00
22/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
22/11/2012	R023 On 07-February-13			Bond Future	7.17	107.7127	107.6063	107.7127	1,685.00
22/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	899	1	1	1	0.00
22/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	826	1	1	1	0.00
22/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	972	1	1	1	0.00
22/11/2012	R023 On 02-May-13			Bond Future	7.24	105.0950	104.9869	105.0950	2.00
22/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1329	1	1	1	0.00
22/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1401	1	1	1	0.00
22/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1256	1	1	1	0.00
22/11/2012	R023 On 01-August-13			Bond Future	7.30	106.5108	106.4011	106.5108	0.00
22/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	70	0	0	0	0.00
22/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	1	0	0	0	0.00
22/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	69	0	0	0	0.00
22/11/2012	R157 On 07-February-13			Bond Future	5.53	124.6757	124.5456	124.6757	12,411.00
22/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2010	2	2	2	0.00
22/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2561	3	3	3	0.00
22/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3070	3	3	3	0.00
22/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3197	3	3	3	0.00
22/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3325	3	3	3	0.00
22/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	2	0	0	0	0.00
22/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	2	0	0	0	0.00
22/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	3	0	0	0	0.00

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22/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	10	0	0	0	0.00
22/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	30	0	0	0	0.00
22/11/2012	R157 On 02-May-13			Bond Future	5.56	119.3733	119.2413	119.3733	141.00
22/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	417	0	0	0	0.00
22/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	408	0	0	0	0.00
22/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	427	0	0	0	0.00
22/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	905	1	1	1	0.00
22/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	935	1	1	1	0.00
22/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	920	1	1	1	0.00
22/11/2012	R157 On 07-November-13			Bond Future	5.62	115.8685	115.7321	115.8685	0.00
22/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	863	1	1	1	0.00
22/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	844	1	1	1	0.00
22/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	853	1	1	1	0.00
22/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	894	1	1	1	0.00
22/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	903	1	1	1	0.00
22/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	885	1	1	1	0.00
22/11/2012	R186 On 07-February-13			Bond Future	7.66	125.7224	125.4777	125.7224	37,656.00
22/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	755	1	1	1	10,300.00
22/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1364	1	1	1	670.00
22/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2247	2	2	2	575.00
22/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7086	7	7	7	0.00
22/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8434	9	8	9	0.00
22/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3426	4	3	4	1,000.00
22/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4889	5	5	5	0.00
22/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8819	9	9	9	0.00
22/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	8053	8	8	8	0.00
22/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8205	8	8	8	0.00
22/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	606	1	1	1	0.00
22/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	635	1	1	1	0.00
22/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	504	0	1	0	0.00
22/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1628	2	2	2	150.00
22/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2566	2	3	2	0.00
22/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	566	1	1	1	0.00
22/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	847	1	1	1	2,000.00

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22/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	3855	4	4	4	0.00
22/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5511	5	6	5	0.00
22/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7513	7	8	7	0.00
22/11/2012	R186 On 02-May-13			Bond Future	7.73	127.2340	126.9860	127.2340	12.00
22/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2989	3	3	3	0.00
22/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2951	3	3	3	0.00
22/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2914	3	3	3	0.00
22/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6287	6	6	6	0.00
22/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6224	6	6	6	0.00
22/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6162	6	6	6	0.00
22/11/2012	R186 On 07-November-13			Bond Future	7.90	125.3936	125.1380	125.3936	0.00
22/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8149	8	8	8	0.00
22/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8199	8	8	8	0.00
22/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11403	12	11	12	0.00
22/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8249	8	8	8	0.00
22/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	5849	6	6	6	0.00
22/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	3868	4	4	4	130.00
22/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	5889	6	6	6	0.00
22/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	5929	6	6	6	0.00
22/11/2012	R189 On 07-February-13			Bond Future	217.27	216.6163	217.2669	216.6163	154.00
22/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	4277	4	4	4	0.00
22/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	4267	4	4	4	0.00
22/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	4257	4	4	4	0.00
22/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R197 On 07-February-13			Bond Future	278.48	278.4812	278.4778	278.4812	2,543.00
22/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	522	1	1	1	0.00
22/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	532	1	1	1	0.00
22/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	512	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
22/11/2012	R197 On 02-May-13			Bond Future	281.98	281.9849	281.9802	281.9849	40.00
22/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	430	0	0	0	0.00
22/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	420	0	0	0	0.00
22/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	410	0	0	0	0.00
22/11/2012	R201 On 07-February-13			Bond Future	5.08	107.7801	107.6774	107.7801	1,540.00
22/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	199	0	0	0	0.00
22/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	976	1	1	1	0.00
22/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2015	2	2	2	0.00
22/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2192	2	2	2	0.00
22/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2104	2	2	2	0.00
22/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	0	0	0.00
22/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	0	0	0.00
22/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	36	0	0	0	0.00
22/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	384	0	0	0	0.00
22/11/2012	R201 On 02-May-13			Bond Future	5.06	109.0760	108.9718	109.0760	4.00
22/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	8	0	0	0	0.00
22/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	9	0	0	0	0.00
22/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	8	0	0	0	0.00
22/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1651	2	2	2	0.00
22/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1620	2	2	2	0.00
22/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1636	2	2	2	0.00
22/11/2012	R201 On 07-November-13			Bond Future	4.91	107.6266	107.5188	107.6266	0.00
22/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	380	0	0	0	0.00
22/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	375	0	0	0	0.00
22/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	385	0	0	0	0.00
22/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	497	0	0	0	0.00
22/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	509	0	1	0	0.00
22/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	503	0	1	0	0.00
22/11/2012	R202 On 07-February-13			Bond Future	209.67	209.6696	209.6702	209.6696	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
22/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4680	5	5	5	0.00
22/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4670	5	5	5	0.00
22/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4660	5	5	5	0.00
22/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R202 On 02-May-13			Bond Future	212.31	212.3076	212.3073	212.3076	1.00
22/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1267	1	1	1	0.00
22/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1247	1	1	1	0.00
22/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1257	1	1	1	0.00
22/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R203 On 07-February-13			Bond Future	6.02	112.4148	112.2192	112.4148	14,264.00
22/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	212	0	0	0	10,000.00
22/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1085	1	1	1	12,600.00
22/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2046	2	2	2	0.00
22/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2377	3	2	3	0.00
22/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	2724	3	3	3	0.00
22/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	3792	4	4	4	0.00
22/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2209	2	2	2	0.00
22/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4595	5	5	5	0.00
22/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	21	0	0	0	0.00
22/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	244	0	0	0	0.00
22/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	52	0	0	0	0.00
22/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	149	0	0	0	30,250.00
22/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	208	0	0	0	0.00
22/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	284	0	0	0	0.00
22/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	723	1	1	1	3,254.00
22/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2246	2	2	2	0.00
22/11/2012	R203 On 02-May-13			Bond Future	6.07	109.6100	109.4118	109.6100	22.00
22/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	940	1	1	1	0.00
22/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	957	1	1	1	0.00
22/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	923	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
22/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1639	2	2	2	0.00
22/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1593	1	2	1	0.00
22/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1616	2	2	2	0.00
22/11/2012	R203 On 07-November-13			Bond Future	6.18	108.4826	108.2782	108.4826	0.00
22/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1625	2	2	2	0.00
22/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1609	2	2	2	0.00
22/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1641	2	2	2	0.00
22/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2251	2	2	2	0.00
22/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2290	2	2	2	0.00
22/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2270	2	2	2	0.00
22/11/2012	R204 On 07-February-13			Bond Future	6.25	109.7913	109.6348	109.7913	11,672.00
22/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5207	5	5	5	0.00
22/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	5943	6	6	6	0.00
22/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8258	8	8	8	0.00
22/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8488	9	8	9	0.00
22/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8718	9	9	9	0.00
22/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	2	0	0	0	0.00
22/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	2	0	0	0	0.00
22/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	3	0	0	0	0.00
22/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	30	0	0	0	0.00
22/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	58	0	0	0	0.00
22/11/2012	R204 On 02-May-13			Bond Future	6.30	111.1113	110.9526	111.1113	24.00
22/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1772	2	2	2	0.00
22/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1747	2	2	2	0.00
22/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1797	2	2	2	0.00
22/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1741	2	2	2	0.00
22/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1789	2	2	2	0.00
22/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1765	2	2	2	0.00
22/11/2012	R204 On 07-November-13			Bond Future	6.42	110.1013	109.9374	110.1013	0.00
22/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2482	3	2	3	0.00
22/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2504	3	3	3	0.00
22/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2460	3	2	3	0.00
22/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4267	4	4	4	0.00
22/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1698	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
22/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	3030	3	3	3	0.00
22/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2985	3	3	3	0.00
22/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	3008	3	3	3	0.00
22/11/2012	R206 On 07-February-13			Bond Future	5.06	102.8031	102.7467	102.8031	1,120.00
22/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	30	0	0	0	0.00
22/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	97	0	0	0	0.00
22/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	803	1	1	1	0.00
22/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	847	1	1	1	0.00
22/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	892	1	1	1	0.00
22/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	1	0	0	0	0.00
22/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	0	0	0.00
22/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	152	0	0	0	0.00
22/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	303	0	0	0	0.00
22/11/2012	R206 On 02-May-13			Bond Future	5.01	104.0390	103.9817	104.0390	23.00
22/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1100	1	1	1	0.00
22/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1114	1	1	1	0.00
22/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1107	1	1	1	0.00
22/11/2012	R206 On 07-November-13			Bond Future	3.92	103.1017	103.0421	103.1017	0.00
22/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	94	0	0	0	0.00
22/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	95	0	0	0	0.00
22/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	92	0	0	0	0.00
22/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	26	0	0	0	0.00
22/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	25	0	0	0	0.00
22/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	25	0	0	0	0.00
22/11/2012	R207 On 07-February-13			Bond Future	6.52	104.7599	104.5584	104.7599	6,841.00
22/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6234	6	6	6	0.00
22/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	6938	7	7	7	0.00
22/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	8956	9	9	9	0.00
22/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9456	10	9	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
22/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9206	9	9	9	0.00
22/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	4	0	0	0	0.00
22/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	3	0	0	0	0.00
22/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	5	0	0	0	0.00
22/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	32	0	0	0	0.00
22/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	56	0	0	0	0.00
22/11/2012	R207 On 02-May-13			Bond Future	6.58	106.0194	105.8152	106.0194	0.00
22/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1728	2	2	2	0.00
22/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1752	2	2	2	0.00
22/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1703	2	2	2	0.00
22/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2465	2	2	2	0.00
22/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2404	2	2	2	0.00
22/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2434	2	2	2	0.00
22/11/2012	R207 On 07-November-13			Bond Future	6.71	105.2641	105.0535	105.2641	0.00
22/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3157	3	3	3	0.00
22/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3131	3	3	3	0.00
22/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3182	3	3	3	0.00
22/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3172	3	3	3	0.00
22/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3223	3	3	3	0.00
22/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3198	3	3	3	0.00
22/11/2012	R208 On 07-February-13			Bond Future	6.71	102.8750	102.7188	102.8750	20,445.00
22/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7643	8	8	8	0.00
22/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7915	8	8	8	0.00
22/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12117	12	12	12	0.00
22/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	249	0	0	0	12,250.00
22/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6453	7	6	7	0.00
22/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6829	7	7	7	0.00
22/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7371	8	7	8	0.00
22/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	57	0	0	0	0.00
22/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	82	0	0	0	0.00
22/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	105	0	0	0	0.00
22/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4793	5	5	5	0.00
22/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	0	0	0.00
22/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	40	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
22/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	48	0	0	0	0.00
22/11/2012	R208 On 02-May-13			Bond Future	6.77	100.7190	100.5606	100.7190	47.00
22/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2050	2	2	2	0.00
22/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2023	2	2	2	0.00
22/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	1995	2	2	2	0.00
22/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2776	3	3	3	0.00
22/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2742	3	3	3	0.00
22/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2709	3	3	3	0.00
22/11/2012	R208 On 07-November-13			Bond Future	6.90	100.1095	99.9460	100.1095	0.00
22/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3546	4	4	4	0.00
22/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5748	6	6	6	0.00
22/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3518	4	4	4	0.00
22/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3491	4	3	4	0.00
22/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4103	4	4	4	0.00
22/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4073	4	4	4	0.00
22/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2395	2	2	2	230.00
22/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4044	4	4	4	0.00
22/11/2012	R209 On 07-February-13			Bond Future	8.45	80.3846	80.1354	80.3846	11,552.00
22/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3141	3	3	3	0.00
22/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4171	4	4	4	0.00
22/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4844	5	5	5	0.00
22/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5491	6	5	6	0.00
22/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5732	6	6	6	0.00
22/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5135	5	5	5	0.00
22/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5431	6	5	6	0.00
22/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	655	1	1	1	0.00
22/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	737	1	1	1	0.00
22/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	581	1	1	1	0.00
22/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	640	1	1	1	0.00
22/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	828	1	1	1	0.00
22/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1082	1	1	1	14,000.00
22/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1640	2	2	2	11,000.00
22/11/2012	R209 On 02-May-13			Bond Future	8.52	78.2095	77.9572	78.2095	33.00
22/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2360	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
22/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2331	2	2	2	0.00
22/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2303	2	2	2	0.00
22/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6812	7	7	7	0.00
22/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6751	7	7	7	0.00
22/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6690	7	7	7	0.00
22/11/2012	R209 On 07-November-13			Bond Future	8.67	77.2287	76.9689	77.2287	0.00
22/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7173	7	7	7	0.00
22/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10098	10	10	10	0.00
22/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7133	7	7	7	0.00
22/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7093	7	7	7	0.00
22/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6168	6	6	6	0.00
22/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6130	6	6	6	0.00
22/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3930	4	4	4	180.00
22/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6092	6	6	6	0.00
22/11/2012	R210 On 07-February-13			Bond Future	160.09	160.0947	160.0919	160.0947	1,264.00
22/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3102	3	3	3	0.00
22/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3092	3	3	3	0.00
22/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3082	3	3	3	0.00
22/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R210 On 02-May-13			Bond Future	160.25	160.2566	160.2532	160.2566	7.00
22/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
22/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	897	1	1	1	0.00
22/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	907	1	1	1	0.00
22/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	887	1	1	1	0.00
22/11/2012	R211 On 07-February-13			Bond Future	125.56	124.3156	125.5637	124.3156	703.00
22/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	2574	1	3	1	0.00
22/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	2564	1	3	1	0.00
22/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	2554	1	3	1	0.00
22/11/2012	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
22/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R211 On 02-May-13			Bond Future	127.14	125.8796	127.1430	125.8796	7.00
22/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	1453	0	1	0	0.00
22/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	1433	0	1	0	0.00
22/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	1443	0	1	0	0.00
22/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R212 On 07-February-13			Bond Future	129.72	129.7259	129.7216	129.7259	3,165.00
22/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	732	1	1	1	0.00
22/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	722	1	1	1	0.00
22/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	712	1	1	1	0.00
22/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R212 On 02-May-13			Bond Future	131.35	131.3580	131.3532	131.3580	11.00
22/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	263	0	0	0	0.00
22/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	243	0	0	0	0.00
22/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	253	0	0	0	0.00
22/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R213 On 07-February-13			Bond Future	8.23	92.0675	91.7682	92.0675	7,609.00
22/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6232	6	6	6	0.00
22/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6543	7	7	7	0.00
22/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7177	7	7	7	0.00
22/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6859	7	7	7	0.00
22/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	591	1	1	1	0.00
22/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	528	0	1	0	0.00
22/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	660	1	1	1	0.00
22/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	736	1	1	1	0.00
22/11/2012	R213 On 02-May-13			Bond Future	8.29	89.6403	89.3371	89.6403	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
22/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2519	3	3	3	0.00
22/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2458	3	2	3	0.00
22/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2488	3	2	3	0.00
22/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6348	6	6	6	0.00
22/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6407	6	6	6	0.00
22/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6289	6	6	6	0.00
22/11/2012	R213 On 07-November-13			Bond Future	8.46	88.5830	88.2708	88.5830	0.00
22/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	7031	7	7	7	0.00
22/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6990	7	7	7	0.00
22/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6948	7	7	7	0.00
22/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	5882	6	6	6	0.00
22/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5844	6	6	6	0.00
22/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5806	6	6	6	0.00
22/11/2012	R214 On 07-February-13			Bond Future	8.48	82.1770	81.9140	82.1770	1,714.00
22/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	987	1	1	1	0.00
22/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	1073	1	1	1	0.00
22/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1159	1	1	1	0.00
22/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
22/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00