



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 23/11/2012 To: 23/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	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
23/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	2025 On 07-February-13			Bond Future	110.54	110.5395	110.5365	110.5395	0.00
23/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
23/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
23/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
23/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	474	0	0	0	0.00
23/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	464	0	0	0	0.00
23/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	454	0	0	0	0.00
23/11/2012	2038 On 07-February-13			Bond Future	109.32	109.1099	109.3213	109.1099	0.00
23/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3331	3	3	3	0.00
23/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3311	3	3	3	0.00
23/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3321	3	3	3	0.00
23/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
23/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
23/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
23/11/2012	2050 On 07-February-13			Bond Future	114.46	114.0258	114.4599	114.0258	0.00
23/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1470	1	1	1	0.00
23/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1460	1	1	1	0.00
23/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1450	1	1	1	0.00
23/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
23/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
23/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
23/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	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
23/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	AL7T On 07-February-13			Index Future	480.59	480.9930	480.5850	480.9930	12.00
23/11/2012	AL7T On 02-May-13			Index Future	486.63	487.0440	486.6280	487.0440	0.00
23/11/2012	ALBI On 07-February-13			Index Future	427.66	428.0760	427.6590	428.0760	1,077.00
23/11/2012	ALBI On 02-May-13			Index Future	433.04	433.4610	433.0370	433.4610	0.00
23/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	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
23/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2012	EL28 On 07-February-13			Bond Future	111.28	111.0647	111.2776	111.0647	0.00
23/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
23/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
23/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
23/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1712	2	2	2	0.00
23/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1722	2	2	2	0.00
23/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1732	2	2	2	0.00
23/11/2012	ES33 On 07-February-13			Bond Future	9.08	88.6280	88.4690	88.6280	303.00
23/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
23/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
23/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
23/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4450	4	4	4	0.00
23/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4538	4	5	4	0.00
23/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4627	4	5	4	0.00
23/11/2012	GOVI On 07-February-13			GOVI	428.05	428.4590	428.0460	428.4590	334.00
23/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
23/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
23/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
23/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	49540	5	5	5	0.00
23/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	49640	5	5	5	0.00
23/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	49440	5	5	5	0.00
23/11/2012	GOVI On 02-May-13			GOVI	433.43	433.8490	433.4290	433.8490	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
23/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	4390	1	0	1	0.00
23/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	4290	1	0	1	0.00
23/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	4190	1	0	1	0.00
23/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
23/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
23/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
23/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/11/2012	IGOV On 07-February-13			Index Future	195.26	194.5300	195.2610	194.5300	610.00
23/11/2012	IGOV On 02-May-13			Index Future	197.72	196.9770	197.7160	196.9770	0.00
23/11/2012	ILBI On 07-February-13			Index Future	519.18	518.7190	519.1750	518.7190	169.00
23/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.11	94.9100	94.8900	94.9100	840.00
23/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.09	94.9100	94.9100	94.9100	0.00
23/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.03	94.9600	94.9700	94.9600	0.00
23/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	1,000.00
23/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.98	95.0000	95.0200	95.0000	0.00
23/11/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.97	95.0000	95.0300	95.0000	0.00
23/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.98	95.0100	95.0200	95.0100	500.00
23/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.02	94.9500	94.9800	94.9500	2,200.00
23/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.8400	94.9000	94.8400	2,000.00
23/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.22	94.7200	94.7800	94.7200	1,000.00
23/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.37	94.5700	94.6300	94.5700	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
23/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.53	94.4100	94.4700	94.4100	0.00
23/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
23/11/2012	R023 On 07-February-13			Bond Future	7.19	107.6063	107.5000	107.6063	1,685.00
23/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1005	1	1	1	0.00
23/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	932	1	1	1	0.00
23/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1079	1	1	1	0.00
23/11/2012	R023 On 02-May-13			Bond Future	7.25	104.9869	104.8791	104.9869	2.00
23/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1436	1	1	1	0.00
23/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1509	1	2	1	0.00
23/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1364	1	1	1	0.00
23/11/2012	R023 On 01-August-13			Bond Future	7.32	106.4011	106.2918	106.4011	0.00
23/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	109	0	0	0	0.00
23/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	39	0	0	0	0.00
23/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	178	0	0	0	0.00
23/11/2012	R157 On 07-February-13			Bond Future	5.54	124.5456	124.5179	124.5456	12,411.00
23/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	1983	2	2	2	0.00
23/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2533	3	3	3	0.00
23/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3042	3	3	3	0.00
23/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3170	3	3	3	0.00
23/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3297	3	3	3	0.00
23/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	2	0	0	0	0.00
23/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	2	0	0	0	0.00
23/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	3	0	0	0	0.00

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23/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	11	0	0	0	0.00
23/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	31	0	0	0	0.00
23/11/2012	R157 On 02-May-13			Bond Future	5.57	119.2413	119.2130	119.2413	141.00
23/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	405	0	0	0	0.00
23/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	395	0	0	0	0.00
23/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	414	0	0	0	0.00
23/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	920	1	1	1	0.00
23/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	951	1	1	1	0.00
23/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	935	1	1	1	0.00
23/11/2012	R157 On 07-November-13			Bond Future	5.64	115.7321	115.7022	115.7321	0.00
23/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	847	1	1	1	0.00
23/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	828	1	1	1	0.00
23/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	837	1	1	1	0.00
23/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	908	1	1	1	0.00
23/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	917	1	1	1	0.00
23/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	899	1	1	1	0.00
23/11/2012	R186 On 07-February-13			Bond Future	7.68	125.4777	125.2844	125.4777	37,656.00
23/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	706	1	1	1	10,300.00
23/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1290	1	1	1	670.00
23/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2146	2	2	2	575.00
23/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6917	7	7	7	0.00
23/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8256	8	8	8	0.00
23/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3300	3	3	3	1,000.00
23/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4741	5	5	5	0.00
23/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8640	9	9	9	0.00
23/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7878	8	8	8	0.00
23/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8029	8	8	8	0.00
23/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	624	1	1	1	0.00
23/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	653	1	1	1	0.00
23/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	518	1	1	1	0.00
23/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1673	2	2	2	150.00
23/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2633	3	3	3	0.00
23/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	582	1	1	1	0.00
23/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	871	1	1	1	2,000.00

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23/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	3948	4	4	4	0.00
23/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5630	6	6	6	0.00
23/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7657	8	8	8	0.00
23/11/2012	R186 On 02-May-13			Bond Future	7.75	126.9860	126.7900	126.9860	12.00
23/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2898	3	3	3	0.00
23/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2861	3	3	3	0.00
23/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2824	3	3	3	0.00
23/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6393	6	6	6	0.00
23/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6330	6	6	6	0.00
23/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6267	6	6	6	0.00
23/11/2012	R186 On 07-November-13			Bond Future	7.92	125.1380	124.9357	125.1380	0.00
23/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8023	8	8	8	0.00
23/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8072	8	8	8	0.00
23/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11254	11	11	11	0.00
23/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8122	8	8	8	0.00
23/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	5924	6	6	6	0.00
23/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	3921	4	4	4	130.00
23/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	5964	6	6	6	0.00
23/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6004	6	6	6	0.00
23/11/2012	R189 On 07-February-13			Bond Future	217.25	217.2669	217.2476	217.2669	154.00
23/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	4258	4	4	4	0.00
23/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	4248	4	4	4	0.00
23/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	4238	4	4	4	0.00
23/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R197 On 07-February-13			Bond Future	279.96	278.4778	279.9561	278.4778	2,543.00
23/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	966	0	1	0	0.00
23/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	946	0	1	0	0.00
23/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	956	0	1	0	0.00
23/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	1	0	1	0.00
23/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	1	0	1	0.00
23/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	1	0	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
23/11/2012	R197 On 02-May-13			Bond Future	283.48	281.9802	283.4760	281.9802	40.00
23/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	1086	0	1	0	0.00
23/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	1076	0	1	0	0.00
23/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	1066	0	1	0	0.00
23/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R201 On 07-February-13			Bond Future	5.08	107.6774	107.6774	107.6774	1,540.00
23/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	197	0	0	0	0.00
23/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	975	1	1	1	0.00
23/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2015	2	2	2	0.00
23/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2192	2	2	2	0.00
23/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2104	2	2	2	0.00
23/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	0	0	0.00
23/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	0	0	0.00
23/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	35	0	0	0	0.00
23/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	383	0	0	0	0.00
23/11/2012	R201 On 02-May-13			Bond Future	5.06	108.9718	108.9715	108.9718	4.00
23/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	8	0	0	0	0.00
23/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	8	0	0	0	0.00
23/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	7	0	0	0	0.00
23/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1652	2	2	2	0.00
23/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1620	2	2	2	0.00
23/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1636	2	2	2	0.00
23/11/2012	R201 On 07-November-13			Bond Future	4.91	107.5188	107.5178	107.5188	0.00
23/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	379	0	0	0	0.00
23/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	374	0	0	0	0.00
23/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	384	0	0	0	0.00
23/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	497	0	0	0	0.00
23/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	509	1	1	1	0.00
23/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	503	1	1	1	0.00
23/11/2012	R202 On 07-February-13			Bond Future	209.67	209.6702	209.6676	209.6702	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
23/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4678	5	5	5	0.00
23/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4668	5	5	5	0.00
23/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4658	5	5	5	0.00
23/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R202 On 02-May-13			Bond Future	212.30	212.3073	212.3040	212.3073	1.00
23/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1264	1	1	1	0.00
23/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1244	1	1	1	0.00
23/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1254	1	1	1	0.00
23/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R203 On 07-February-13			Bond Future	6.04	112.2192	112.1561	112.2192	14,064.00
23/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	197	0	0	0	10,000.00
23/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1044	1	1	1	12,600.00
23/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	1992	2	2	2	0.00
23/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2321	2	2	2	0.00
23/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	2666	3	3	3	0.00
23/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	3730	4	4	4	0.00
23/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2154	2	2	2	0.00
23/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4532	5	5	5	0.00
23/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	21	0	0	0	0.00
23/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	252	0	0	0	0.00
23/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	53	0	0	0	0.00
23/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	154	0	0	0	30,250.00
23/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	215	0	0	0	0.00
23/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	294	0	0	0	0.00
23/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	745	1	1	1	3,254.00
23/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2294	2	2	2	0.00
23/11/2012	R203 On 02-May-13			Bond Future	6.09	109.4118	109.3476	109.4118	22.00
23/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	909	1	1	1	0.00
23/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	926	1	1	1	0.00
23/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	893	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
23/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1673	2	2	2	0.00
23/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1626	2	2	2	0.00
23/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1650	2	2	2	0.00
23/11/2012	R203 On 07-November-13			Bond Future	6.20	108.2782	108.2115	108.2782	0.00
23/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1592	2	2	2	0.00
23/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1576	2	2	2	0.00
23/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1608	2	2	2	0.00
23/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2285	2	2	2	0.00
23/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2324	2	2	2	0.00
23/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2304	2	2	2	0.00
23/11/2012	R204 On 07-February-13			Bond Future	6.26	109.6348	109.5849	109.6348	11,672.00
23/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5158	5	5	5	0.00
23/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	5894	6	6	6	0.00
23/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8208	8	8	8	0.00
23/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8438	8	8	8	0.00
23/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8668	9	9	9	0.00
23/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	2	0	0	0	0.00
23/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	2	0	0	0	0.00
23/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	3	0	0	0	0.00
23/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	30	0	0	0	0.00
23/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	58	0	0	0	0.00
23/11/2012	R204 On 02-May-13			Bond Future	6.31	110.9526	110.9019	110.9526	24.00
23/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1741	2	2	2	0.00
23/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1716	2	2	2	0.00
23/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1766	2	2	2	0.00
23/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1760	2	2	2	0.00
23/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1809	2	2	2	0.00
23/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1785	2	2	2	0.00
23/11/2012	R204 On 07-November-13			Bond Future	6.43	109.9374	109.8845	109.9374	0.00
23/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2453	2	2	2	0.00
23/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2475	3	2	3	0.00
23/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2431	2	2	2	0.00
23/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4229	4	4	4	0.00
23/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1712	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
23/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	3054	3	3	3	0.00
23/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	3008	3	3	3	0.00
23/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	3031	3	3	3	0.00
23/11/2012	R206 On 07-February-13			Bond Future	5.06	102.7467	102.7466	102.7467	1,120.00
23/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	30	0	0	0	0.00
23/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	96	0	0	0	0.00
23/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	803	1	1	1	0.00
23/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	847	1	1	1	0.00
23/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	892	1	1	1	0.00
23/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	1	0	0	0	0.00
23/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	0	0	0.00
23/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	151	0	0	0	0.00
23/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	303	0	0	0	0.00
23/11/2012	R206 On 02-May-13			Bond Future	5.01	103.9817	103.9813	103.9817	23.00
23/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
23/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1100	1	1	1	0.00
23/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1114	1	1	1	0.00
23/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1107	1	1	1	0.00
23/11/2012	R206 On 07-November-13			Bond Future	3.92	103.0421	103.0410	103.0421	0.00
23/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	93	0	0	0	0.00
23/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	94	0	0	0	0.00
23/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	91	0	0	0	0.00
23/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	26	0	0	0	0.00
23/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	25	0	0	0	0.00
23/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	25	0	0	0	0.00
23/11/2012	R207 On 07-February-13			Bond Future	6.54	104.5584	104.4744	104.5584	6,841.00
23/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6151	6	6	6	0.00
23/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	6855	7	7	7	0.00
23/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	8872	9	9	9	0.00
23/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9373	9	9	9	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
23/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9123	9	9	9	0.00
23/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	4	0	0	0	0.00
23/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	3	0	0	0	0.00
23/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	5	0	0	0	0.00
23/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	33	0	0	0	0.00
23/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	57	0	0	0	0.00
23/11/2012	R207 On 02-May-13			Bond Future	6.59	105.8152	105.7299	105.8152	0.00
23/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1683	2	2	2	0.00
23/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1707	2	2	2	0.00
23/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1659	2	2	2	0.00
23/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2506	2	3	2	0.00
23/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2444	2	2	2	0.00
23/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2475	2	2	2	0.00
23/11/2012	R207 On 07-November-13			Bond Future	6.73	105.0535	104.9652	105.0535	0.00
23/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3107	3	3	3	0.00
23/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3082	3	3	3	0.00
23/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3132	3	3	3	0.00
23/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3211	3	3	3	0.00
23/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3262	3	3	3	0.00
23/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3236	3	3	3	0.00
23/11/2012	R208 On 07-February-13			Bond Future	6.73	102.7188	102.6270	102.7188	20,445.00
23/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7552	8	8	8	0.00
23/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7824	8	8	8	0.00
23/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12025	12	12	12	0.00
23/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	232	0	0	0	12,250.00
23/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6363	6	6	6	0.00
23/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6739	7	7	7	0.00
23/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7280	7	7	7	0.00
23/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	59	0	0	0	0.00
23/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	84	0	0	0	0.00
23/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	107	0	0	0	0.00
23/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4868	5	5	5	0.00
23/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	0	0	0.00
23/11/2012	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
23/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	49	0	0	0	0.00
23/11/2012	R208 On 02-May-13			Bond Future	6.78	100.5606	100.4675	100.5606	47.00
23/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2000	2	2	2	0.00
23/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	1972	2	2	2	0.00
23/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	1946	2	2	2	0.00
23/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2819	3	3	3	0.00
23/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2785	3	3	3	0.00
23/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2751	3	3	3	0.00
23/11/2012	R208 On 07-November-13			Bond Future	6.91	99.9460	99.8497	99.9460	0.00
23/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3493	4	3	4	0.00
23/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5680	6	6	6	0.00
23/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3466	4	3	4	0.00
23/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3438	3	3	3	0.00
23/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4146	4	4	4	0.00
23/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4117	4	4	4	0.00
23/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2423	2	2	2	230.00
23/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4087	4	4	4	0.00
23/11/2012	R209 On 07-February-13			Bond Future	8.47	80.1354	79.9724	80.1354	11,552.00
23/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3027	3	3	3	0.00
23/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4042	4	4	4	0.00
23/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4708	5	5	5	0.00
23/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5349	5	5	5	0.00
23/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5588	6	6	6	0.00
23/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	4996	5	5	5	0.00
23/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5289	5	5	5	0.00
23/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	676	1	1	1	0.00
23/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	761	1	1	1	0.00
23/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	600	1	1	1	0.00
23/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	660	1	1	1	0.00
23/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	854	1	1	1	0.00
23/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1116	1	1	1	14,000.00
23/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1689	2	2	2	11,000.00
23/11/2012	R209 On 02-May-13			Bond Future	8.54	77.9572	77.7920	77.9572	33.00
23/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2289	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
23/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2260	2	2	2	0.00
23/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2232	2	2	2	0.00
23/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6906	7	7	7	0.00
23/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6845	7	7	7	0.00
23/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6784	7	7	7	0.00
23/11/2012	R209 On 07-November-13			Bond Future	8.69	76.9689	76.7985	76.9689	0.00
23/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7067	7	7	7	0.00
23/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	9973	10	10	10	0.00
23/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7027	7	7	7	0.00
23/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	6988	7	7	7	0.00
23/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6233	6	6	6	0.00
23/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6194	6	6	6	0.00
23/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3975	4	4	4	180.00
23/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6156	6	6	6	0.00
23/11/2012	R210 On 07-February-13			Bond Future	161.74	160.0919	161.7364	160.0919	1,264.00
23/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	4746	3	5	3	0.00
23/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	4736	3	5	3	0.00
23/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	4726	3	5	3	0.00
23/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R210 On 02-May-13			Bond Future	161.92	160.2532	161.9180	160.2532	7.00
23/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	778	0	1	0	0.00
23/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	758	0	1	0	0.00
23/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	768	0	1	0	0.00
23/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	1	0	1	0.00
23/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	1	0	1	0.00
23/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	1	0	1	0.00
23/11/2012	R211 On 07-February-13			Bond Future	125.56	125.5637	125.5555	125.5637	703.00
23/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	2566	3	3	3	0.00
23/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	2556	3	3	3	0.00
23/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	2546	3	3	3	0.00
23/11/2012	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
23/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R211 On 02-May-13			Bond Future	127.13	127.1430	127.1342	127.1430	7.00
23/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	1444	1	1	1	0.00
23/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	1424	1	1	1	0.00
23/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	1434	1	1	1	0.00
23/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R212 On 07-February-13			Bond Future	130.25	129.7216	130.2532	129.7216	3,165.00
23/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	1263	1	1	1	0.00
23/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	1253	1	1	1	0.00
23/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	1243	1	1	1	0.00
23/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R212 On 02-May-13			Bond Future	131.89	131.3532	131.8910	131.3532	11.00
23/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	801	0	1	0	0.00
23/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	781	0	1	0	0.00
23/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	791	0	1	0	0.00
23/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R213 On 07-February-13			Bond Future	8.24	91.7682	91.6010	91.7682	7,609.00
23/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6085	6	6	6	0.00
23/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6394	7	6	7	0.00
23/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7025	7	7	7	0.00
23/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6708	7	7	7	0.00
23/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	607	1	1	1	0.00
23/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	542	1	1	1	0.00
23/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	678	1	1	1	0.00
23/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	756	1	1	1	0.00
23/11/2012	R213 On 02-May-13			Bond Future	8.31	89.3371	89.1678	89.3371	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
23/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2444	3	2	3	0.00
23/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2383	2	2	2	0.00
23/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2413	2	2	2	0.00
23/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6442	6	6	6	0.00
23/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6501	6	7	6	0.00
23/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6383	6	6	6	0.00
23/11/2012	R213 On 07-November-13			Bond Future	8.48	88.2708	88.0962	88.2708	0.00
23/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6924	7	7	7	0.00
23/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6882	7	7	7	0.00
23/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6841	7	7	7	0.00
23/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	5950	6	6	6	0.00
23/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5911	6	6	6	0.00
23/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5873	6	6	6	0.00
23/11/2012	R214 On 07-February-13			Bond Future	8.50	81.9140	81.7420	81.9140	1,714.00
23/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	815	1	1	1	0.00
23/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	901	1	1	1	0.00
23/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	987	1	1	1	0.00
23/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
23/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00