



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 30/11/2012 To: 30/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	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
30/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	2025 On 07-February-13			Bond Future	110.97	110.9480	110.9675	110.9480	0.00
30/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
30/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
30/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
30/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	42	0	0	0	0.00
30/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	32	0	0	0	0.00
30/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	22	0	0	0	0.00
30/11/2012	2038 On 07-February-13			Bond Future	109.40	109.3821	109.4033	109.3821	0.00
30/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3413	3	3	3	0.00
30/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3393	3	3	3	0.00
30/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3403	3	3	3	0.00
30/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
30/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
30/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
30/11/2012	2050 On 07-February-13			Bond Future	115.13	114.5264	115.1324	114.5264	0.00
30/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	2142	2	2	2	0.00
30/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	2132	2	2	2	0.00
30/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	2122	2	2	2	0.00
30/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
30/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
30/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
30/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	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
30/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	AL7T On 07-February-13			Index Future	481.08	481.8320	481.0800	481.8320	12.00
30/11/2012	AL7T On 02-May-13			Index Future	487.12	487.8810	487.1180	487.8810	0.00
30/11/2012	ALBI On 07-February-13			Index Future	428.44	429.1750	428.4420	429.1750	1,077.00
30/11/2012	ALBI On 02-May-13			Index Future	433.82	434.5630	433.8200	434.5630	0.00
30/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	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
30/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/11/2012	EL28 On 07-February-13			Bond Future	111.65	111.3420	111.6490	111.3420	0.00
30/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
30/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
30/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
30/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1341	2	1	2	0.00
30/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1351	2	1	2	0.00
30/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1361	2	1	2	0.00
30/11/2012	ES33 On 07-February-13			Bond Future	9.04	89.0302	88.7859	89.0302	303.00
30/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
30/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
30/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
30/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4133	4	4	4	0.00
30/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4221	4	4	4	0.00
30/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4310	4	4	4	0.00
30/11/2012	GOVI On 07-February-13			GOVI	428.79	429.5110	428.7860	429.5110	333.00
30/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
30/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
30/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
30/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	42140	3	4	3	0.00
30/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	42240	3	4	3	0.00
30/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	42040	3	4	3	0.00
30/11/2012	GOVI On 02-May-13			GOVI	434.17	434.9030	434.1690	434.9030	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	11790	2	1	2	0.00
30/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	11590	2	1	2	0.00
30/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	11690	2	1	2	0.00
30/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
30/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
30/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
30/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/11/2012	IGOV On 07-February-13			Index Future	195.28	195.2180	195.2820	195.2180	607.00
30/11/2012	IGOV On 02-May-13			Index Future	197.73	197.6690	197.7340	197.6690	0.00
30/11/2012	ILBI On 07-February-13			Index Future	521.41	521.3690	521.4120	521.3690	169.00
30/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.13	94.8800	94.8700	94.8800	840.00
30/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.09	94.9200	94.9100	94.9200	0.00
30/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.04	94.9700	94.9600	94.9700	0.00
30/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	5.01	95.0200	94.9900	95.0200	1,000.00
30/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.99	95.0400	95.0100	95.0400	0.00
30/11/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.98	95.0400	95.0200	95.0400	0.00
30/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.98	95.0400	95.0200	95.0400	500.00
30/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.01	95.0200	94.9900	95.0200	2,200.00
30/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.09	94.9500	94.9100	94.9500	2,000.00
30/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.21	94.8400	94.7900	94.8400	1,000.00
30/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.34	94.7100	94.6600	94.7100	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
30/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.49	94.5400	94.5100	94.5400	0.00
30/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
30/11/2012	R023 On 07-February-13			Bond Future	7.15	107.9843	107.8026	107.9843	1,685.00
30/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
30/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
30/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
30/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	703	1	1	1	0.00
30/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	629	0	1	0	0.00
30/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	776	1	1	1	0.00
30/11/2012	R023 On 02-May-13			Bond Future	7.21	105.3678	105.1840	105.3678	2.00
30/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
30/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
30/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
30/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1132	1	1	1	0.00
30/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1204	1	1	1	0.00
30/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1059	1	1	1	0.00
30/11/2012	R023 On 01-August-13			Bond Future	7.27	106.7866	106.6002	106.7866	0.00
30/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	130	0	0	0	0.00
30/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	269	0	0	0	0.00
30/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	200	0	0	0	0.00
30/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R157 On 07-February-13			Bond Future	5.52	124.6713	124.5711	124.6713	7,617.00
30/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2025	2	2	2	0.00
30/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2582	3	3	3	0.00
30/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3094	3	3	3	0.00
30/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3222	3	3	3	0.00
30/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3350	3	3	3	0.00
30/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	1	0	0	0	0.00
30/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	1	0	0	0	0.00
30/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	2	0	0	0	0.00

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30/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	6	0	0	0	0.00
30/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	20	0	0	0	0.00
30/11/2012	R157 On 02-May-13			Bond Future	5.55	119.3667	119.2652	119.3667	141.00
30/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	408	0	0	0	0.00
30/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	399	0	0	0	0.00
30/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	417	0	0	0	0.00
30/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	872	1	1	1	0.00
30/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	901	1	1	1	0.00
30/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	887	1	1	1	0.00
30/11/2012	R157 On 07-November-13			Bond Future	5.61	115.8554	115.7503	115.8554	0.00
30/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	840	1	1	1	0.00
30/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	820	1	1	1	0.00
30/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	830	1	1	1	0.00
30/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	853	1	1	1	0.00
30/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	862	1	1	1	0.00
30/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	844	1	1	1	0.00
30/11/2012	R186 On 07-February-13			Bond Future	7.63	126.0435	125.7478	126.0435	37,363.00
30/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	708	1	1	1	10,300.00
30/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1317	1	1	1	670.00
30/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2220	2	2	2	575.00
30/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7213	7	7	7	0.00
30/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8595	9	9	9	0.00
30/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3445	4	3	4	1,000.00
30/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4956	5	5	5	0.00
30/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8985	9	9	9	0.00
30/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	8205	8	8	8	0.00
30/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8360	9	8	9	0.00
30/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	492	0	0	0	0.00
30/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	517	0	1	0	0.00
30/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	400	0	0	0	0.00
30/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1425	1	1	1	150.00
30/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2315	2	2	2	0.00
30/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	457	0	0	0	0.00
30/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	705	1	1	1	2,000.00

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30/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	3559	3	4	3	0.00
30/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5194	5	5	5	0.00
30/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7196	7	7	7	0.00
30/11/2012	R186 On 02-May-13			Bond Future	7.71	127.5568	127.2574	127.5568	212.00
30/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2982	3	3	3	0.00
30/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2944	3	3	3	0.00
30/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2906	3	3	3	0.00
30/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6007	6	6	6	0.00
30/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	5945	6	6	6	0.00
30/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	5884	6	6	6	0.00
30/11/2012	R186 On 07-November-13			Bond Future	7.87	125.7186	125.4102	125.7186	0.00
30/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8017	8	8	8	0.00
30/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8068	8	8	8	0.00
30/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11334	12	11	12	0.00
30/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8119	8	8	8	0.00
30/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	5446	5	5	5	0.00
30/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	3526	3	4	3	130.00
30/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	5485	5	5	5	0.00
30/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	5524	5	6	5	0.00
30/11/2012	R189 On 07-February-13			Bond Future	217.29	217.2644	217.2891	217.2644	154.00
30/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	4299	4	4	4	0.00
30/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	4289	4	4	4	0.00
30/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	4279	4	4	4	0.00
30/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R197 On 07-February-13			Bond Future	280.87	280.8213	280.8695	280.8213	2,543.00
30/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	1879	2	2	2	0.00
30/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	1859	2	2	2	0.00
30/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	1869	2	2	2	0.00
30/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2012	R197 On 02-May-13			Bond Future	284.39	284.3466	284.3948	284.3466	40.00
30/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	2005	2	2	2	0.00
30/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	1995	2	2	2	0.00
30/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	1985	2	2	2	0.00
30/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R201 On 07-February-13			Bond Future	5.12	107.6867	107.6156	107.6867	1,540.00
30/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	154	0	0	0	0.00
30/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	910	1	1	1	0.00
30/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	1953	2	2	2	0.00
30/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2130	2	2	2	0.00
30/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2042	2	2	2	0.00
30/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	0	0	0.00
30/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	32	0	0	0	0.00
30/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	402	0	0	0	0.00
30/11/2012	R201 On 02-May-13			Bond Future	5.10	108.9796	108.9076	108.9796	4.00
30/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	5	0	0	0	0.00
30/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	5	0	0	0	0.00
30/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	4	0	0	0	0.00
30/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1712	2	2	2	0.00
30/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1680	2	2	2	0.00
30/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1696	2	2	2	0.00
30/11/2012	R201 On 07-November-13			Bond Future	4.98	107.5219	107.4472	107.5219	0.00
30/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	335	0	0	0	0.00
30/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	330	0	0	0	0.00
30/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	340	0	0	0	0.00
30/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	524	0	1	0	0.00
30/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	536	0	1	0	0.00
30/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	530	0	1	0	0.00
30/11/2012	R202 On 07-February-13			Bond Future	208.50	208.4630	208.5032	208.4630	51,742.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	3513	3	4	3	0.00
30/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	3503	3	4	3	0.00
30/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	3493	3	3	3	0.00
30/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R202 On 02-May-13			Bond Future	211.12	211.0800	211.1201	211.0800	1.00
30/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	80	0	0	0	0.00
30/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	60	0	0	0	0.00
30/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	70	0	0	0	0.00
30/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R203 On 07-February-13			Bond Future	6.00	112.4574	112.3283	112.4574	15,419.00
30/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	209	0	0	0	10,000.00
30/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1114	1	1	1	12,600.00
30/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2108	2	2	2	0.00
30/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2448	3	2	3	0.00
30/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	2802	3	3	3	0.00
30/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	3887	4	4	4	0.00
30/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2276	2	2	2	0.00
30/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4697	5	5	5	0.00
30/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	14	0	0	0	0.00
30/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	201	0	0	0	0.00
30/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	38	0	0	0	0.00
30/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	119	0	0	0	30,250.00
30/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	169	0	0	0	0.00
30/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	237	0	0	0	0.00
30/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	642	1	1	1	3,254.00
30/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2134	2	2	2	0.00
30/11/2012	R203 On 02-May-13			Bond Future	6.04	109.6513	109.5205	109.6513	22.00
30/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	966	1	1	1	0.00
30/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	984	1	1	1	0.00
30/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	949	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
30/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1556	1	2	1	0.00
30/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1511	1	2	1	0.00
30/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1534	1	2	1	0.00
30/11/2012	R203 On 07-November-13			Bond Future	6.15	108.5192	108.3841	108.5192	0.00
30/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1580	2	2	2	0.00
30/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1564	2	2	2	0.00
30/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1597	2	2	2	0.00
30/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2101	2	2	2	0.00
30/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2139	2	2	2	0.00
30/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2120	2	2	2	0.00
30/11/2012	R204 On 07-February-13			Bond Future	6.25	109.7899	109.6339	109.7899	11,672.00
30/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5195	5	5	5	0.00
30/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	5936	6	6	6	0.00
30/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8256	8	8	8	0.00
30/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8487	9	8	9	0.00
30/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8716	9	9	9	0.00
30/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	0	0	0.00
30/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	1	0	0	0	0.00
30/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	2	0	0	0	0.00
30/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	23	0	0	0	0.00
30/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	47	0	0	0	0.00
30/11/2012	R204 On 02-May-13			Bond Future	6.30	111.1080	110.9500	111.1080	24.00
30/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1740	2	2	2	0.00
30/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1715	2	2	2	0.00
30/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1765	2	2	2	0.00
30/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1712	2	2	2	0.00
30/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1760	2	2	2	0.00
30/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1736	2	2	2	0.00
30/11/2012	R204 On 07-November-13			Bond Future	6.42	110.0920	109.9290	110.0920	0.00
30/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2336	2	2	2	0.00
30/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2358	2	2	2	0.00
30/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2315	2	2	2	0.00
30/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4114	4	4	4	0.00
30/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1554	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
30/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2894	3	3	3	0.00
30/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2847	3	3	3	0.00
30/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2870	3	3	3	0.00
30/11/2012	R206 On 07-February-13			Bond Future	5.09	102.7454	102.7175	102.7454	1,120.00
30/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	18	0	0	0	0.00
30/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	74	0	0	0	0.00
30/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	773	1	1	1	0.00
30/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	818	1	1	1	0.00
30/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	863	1	1	1	0.00
30/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	0	0	0.00
30/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	157	0	0	0	0.00
30/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	320	0	0	0	0.00
30/11/2012	R206 On 02-May-13			Bond Future	5.05	103.9788	103.9506	103.9788	23.00
30/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
30/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
30/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
30/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1131	1	1	1	0.00
30/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1145	1	1	1	0.00
30/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1138	1	1	1	0.00
30/11/2012	R206 On 07-November-13			Bond Future	4.13	103.0344	103.0047	103.0344	0.00
30/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	73	0	0	0	0.00
30/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	74	0	0	0	0.00
30/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	72	0	0	0	0.00
30/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	43	0	0	0	0.00
30/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	42	0	0	0	0.00
30/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	42	0	0	0	0.00
30/11/2012	R207 On 07-February-13			Bond Future	6.55	104.6138	104.4133	104.6138	6,643.00
30/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6081	6	6	6	0.00
30/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	6788	7	7	7	0.00
30/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	8809	9	9	9	0.00
30/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9310	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
30/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9060	9	9	9	0.00
30/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	3	0	0	0	0.00
30/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	2	0	0	0	0.00
30/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	4	0	0	0	0.00
30/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	27	0	0	0	0.00
30/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	48	0	0	0	0.00
30/11/2012	R207 On 02-May-13			Bond Future	6.61	105.8697	105.6667	105.8697	0.00
30/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1626	2	2	2	0.00
30/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1649	2	2	2	0.00
30/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1602	2	2	2	0.00
30/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2512	2	3	2	0.00
30/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2449	2	2	2	0.00
30/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2481	2	2	2	0.00
30/11/2012	R207 On 07-November-13			Bond Future	6.74	105.1046	104.8953	105.1046	0.00
30/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	2982	3	3	3	0.00
30/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	2957	3	3	3	0.00
30/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3007	3	3	3	0.00
30/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3156	3	3	3	0.00
30/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3207	3	3	3	0.00
30/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3181	3	3	3	0.00
30/11/2012	R208 On 07-February-13			Bond Future	6.70	102.9407	102.8167	102.9407	18,998.00
30/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7727	8	8	8	0.00
30/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8001	8	8	8	0.00
30/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12215	12	12	12	0.00
30/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	226	0	0	0	12,250.00
30/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6526	7	7	7	0.00
30/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6906	7	7	7	0.00
30/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7453	8	7	8	0.00
30/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	42	0	0	0	0.00
30/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	61	0	0	0	0.00
30/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	79	0	0	0	0.00
30/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4673	5	5	5	0.00
30/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	0	0	0.00
30/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	28	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	34	0	0	0	0.00
30/11/2012	R208 On 02-May-13			Bond Future	6.75	100.7838	100.6581	100.7838	47.00
30/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2063	2	2	2	0.00
30/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2035	2	2	2	0.00
30/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2007	2	2	2	0.00
30/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2690	3	3	3	0.00
30/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2657	3	3	3	0.00
30/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2624	3	3	3	0.00
30/11/2012	R208 On 07-November-13			Bond Future	6.88	100.1706	100.0409	100.1706	0.00
30/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3402	3	3	3	0.00
30/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5609	6	6	6	0.00
30/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3375	3	3	3	0.00
30/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3347	3	3	3	0.00
30/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	3865	4	4	4	0.00
30/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	3834	4	4	4	0.00
30/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2162	2	2	2	230.00
30/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	3805	4	4	4	0.00
30/11/2012	R209 On 07-February-13			Bond Future	8.43	80.5257	80.2763	80.5257	11,374.00
30/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3115	3	3	3	0.00
30/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4172	4	4	4	0.00
30/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4863	5	5	5	0.00
30/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5527	6	6	6	0.00
30/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5773	6	6	6	0.00
30/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5162	5	5	5	0.00
30/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5465	6	5	6	0.00
30/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	549	1	1	1	0.00
30/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	623	1	1	1	0.00
30/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	482	0	0	0	0.00
30/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	535	1	1	1	0.00
30/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	706	1	1	1	0.00
30/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	942	1	1	1	14,000.00
30/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1473	1	1	1	11,000.00
30/11/2012	R209 On 02-May-13			Bond Future	8.50	78.3509	78.0985	78.3509	33.00
30/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2310	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
30/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2281	2	2	2	0.00
30/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2252	2	2	2	0.00
30/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6619	6	7	6	0.00
30/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6559	6	7	6	0.00
30/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6498	6	6	6	0.00
30/11/2012	R209 On 07-November-13			Bond Future	8.66	77.3698	77.1099	77.3698	0.00
30/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	6996	7	7	7	0.00
30/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	9966	10	10	10	0.00
30/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	6956	7	7	7	0.00
30/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	6915	7	7	7	0.00
30/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	5849	6	6	6	0.00
30/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	5811	6	6	6	0.00
30/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3656	4	4	4	180.00
30/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	5774	6	6	6	0.00
30/11/2012	R210 On 07-February-13			Bond Future	162.47	162.4387	162.4682	162.4387	1,212.00
30/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	5478	5	5	5	0.00
30/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	5468	5	5	5	0.00
30/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	5458	5	5	5	0.00
30/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R210 On 02-May-13			Bond Future	162.66	162.6257	162.6554	162.6257	7.00
30/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	1515	1	2	1	0.00
30/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	1495	1	1	1	0.00
30/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	1505	1	2	1	0.00
30/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R211 On 07-February-13			Bond Future	125.60	125.5842	125.6018	125.5842	703.00
30/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	2612	3	3	3	0.00
30/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	2602	3	3	3	0.00
30/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	2592	3	3	3	0.00
30/11/2012	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
30/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R211 On 02-May-13			Bond Future	127.18	127.1608	127.1784	127.1608	7.00
30/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	1488	1	1	1	0.00
30/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	1468	1	1	1	0.00
30/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	1478	1	1	1	0.00
30/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R212 On 07-February-13			Bond Future	130.87	130.5213	130.8663	130.5213	3,064.00
30/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	1876	2	2	2	0.00
30/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	1866	2	2	2	0.00
30/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	1856	2	2	2	0.00
30/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R212 On 02-May-13			Bond Future	132.51	132.1599	132.5090	132.1599	11.00
30/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	1419	1	1	1	0.00
30/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	1399	1	1	1	0.00
30/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	1409	1	1	1	0.00
30/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
30/11/2012	R213 On 07-February-13			Bond Future	8.20	92.2594	92.0035	92.2594	9,399.00
30/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6331	7	6	7	0.00
30/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6651	7	7	7	0.00
30/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7302	8	7	8	0.00
30/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6975	7	7	7	0.00
30/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	472	0	0	0	0.00
30/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	417	0	0	0	0.00
30/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	533	1	1	1	0.00
30/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	600	1	1	1	0.00
30/11/2012	R213 On 02-May-13			Bond Future	8.27	89.8329	89.5737	89.8329	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
30/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2509	3	3	3	0.00
30/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2446	3	2	3	0.00
30/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2478	3	2	3	0.00
30/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6100	6	6	6	0.00
30/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6159	6	6	6	0.00
30/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6042	6	6	6	0.00
30/11/2012	R213 On 07-November-13			Bond Future	8.43	88.7762	88.5093	88.7762	0.00
30/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6943	7	7	7	0.00
30/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6900	7	7	7	0.00
30/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6858	7	7	7	0.00
30/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	5554	5	6	5	0.00
30/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5516	5	6	5	0.00
30/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5478	5	5	5	0.00
30/11/2012	R214 On 07-February-13			Bond Future	8.46	82.2352	82.0621	82.2352	1,714.00
30/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	3069	3	3	3	0.00
30/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	3118	3	3	3	0.00
30/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	3167	3	3	3	0.00
30/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	1860	2	2	2	0.00
30/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	1897	2	2	2	0.00
30/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	1934	2	2	2	0.00