



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For December 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	2025 On 07-February-13			Bond Future	114.45	114.4419	114.4517	114.4419	0.00
31/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3462	3	3462	3	0.00
31/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3452	3	3452	3	0.00
31/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3442	3	3442	3	0.00
31/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	2038 On 07-February-13			Bond Future	114.15	114.1356	114.1475	114.1356	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
31/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	8158	8	8158	8	0.00
31/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	8138	8	8138	8	0.00
31/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	8148	8	8148	8	0.00
31/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	2050 On 07-February-13			Bond Future	119.37	119.3585	119.3719	119.3585	122.00
31/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	6382	6	6382	6	0.00
31/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	6372	6	6372	6	0.00
31/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	6362	6	6362	6	0.00
31/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	AL7T On 07-February-13			Index Future	489.56	489.6550	489.5550	489.6550	12.00
31/12/2012	AL7T On 02-May-13			Index Future	495.72	495.8160	495.7180	495.8160	0.00
31/12/2012	ALBI On 07-February-13			Index Future	436.47	436.5310	436.4670	436.5310	1,070.00
31/12/2012	ALBI On 02-May-13			Index Future	441.96	442.0230	441.9610	442.0230	0.00
31/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C208 On 31-March-21			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
31/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2012	EL28 On 07-February-13			Bond Future	114.00	113.9899	114.0025	113.9899	0.00
31/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	1013	1	1013	1	0.00
31/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	993	1	993	1	0.00
31/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	1003	1	1003	1	0.00
31/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	ES33 On 07-February-13			Bond Future	8.70	91.7507	8.6974	91.7507	303.00
31/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
31/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
31/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
31/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1204	1	1204	1	0.00
31/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1292	1	1292	1	0.00
31/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1381	1	1381	1	0.00
31/12/2012	GOVI On 07-February-13			GOVI	436.57	436.6350	436.5710	436.6350	335.00
31/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	35810	4	35810	4	0.00
31/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	35710	4	35710	4	0.00
31/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	35610	4	35610	4	0.00
31/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
31/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
31/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
31/12/2012	GOVI On 02-May-13			GOVI	442.07	442.1280	442.0670	442.1280	0.00
31/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	90770	9	90770	9	0.00
31/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	90670	9	90670	9	0.00

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31/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	90570	9	90570	9	0.00
31/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
31/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
31/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
31/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2012	IGOV On 07-February-13			Index Future	200.44	200.3150	200.4370	200.3150	610.00
31/12/2012	IGOV On 02-May-13			Index Future	202.96	202.8360	202.9600	202.8360	0.00
31/12/2012	ILBI On 07-February-13			Index Future	542.59	542.5890	542.5870	542.5890	183.00
31/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
31/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
31/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.07	96.8800	5.0700	96.8800	0.00
31/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	0.00
31/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	1,000.00
31/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	0.00
31/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.92	95.0900	4.9200	95.0900	0.00
31/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.1000	4.9000	95.1000	500.00
31/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0900	4.9100	95.0900	2,200.00
31/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.95	95.0500	4.9500	95.0500	2,000.00
31/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	1,000.00
31/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	800.00
31/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	0.00
31/12/2012	JBAF On 17-December-14			Jibar Tradeable Future	5.41	94.5900	5.4100	94.5900	0.00
31/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
31/12/2012	R023 On 07-February-13			Bond Future	6.80	110.4453	6.7983	110.4453	1,630.00
31/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	1795	2	1795	2	0.00
31/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	1942	2	1942	2	0.00
31/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	1868	2	1868	2	0.00
31/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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31/12/2012	R023 On 02-May-13			Bond Future	6.85	107.8656	6.8471	107.8656	2.00
31/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	1406	1	1406	1	0.00
31/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	1478	2	1478	2	0.00
31/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	1550	2	1550	2	0.00
31/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R023 On 01-August-13			Bond Future	6.90	109.2977	6.9000	109.2977	0.00
31/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	2753	3	2753	3	0.00
31/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	2892	3	2892	3	0.00
31/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2822	3	2822	3	0.00
31/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R157 On 07-February-13			Bond Future	5.33	125.1065	5.3282	125.1065	7,617.00
31/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2513	3	2513	3	0.00
31/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	3084	3	3084	3	0.00
31/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3600	4	3600	4	0.00
31/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3728	4	3728	4	0.00
31/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3856	4	3856	4	0.00
31/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R157 On 02-May-13			Bond Future	5.33	119.8151	5.3319	119.8151	13,141.00
31/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	577	1	577	1	0.00
31/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	564	1	564	1	0.00
31/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	590	1	590	1	0.00
31/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	521	1	521	1	0.00
31/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	545	1	545	1	0.00
31/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	533	1	533	1	0.00
31/12/2012	R157 On 07-November-13			Bond Future	5.34	116.3008	5.3355	116.3008	0.00
31/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	1070	1	1070	1	0.00

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31/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	1082	1	1082	1	0.00
31/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	1058	1	1058	1	0.00
31/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	578	1	578	1	0.00
31/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	564	1	564	1	0.00
31/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	571	1	571	1	0.00
31/12/2012	R186 On 07-February-13			Bond Future	7.29	129.3021	7.2909	129.3021	55,168.00
31/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	893	1	893	1	10,300.00
31/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	1856	2	1856	2	670.00
31/12/2012	R186 On 07-February-13	7.29	Call	Bond Future	2055	2	2055	2	0.00
31/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	11617	12	11617	12	0.00
31/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	12059	12	12059	12	0.00
31/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	10020	10	10020	10	0.00
31/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	11174	11	11174	11	0.00
31/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	11351	11	11351	11	0.00
31/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3294	3	3294	3	575.00
31/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	7203	7	7203	7	0.00
31/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5122	5	5122	5	1,000.00
31/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	535	1	535	1	0.00
31/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	215	0	215	0	150.00
31/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1175	1	1175	1	0.00
31/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	26	0	26	0	0.00
31/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	28	0	28	0	0.00
31/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	55	0	55	0	2,000.00
31/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	17	0	17	0	0.00
31/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	22	0	22	0	0.00
31/12/2012	R186 On 07-February-13	7.29	Put	Bond Future	2064	2	2064	2	100.00
31/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	2276	2	2276	2	0.00
31/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	3924	4	3924	4	0.00
31/12/2012	R186 On 02-May-13			Bond Future	7.35	130.8631	7.3495	130.8631	12.00
31/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4035	4	4035	4	0.00
31/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4087	4	4087	4	0.00
31/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	3984	4	3984	4	0.00
31/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	3577	4	3577	4	0.00
31/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	3480	3	3480	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	3528	4	3528	4	0.00
31/12/2012	R186 On 07-November-13			Bond Future	7.49	129.0998	7.4872	129.0998	0.00
31/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	9905	10	9905	10	0.00
31/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	9964	10	9964	10	0.00
31/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13577	14	13577	14	0.00
31/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	9846	10	9846	10	0.00
31/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	3764	4	3764	4	0.00
31/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2180	2	2180	2	130.00
31/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	3702	4	3702	4	0.00
31/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	3733	4	3733	4	0.00
31/12/2012	R189 On 07-February-13			Bond Future	217.89	217.9586	217.8883	217.9586	154.00
31/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4898	5	4898	5	0.00
31/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4878	5	4878	5	0.00
31/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4888	5	4888	5	0.00
31/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R197 On 07-February-13			Bond Future	286.99	286.9626	286.9866	286.9626	2,633.00
31/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	7997	8	7997	8	0.00
31/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	7987	8	7987	8	0.00
31/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	7977	8	7977	8	0.00
31/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R197 On 02-May-13			Bond Future	290.60	290.5732	290.5993	290.5732	40.00
31/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8209	8	8209	8	0.00
31/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8189	8	8189	8	0.00
31/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8199	8	8199	8	0.00
31/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R201 On 07-February-13			Bond Future	5.03	107.7917	5.0299	107.7917	1,540.00
31/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	149	0	149	0	0.00
31/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1038	1	1038	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
31/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2108	2	2108	2	0.00
31/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2197	2	2197	2	0.00
31/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2286	2	2286	2	0.00
31/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	4	0	4	0	0.00
31/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	240	0	240	0	0.00
31/12/2012	R201 On 02-May-13			Bond Future	4.99	109.0930	4.9929	109.0930	4.00
31/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	5	0	5	0	0.00
31/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	5	0	5	0	0.00
31/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	5	0	5	0	0.00
31/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1515	1	1515	1	0.00
31/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1547	2	1547	2	0.00
31/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1531	2	1531	2	0.00
31/12/2012	R201 On 07-November-13			Bond Future	4.83	107.6247	4.8342	107.6247	0.00
31/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	391	0	391	0	0.00
31/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	397	0	397	0	0.00
31/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	386	0	386	0	0.00
31/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	434	0	434	0	0.00
31/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	424	0	424	0	0.00
31/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	429	0	429	0	0.00
31/12/2012	R202 On 07-February-13			Bond Future	217.71	217.6832	217.7057	217.6832	51,536.00
31/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	12716	13	12716	13	0.00
31/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	12696	13	12696	13	0.00
31/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	12706	13	12706	13	0.00
31/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R202 On 02-May-13			Bond Future	220.45	220.4221	220.4462	220.4221	1.00
31/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	9406	9	9406	9	0.00
31/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	9396	9	9396	9	0.00
31/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	9386	9	9386	9	0.00
31/12/2012	R202 On 02-May-13	211.06	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
31/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R203 On 07-February-13			Bond Future	5.78	113.2382	5.7844	113.2382	19,398.00
31/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	221	0	221	0	10,000.00
31/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1519	2	1519	2	12,600.00
31/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2784	3	2784	3	0.00
31/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4739	5	4739	5	0.00
31/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5573	6	5573	6	0.00
31/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2982	3	2982	3	0.00
31/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	3180	3	3180	3	0.00
31/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3580	4	3580	4	0.00
31/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	6	0	6	0	30,250.00
31/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	12	0	12	0	0.00
31/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	17	0	17	0	0.00
31/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	1	0	1	0	0.00
31/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	24	0	24	0	0.00
31/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	158	0	158	0	3,254.00
31/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1256	1	1256	1	0.00
31/12/2012	R203 On 02-May-13			Bond Future	5.81	110.4486	5.8148	110.4486	22.00
31/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1273	1	1273	1	0.00
31/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1251	1	1251	1	0.00
31/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1296	1	1296	1	0.00
31/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	915	1	915	1	0.00
31/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	950	1	950	1	0.00
31/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	932	1	932	1	0.00
31/12/2012	R203 On 07-November-13			Bond Future	5.89	109.3244	5.8930	109.3244	0.00
31/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1948	2	1948	2	0.00
31/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1968	2	1968	2	0.00
31/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1929	2	1929	2	0.00
31/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1585	2	1585	2	0.00
31/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1552	2	1552	2	0.00
31/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1568	2	1568	2	0.00
31/12/2012	R204 On 07-February-13			Bond Future	6.03	110.7940	6.0312	110.7940	16,672.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	6259	6	6259	6	0.00
31/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	7022	7	7022	7	0.00
31/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	9364	9	9364	9	0.00
31/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9825	10	9825	10	0.00
31/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9595	10	9595	10	0.00
31/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	1	0	1	0	0.00
31/12/2012	R204 On 02-May-13			Bond Future	6.07	112.1315	6.0697	112.1315	24.00
31/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2168	2	2168	2	0.00
31/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2199	2	2199	2	0.00
31/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	2138	2	2138	2	0.00
31/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1052	1	1052	1	0.00
31/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1015	1	1015	1	0.00
31/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1033	1	1033	1	0.00
31/12/2012	R204 On 07-November-13			Bond Future	6.16	111.1297	6.1639	111.1297	0.00
31/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2781	3	2781	3	0.00
31/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2806	3	2806	3	0.00
31/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4798	5	4798	5	0.00
31/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2756	3	2756	3	0.00
31/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2187	2	2187	2	0.00
31/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1089	1	1089	1	180.00
31/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2147	2	2147	2	0.00
31/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2167	2	2167	2	0.00
31/12/2012	R206 On 07-February-13			Bond Future	5.02	102.7975	5.0162	102.7975	1,120.00
31/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	13	0	13	0	0.00
31/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	75	0	75	0	0.00
31/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	842	1	842	1	0.00
31/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	931	1	931	1	0.00
31/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	887	1	887	1	0.00
31/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R206 On 07-February-13	6.05	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
31/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	90	0	90	0	0.00
31/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	245	0	245	0	0.00
31/12/2012	R206 On 02-May-13			Bond Future	4.94	104.0384	4.9385	104.0384	23.00
31/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
31/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
31/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
31/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1067	1	1067	1	0.00
31/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1053	1	1053	1	0.00
31/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1060	1	1060	1	0.00
31/12/2012	R206 On 07-November-13			Bond Future	3.75	103.0825	3.7549	103.0825	0.00
31/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	116	0	116	0	0.00
31/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	115	0	115	0	0.00
31/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	118	0	118	0	0.00
31/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	18	0	18	0	0.00
31/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	19	0	19	0	0.00
31/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	19	0	19	0	0.00
31/12/2012	R207 On 07-February-13			Bond Future	6.29	105.9353	6.2892	105.9353	11,309.00
31/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	7500	8	7500	8	0.00
31/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	8228	8	8228	8	0.00
31/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	10272	10	10272	10	0.00
31/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	10524	11	10524	11	0.00
31/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10774	11	10774	11	0.00
31/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	1	0	1	0	0.00
31/12/2012	R207 On 02-May-13			Bond Future	6.33	107.2142	6.3348	107.2142	0.00
31/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	2125	2	2125	2	0.00
31/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	2095	2	2095	2	0.00
31/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	2156	2	2156	2	0.00
31/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1464	1	1464	1	0.00
31/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1513	2	1513	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
31/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1488	1	1488	1	0.00
31/12/2012	R207 On 07-November-13			Bond Future	6.44	106.4727	6.4418	106.4727	0.00
31/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3636	4	3636	4	0.00
31/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3666	4	3666	4	0.00
31/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3607	4	3607	4	0.00
31/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2337	2	2337	2	0.00
31/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2295	2	2295	2	0.00
31/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2316	2	2316	2	0.00
31/12/2012	R208 On 07-February-13			Bond Future	6.39	104.8193	6.3885	104.8193	19,911.00
31/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	273	0	273	0	12,250.00
31/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	8388	8	8388	8	0.00
31/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	8787	9	8787	9	0.00
31/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	14155	14	14155	14	0.00
31/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	9353	9	9353	9	0.00
31/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	9914	10	9914	10	0.00
31/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9634	10	9634	10	0.00
31/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	1	0	1	0	0.00
31/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	1	0	1	0	0.00
31/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	2779	3	2779	3	0.00
31/12/2012	R208 On 02-May-13			Bond Future	6.43	102.6917	6.4302	102.6917	47.00
31/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2845	3	2845	3	0.00
31/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2771	3	2771	3	0.00
31/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2808	3	2808	3	0.00
31/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1458	1	1458	1	0.00
31/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1482	1	1482	1	0.00
31/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1435	1	1435	1	0.00
31/12/2012	R208 On 07-November-13			Bond Future	6.53	102.1181	6.5310	102.1181	0.00
31/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4289	4	4289	4	0.00
31/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6868	7	6868	7	0.00
31/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	4223	4	4223	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4256	4	4256	4	0.00
31/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	2703	3	2703	3	0.00
31/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	2727	3	2727	3	0.00
31/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1407	1	1407	1	230.00
31/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	2679	3	2679	3	0.00
31/12/2012	R209 On 07-February-13			Bond Future	8.09	83.2597	8.0870	83.2597	11,314.00
31/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	4857	5	4857	5	0.00
31/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6290	6	6290	6	0.00
31/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	7169	7	7169	7	0.00
31/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	8268	8	8268	8	0.00
31/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	7536	8	7536	8	0.00
31/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	7976	8	7976	8	0.00
31/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	7903	8	7903	8	0.00
31/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	41	0	41	0	0.00
31/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	39	0	39	0	0.00
31/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	52	0	52	0	0.00
31/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	32	0	32	0	0.00
31/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	67	0	67	0	0.00
31/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	116	0	116	0	14,000.00
31/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	270	0	270	0	11,000.00
31/12/2012	R209 On 02-May-13			Bond Future	8.15	81.1231	8.1462	81.1231	33.00
31/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2773	3	2773	3	0.00
31/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2696	3	2696	3	0.00
31/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2734	3	2734	3	0.00
31/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4026	4	4026	4	0.00
31/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	4078	4	4078	4	0.00
31/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	3975	4	3975	4	0.00
31/12/2012	R209 On 07-November-13			Bond Future	8.28	80.2081	8.2836	80.2081	0.00
31/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8511	9	8511	9	0.00
31/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	11837	12	11837	12	0.00
31/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8418	8	8418	8	0.00
31/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8465	9	8465	9	0.00
31/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4262	4	4262	4	0.00
31/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4293	4	4293	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2469	2	2469	2	180.00
31/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4230	4	4230	4	0.00
31/12/2012	R210 On 07-February-13			Bond Future	166.25	166.2305	166.2464	166.2305	1,212.00
31/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	9256	9	9256	9	0.00
31/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	9236	9	9236	9	0.00
31/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	9246	9	9246	9	0.00
31/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R210 On 02-May-13			Bond Future	166.48	166.4646	166.4820	166.4646	7.00
31/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	5342	5	5342	5	0.00
31/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	5332	5	5332	5	0.00
31/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	5322	5	5322	5	0.00
31/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R211 On 07-February-13			Bond Future	126.24	126.2303	126.2373	126.2303	522.00
31/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	3247	3	3247	3	0.00
31/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	3227	3	3227	3	0.00
31/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	3237	3	3237	3	0.00
31/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R211 On 02-May-13			Bond Future	127.83	127.8185	127.8265	127.8185	7.00
31/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	2136	2	2136	2	0.00
31/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	2126	2	2126	2	0.00
31/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	2116	2	2116	2	0.00
31/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R212 On 07-February-13			Bond Future	132.24	132.4454	132.2405	132.4454	7,064.00
31/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3250	3	3250	3	0.00
31/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3230	3	3230	3	0.00
31/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3240	3	3240	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R212 On 02-May-13			Bond Future	133.91	134.1119	133.9052	134.1119	11.00
31/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	2815	3	2815	3	0.00
31/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	2805	3	2805	3	0.00
31/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	2795	3	2795	3	0.00
31/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
31/12/2012	R213 On 07-February-13			Bond Future	7.79	95.7066	7.7875	95.7066	10,414.00
31/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	9382	9	9382	9	0.00
31/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	9762	10	9762	10	0.00
31/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	10140	10	10140	10	0.00
31/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	10517	11	10517	11	0.00
31/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	15	0	15	0	0.00
31/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	20	0	20	0	0.00
31/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	26	0	26	0	0.00
31/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	33	0	33	0	0.00
31/12/2012	R213 On 02-May-13			Bond Future	7.84	93.3276	7.8449	93.3276	5.00
31/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3568	4	3568	4	0.00
31/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3524	4	3524	4	0.00
31/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3480	4	3480	4	0.00
31/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	3524	4	3524	4	0.00
31/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	3479	3	3479	3	0.00
31/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	3433	3	3433	3	0.00
31/12/2012	R213 On 07-November-13			Bond Future	7.98	92.3555	7.9823	92.3555	0.00
31/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	8893	9	8893	9	0.00
31/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	8793	9	8793	9	0.00
31/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	8843	9	8843	9	0.00
31/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	3701	4	3701	4	0.00
31/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	3730	4	3730	4	0.00
31/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	3671	4	3671	4	0.00
31/12/2012	R214 On 07-February-13			Bond Future	8.13	85.1239	8.1269	85.1239	1,714.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4601	5	4601	5	0.00
31/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	4672	5	4672	5	0.00
31/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	4742	5	4742	5	0.00
31/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	415	0	415	0	0.00
31/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	430	0	430	0	0.00
31/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	445	0	445	0	0.00