



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For November 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	2025 On 07-February-13			Bond Future	111.54	111.5510	111.5447	111.5510	0.00
13/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	555	1	555	1	0.00
13/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	545	1	545	1	0.00
13/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	535	1	535	1	0.00
13/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
13/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
13/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
13/11/2012	2038 On 07-February-13			Bond Future	108.91	108.9141	108.9094	108.9141	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
13/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	2919	3	2919	3	0.00
13/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	2899	3	2899	3	0.00
13/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	2909	3	2909	3	0.00
13/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
13/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
13/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
13/11/2012	2050 On 07-February-13			Bond Future	113.89	113.8926	113.8888	113.8926	0.00
13/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	899	1	899	1	0.00
13/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	889	1	889	1	0.00
13/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	879	1	879	1	0.00
13/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
13/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
13/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
13/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	AL7T On 07-February-13			Index Future	480.77	481.6020	480.7660	481.6020	12.00
13/11/2012	AL7T On 02-May-13			Index Future	486.83	487.6820	486.8330	487.6820	0.00
13/11/2012	ALBI On 07-February-13			Index Future	427.57	428.6450	427.5730	428.6450	1,077.00
13/11/2012	ALBI On 02-May-13			Index Future	432.97	434.0560	432.9680	434.0560	0.00
13/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	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
13/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/11/2012	EL28 On 07-February-13			Bond Future	111.00	111.0002	110.9998	111.0002	0.00
13/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
13/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
13/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
13/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1990	2	1990	2	0.00
13/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	2000	2	2000	2	0.00
13/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2010	2	2010	2	0.00
13/11/2012	ES33 On 07-February-13			Bond Future	9.13	88.6595	9.1274	88.6595	303.00
13/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
13/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
13/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
13/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4813	4	4813	4	0.00
13/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4902	4	4902	4	0.00
13/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4990	4	4990	4	0.00
13/11/2012	GOVI On 07-February-13			GOVI	428.09	429.1540	428.0870	429.1540	334.00
13/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
13/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
13/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
13/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	49130	4	49130	4	0.00
13/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	49230	4	49230	4	0.00
13/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	49030	4	49030	4	0.00
13/11/2012	GOVI On 02-May-13			GOVI	433.49	434.5710	433.4890	434.5710	0.00
13/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	4990	2	4990	2	0.00
13/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	4890	2	4890	2	0.00
13/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	4790	2	4790	2	0.00

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13/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
13/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
13/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
13/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/11/2012	IGOV On 07-February-13			Index Future	194.25	194.1990	194.2510	194.1990	609.00
13/11/2012	IGOV On 02-May-13			Index Future	196.70	196.6510	196.7020	196.6510	0.00
13/11/2012	ILBI On 07-February-13			Index Future	517.78	517.7780	517.7780	517.7780	169.00
13/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
13/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	0.00
13/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.02	94.9900	5.0200	94.9900	840.00
13/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.00	95.0100	5.0000	95.0100	0.00
13/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.92	95.0800	4.9200	95.0800	0.00
13/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.91	95.1000	4.9100	95.1000	1,000.00
13/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.90	95.1100	4.9000	95.1100	0.00
13/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.89	95.1100	4.8900	95.1100	500.00
13/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.0500	4.9500	95.0500	2,200.00
13/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	1,500.00
13/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.19	94.8200	5.1900	94.8200	800.00
13/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.34	94.6700	5.3400	94.6700	800.00
13/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.50	94.5100	5.5000	94.5100	0.00
13/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
13/11/2012	R023 On 07-February-13			Bond Future	7.23	107.4043	7.2340	107.4043	1,715.00
13/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1339	1	1339	1	0.00
13/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1266	1	1266	1	0.00
13/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1413	1	1413	1	0.00
13/11/2012	R023 On 02-May-13			Bond Future	7.30	104.8033	7.2980	104.8033	2.00

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13/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1771	2	1771	2	0.00
13/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1843	2	1843	2	0.00
13/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1699	1	1699	1	0.00
13/11/2012	R023 On 01-August-13			Bond Future	7.36	106.1784	7.3646	106.1784	0.00
13/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	447	0	447	0	0.00
13/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	378	0	378	0	0.00
13/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	516	0	516	0	0.00
13/11/2012	R157 On 07-February-13			Bond Future	5.51	124.6391	5.5062	124.6391	12,671.00
13/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2078	2	2078	2	0.00
13/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2624	3	2624	3	0.00
13/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3130	3	3130	3	0.00
13/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3257	3	3257	3	0.00
13/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3384	3	3384	3	0.00
13/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	3	0	3	0	0.00
13/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	4	0	4	0	0.00
13/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	6	0	6	0	0.00
13/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	16	0	16	0	0.00
13/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	41	0	41	0	0.00
13/11/2012	R157 On 02-May-13			Bond Future	5.53	119.3599	5.5316	119.3599	141.00
13/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	482	1	482	1	0.00
13/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	472	0	472	0	0.00
13/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	492	1	492	1	0.00
13/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	908	1	908	1	0.00
13/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	937	1	937	1	0.00
13/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	922	1	922	1	0.00
13/11/2012	R157 On 07-November-13			Bond Future	5.58	115.6724	5.5841	115.6724	0.00
13/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	943	1	943	1	0.00
13/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	924	1	924	1	0.00

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13/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	933	1	933	1	0.00
13/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	903	1	903	1	0.00
13/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	913	1	913	1	0.00
13/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	894	1	894	1	0.00
13/11/2012	R186 On 07-February-13			Bond Future	7.73	125.2963	7.7337	125.2963	38,006.00
13/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	755	1	755	1	10,300.00
13/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1328	1	1328	1	670.00
13/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2150	2	2150	2	575.00
13/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6682	7	6682	7	0.00
13/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	7966	8	7966	8	0.00
13/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3245	4	3245	4	1,000.00
13/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4611	5	4611	5	0.00
13/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8335	9	8335	9	0.00
13/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7603	8	7603	8	0.00
13/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	7747	8	7747	8	0.00
13/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	850	1	850	1	0.00
13/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	885	1	885	1	0.00
13/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	721	1	721	1	0.00
13/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	2051	2	2051	2	150.00
13/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	3086	3	3086	3	0.00
13/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	799	1	799	1	0.00
13/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1144	1	1144	1	2,000.00
13/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4460	4	4460	4	0.00
13/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	6176	6	6176	6	0.00
13/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	8214	8	8214	8	0.00
13/11/2012	R186 On 02-May-13			Bond Future	7.81	126.8273	7.8066	126.8273	12.00
13/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2842	3	2842	3	0.00
13/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2806	3	2806	3	0.00
13/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2771	3	2771	3	0.00
13/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6850	7	6850	7	0.00
13/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6785	6	6785	6	0.00
13/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6721	6	6721	6	0.00
13/11/2012	R186 On 07-November-13			Bond Future	7.97	124.7864	7.9744	124.7864	0.00
13/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	7921	8	7921	8	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
13/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	7969	8	7969	8	0.00
13/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	7872	8	7872	8	0.00
13/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11034	11	11034	11	0.00
13/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4216	4	4216	4	130.00
13/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6369	6	6369	6	0.00
13/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6286	6	6286	6	0.00
13/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6328	6	6328	6	0.00
13/11/2012	R189 On 07-February-13			Bond Future	216.44	216.4465	216.4353	216.4465	154.00
13/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3445	3	3445	3	0.00
13/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3435	3	3435	3	0.00
13/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3425	3	3425	3	0.00
13/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R197 On 07-February-13			Bond Future	278.32	278.3269	278.3162	278.3269	2,043.00
13/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	684	1	684	1	0.00
13/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	694	1	694	1	0.00
13/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	674	1	674	1	0.00
13/11/2012	R197 On 02-May-13			Bond Future	281.83	281.8401	281.8278	281.8401	40.00
13/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	582	1	582	1	0.00
13/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	572	1	572	1	0.00
13/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	562	1	562	1	0.00
13/11/2012	R201 On 07-February-13			Bond Future	5.05	107.7708	5.0526	107.7708	1,540.00
13/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	245	0	245	0	0.00
13/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1034	1	1034	1	0.00
13/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2069	2	2069	2	0.00
13/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2245	2	2245	2	0.00
13/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2157	2	2157	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
13/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	1	0	0.00
13/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	1	0	1	0	0.00
13/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	2	0	2	0	0.00
13/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	42	0	42	0	0.00
13/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	377	0	377	0	0.00
13/11/2012	R201 On 02-May-13			Bond Future	5.02	109.0877	5.0213	109.0877	4.00
13/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	14	0	14	0	0.00
13/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	15	0	15	0	0.00
13/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	14	0	14	0	0.00
13/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1601	2	1601	2	0.00
13/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1570	2	1570	2	0.00
13/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1585	2	1585	2	0.00
13/11/2012	R201 On 07-November-13			Bond Future	4.85	107.4758	4.8532	107.4758	0.00
13/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	441	0	441	0	0.00
13/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	435	0	435	0	0.00
13/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	446	0	446	0	0.00
13/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	493	1	493	1	0.00
13/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	505	1	505	1	0.00
13/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	499	1	499	1	0.00
13/11/2012	R202 On 07-February-13			Bond Future	209.03	209.0370	209.0334	209.0370	51,694.00
13/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4043	4	4043	4	0.00
13/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4033	4	4033	4	0.00
13/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4023	4	4023	4	0.00
13/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R202 On 02-May-13			Bond Future	211.67	211.6755	211.6707	211.6755	1.00
13/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	631	1	631	1	0.00
13/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	611	1	611	1	0.00
13/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	621	1	621	1	0.00
13/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R203 On 07-February-13			Bond Future	5.94	112.7176	5.9397	112.7176	15,064.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	327	0	327	0	10,000.00
13/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1351	1	1351	1	12,600.00
13/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2366	2	2366	2	0.00
13/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2706	3	2706	3	0.00
13/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3060	3	3060	3	0.00
13/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4138	4	4138	4	0.00
13/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2534	3	2534	3	0.00
13/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4943	5	4943	5	0.00
13/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	22	0	22	0	0.00
13/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	221	0	221	0	0.00
13/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	51	0	51	0	0.00
13/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	138	0	138	0	30,250.00
13/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	190	0	190	0	0.00
13/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	257	0	257	0	0.00
13/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	641	1	641	1	3,254.00
13/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2014	2	2014	2	0.00
13/11/2012	R203 On 02-May-13			Bond Future	5.98	109.9381	5.9808	109.9381	22.00
13/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1126	1	1126	1	0.00
13/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1144	1	1144	1	0.00
13/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1107	1	1107	1	0.00
13/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1469	1	1469	1	0.00
13/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1426	1	1426	1	0.00
13/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1448	1	1448	1	0.00
13/11/2012	R203 On 07-November-13			Bond Future	6.08	108.6527	6.0778	108.6527	0.00
13/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1837	2	1837	2	0.00
13/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1820	2	1820	2	0.00
13/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1854	2	1854	2	0.00
13/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2094	2	2094	2	0.00
13/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2130	2	2130	2	0.00
13/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2112	2	2112	2	0.00
13/11/2012	R204 On 07-February-13			Bond Future	6.23	109.9373	6.2285	109.9373	11,672.00
13/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5319	6	5319	6	0.00
13/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6051	6	6051	6	0.00
13/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8358	9	8358	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
13/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8587	9	8587	9	0.00
13/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8817	9	8817	9	0.00
13/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	3	0	3	0	0.00
13/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	3	0	3	0	0.00
13/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	4	0	4	0	0.00
13/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	39	0	39	0	0.00
13/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	72	0	72	0	0.00
13/11/2012	R204 On 02-May-13			Bond Future	6.28	111.2806	6.2778	111.2806	24.00
13/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1873	2	1873	2	0.00
13/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1848	2	1848	2	0.00
13/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1899	2	1899	2	0.00
13/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1741	2	1741	2	0.00
13/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1788	2	1788	2	0.00
13/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1764	2	1764	2	0.00
13/11/2012	R204 On 07-November-13			Bond Future	6.39	110.1090	6.3922	110.1090	0.00
13/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2588	3	2588	3	0.00
13/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2610	3	2610	3	0.00
13/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2565	3	2565	3	0.00
13/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4390	4	4390	4	0.00
13/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1709	2	1709	2	180.00
13/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	3024	3	3024	3	0.00
13/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2979	3	2979	3	0.00
13/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	3002	3	3002	3	0.00
13/11/2012	R206 On 07-February-13			Bond Future	5.03	102.8019	5.0330	102.8019	1,120.00
13/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	99	0	99	0	0.00
13/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	184	0	184	0	0.00
13/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	836	1	836	1	0.00
13/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	879	1	879	1	0.00
13/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	922	1	922	1	0.00
13/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	6	0	6	0	0.00
13/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	8	0	8	0	0.00
13/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	10	0	10	0	0.00
13/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	214	0	214	0	0.00
13/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	347	0	347	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
13/11/2012	R206 On 02-May-13			Bond Future	4.97	104.0580	4.9659	104.0580	23.00
13/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	20	0	20	0	0.00
13/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	20	0	20	0	0.00
13/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	21	0	21	0	0.00
13/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1093	1	1093	1	0.00
13/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1106	1	1106	1	0.00
13/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1099	1	1099	1	0.00
13/11/2012	R206 On 07-November-13			Bond Future	3.72	102.9650	3.7244	102.9650	0.00
13/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	461	0	461	0	0.00
13/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	462	0	462	0	0.00
13/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	460	0	460	0	0.00
13/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	359	0	359	0	0.00
13/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	357	0	357	0	0.00
13/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	358	0	358	0	0.00
13/11/2012	R207 On 07-February-13			Bond Future	6.52	104.7090	6.5240	104.7090	6,841.00
13/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6245	6	6245	6	0.00
13/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	6942	7	6942	7	0.00
13/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	8948	9	8948	9	0.00
13/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9447	10	9447	10	0.00
13/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9198	9	9198	9	0.00
13/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	8	0	8	0	0.00
13/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	6	0	6	0	0.00
13/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	10	0	10	0	0.00
13/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	48	0	48	0	0.00
13/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	79	0	79	0	0.00
13/11/2012	R207 On 02-May-13			Bond Future	6.58	105.9884	6.5806	105.9884	0.00
13/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1785	2	1785	2	0.00
13/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1810	2	1810	2	0.00
13/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1761	2	1761	2	0.00
13/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2532	2	2532	2	0.00
13/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2471	2	2471	2	0.00
13/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2501	2	2501	2	0.00
13/11/2012	R207 On 07-November-13			Bond Future	6.71	105.0731	6.7088	105.0731	0.00
13/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3216	3	3216	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
13/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3191	3	3191	3	0.00
13/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3242	3	3242	3	0.00
13/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3235	3	3235	3	0.00
13/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3286	3	3286	3	0.00
13/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3261	3	3261	3	0.00
13/11/2012	R208 On 07-February-13			Bond Future	6.71	102.9759	6.7107	102.9759	20,445.00
13/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7679	8	7679	8	0.00
13/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7949	8	7949	8	0.00
13/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12135	12	12135	12	0.00
13/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	306	0	306	0	12,250.00
13/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6502	7	6502	7	0.00
13/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6874	7	6874	7	0.00
13/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7410	8	7410	8	0.00
13/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	79	0	79	0	0.00
13/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	110	0	110	0	0.00
13/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	137	0	137	0	0.00
13/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4834	5	4834	5	0.00
13/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	2	0	2	0	0.00
13/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	56	0	56	0	0.00
13/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	67	0	67	0	0.00
13/11/2012	R208 On 02-May-13			Bond Future	6.77	100.8409	6.7654	100.8409	47.00
13/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2130	2	2130	2	0.00
13/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2102	2	2102	2	0.00
13/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2075	2	2075	2	0.00
13/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2835	3	2835	3	0.00
13/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2802	3	2802	3	0.00
13/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2769	3	2769	3	0.00
13/11/2012	R208 On 07-November-13			Bond Future	6.89	100.0813	6.8926	100.0813	0.00
13/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3602	4	3602	4	0.00
13/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5786	6	5786	6	0.00
13/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3575	4	3575	4	0.00
13/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3548	4	3548	4	0.00
13/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4134	4	4134	4	0.00
13/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4103	4	4103	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
13/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2406	2	2406	2	230.00
13/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4073	4	4073	4	0.00
13/11/2012	R209 On 07-February-13			Bond Future	8.50	80.2794	8.4972	80.2794	11,552.00
13/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3026	3	3026	3	0.00
13/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4002	4	4002	4	0.00
13/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4643	5	4643	5	0.00
13/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5260	6	5260	6	0.00
13/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5491	6	5491	6	0.00
13/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	4920	5	4920	5	0.00
13/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5203	6	5203	6	0.00
13/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	844	1	844	1	0.00
13/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	939	1	939	1	0.00
13/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	757	1	757	1	0.00
13/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	826	1	826	1	0.00
13/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	1043	1	1043	1	0.00
13/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1330	1	1330	1	14,000.00
13/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1942	2	1942	2	11,000.00
13/11/2012	R209 On 02-May-13			Bond Future	8.57	78.1186	8.5670	78.1186	33.00
13/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2308	3	2308	3	0.00
13/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2280	3	2280	3	0.00
13/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2253	2	2253	2	0.00
13/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	7182	7	7182	7	0.00
13/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	7120	7	7120	7	0.00
13/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	7058	7	7058	7	0.00
13/11/2012	R209 On 07-November-13			Bond Future	8.73	77.0160	8.7266	77.0160	0.00
13/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7016	7	7016	7	0.00
13/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	9886	10	9886	10	0.00
13/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	6977	7	6977	7	0.00
13/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	6938	7	6938	7	0.00
13/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6440	6	6440	6	0.00
13/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6401	6	6401	6	0.00
13/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4144	4	4144	4	180.00
13/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6362	6	6362	6	0.00
13/11/2012	R210 On 07-February-13			Bond Future	160.53	160.3308	160.5338	160.3308	1,264.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3544	3	3544	3	0.00
13/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3534	3	3534	3	0.00
13/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3524	3	3524	3	0.00
13/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R210 On 02-May-13			Bond Future	160.71	160.5064	160.7070	160.5064	7.00
13/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
13/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	443	1	443	1	0.00
13/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	453	1	453	1	0.00
13/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	433	1	433	1	0.00
13/11/2012	R211 On 07-February-13			Bond Future	124.24	124.2484	124.2370	124.2484	703.00
13/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1247	1	1247	1	0.00
13/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1237	1	1237	1	0.00
13/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1227	1	1227	1	0.00
13/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R211 On 02-May-13			Bond Future	125.80	125.8167	125.8046	125.8167	7.00
13/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	115	0	115	0	0.00
13/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	95	0	95	0	0.00
13/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	105	0	105	0	0.00
13/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R212 On 07-February-13			Bond Future	129.55	129.4565	129.5547	129.4565	3,165.00
13/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	565	0	565	0	0.00
13/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	555	0	555	0	0.00
13/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	545	0	545	0	0.00
13/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R212 On 07-February-13	128.99	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
13/11/2012	R212 On 02-May-13			Bond Future	131.19	131.0906	131.1894	131.0906	11.00
13/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	99	0	99	0	0.00
13/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	79	0	79	0	0.00
13/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	89	0	89	0	0.00
13/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R213 On 07-February-13			Bond Future	8.28	91.6933	8.2813	91.6933	7,154.00
13/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	5984	6	5984	6	0.00
13/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6282	7	6282	7	0.00
13/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	6889	7	6889	7	0.00
13/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6583	7	6583	7	0.00
13/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	793	1	793	1	0.00
13/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	717	1	717	1	0.00
13/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	875	1	875	1	0.00
13/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	965	1	965	1	0.00
13/11/2012	R213 On 02-May-13			Bond Future	8.35	89.2791	8.3520	89.2791	5.00
13/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2443	3	2443	3	0.00
13/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2384	3	2384	3	0.00
13/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2413	3	2413	3	0.00
13/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6753	6	6753	6	0.00
13/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6813	7	6813	7	0.00
13/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6693	6	6693	6	0.00
13/11/2012	R213 On 07-November-13			Bond Future	8.52	88.0765	8.5180	88.0765	0.00
13/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6848	7	6848	7	0.00
13/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6807	7	6807	7	0.00
13/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6767	7	6767	7	0.00
13/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6189	6	6189	6	0.00
13/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6149	6	6149	6	0.00
13/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	6110	6	6110	6	0.00
13/11/2012	R214 On 07-February-13			Bond Future	8.52	82.1115	8.5215	82.1115	1,714.00
13/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	592	1	592	1	0.00
13/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	678	1	678	1	0.00
13/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	764	1	764	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
13/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
13/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00