



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
14/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	2025 On 07-February-13			Bond Future	110.56	111.5447	110.5635	111.5447	0.00
14/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	1	0	1	0.00
14/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	1	0	1	0.00
14/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	1	0	1	0.00
14/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	447	0	447	0	0.00
14/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	437	0	437	0	0.00
14/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	427	0	427	0	0.00
14/11/2012	2038 On 07-February-13			Bond Future	108.91	108.9094	108.9057	108.9094	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
14/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	2916	3	2916	3	0.00
14/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	2896	3	2896	3	0.00
14/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	2906	3	2906	3	0.00
14/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
14/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
14/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
14/11/2012	2050 On 07-February-13			Bond Future	113.89	113.8888	113.8862	113.8888	0.00
14/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	896	1	896	1	0.00
14/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	886	1	886	1	0.00
14/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	876	1	876	1	0.00
14/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
14/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
14/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
14/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	AL7T On 07-February-13			Index Future	480.04	480.7660	480.0360	480.7660	12.00
14/11/2012	AL7T On 02-May-13			Index Future	486.09	486.8330	486.0910	486.8330	0.00
14/11/2012	ALBI On 07-February-13			Index Future	426.73	427.5730	426.7270	427.5730	1,077.00
14/11/2012	ALBI On 02-May-13			Index Future	432.11	432.9680	432.1100	432.9680	0.00
14/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	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
14/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/11/2012	EL28 On 07-February-13			Bond Future	111.00	110.9998	110.9976	110.9998	0.00
14/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
14/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
14/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
14/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1992	2	1992	2	0.00
14/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	2002	2	2002	2	0.00
14/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2012	2	2012	2	0.00
14/11/2012	ES33 On 07-February-13			Bond Future	9.18	88.1056	9.1754	88.1056	303.00
14/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
14/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
14/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
14/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5203	5	5203	5	0.00
14/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5291	5	5291	5	0.00
14/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5380	5	5380	5	0.00
14/11/2012	GOVI On 07-February-13			GOVI	427.20	428.0870	427.2040	428.0870	334.00
14/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
14/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
14/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
14/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	57960	5	57960	5	0.00
14/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	58060	5	58060	5	0.00
14/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	57860	5	57860	5	0.00
14/11/2012	GOVI On 02-May-13			GOVI	432.59	433.4890	432.5930	433.4890	0.00
14/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	0	0	0	0	0.00
14/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	0	0	0	0	0.00
14/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	0	0	0	0	0.00

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14/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	4170	0	4170	0	0.00
14/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	4070	0	4070	0	0.00
14/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	3970	0	3970	0	0.00
14/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2012	IGOV On 07-February-13			Index Future	193.97	194.2510	193.9700	194.2510	609.00
14/11/2012	IGOV On 02-May-13			Index Future	196.42	196.7020	196.4170	196.7020	0.00
14/11/2012	ILBI On 07-February-13			Index Future	517.78	517.7780	517.7780	517.7780	169.00
14/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	0.00
14/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.01	94.9800	5.0100	94.9800	840.00
14/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.98	95.0000	4.9800	95.0000	0.00
14/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.91	95.0800	4.9100	95.0800	0.00
14/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.90	95.0900	4.9000	95.0900	1,000.00
14/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.88	95.1000	4.8800	95.1000	0.00
14/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.88	95.1100	4.8800	95.1100	500.00
14/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.93	95.0500	4.9300	95.0500	2,200.00
14/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.02	94.9400	5.0200	94.9400	1,500.00
14/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.8100	5.1600	94.8100	1,000.00
14/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.31	94.6600	5.3100	94.6600	800.00
14/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.47	94.5000	5.4700	94.5000	0.00
14/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
14/11/2012	R023 On 07-February-13			Bond Future	7.23	107.1662	7.2315	107.1662	1,685.00
14/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1321	1	1321	1	0.00
14/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1248	1	1248	1	0.00
14/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1395	1	1395	1	0.00
14/11/2012	R023 On 02-May-13			Bond Future	7.30	104.5444	7.2955	104.5444	2.00

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14/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1753	2	1753	2	0.00
14/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1826	2	1826	2	0.00
14/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1681	2	1681	2	0.00
14/11/2012	R023 On 01-August-13			Bond Future	7.36	105.9536	7.3621	105.9536	0.00
14/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	429	0	429	0	0.00
14/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	360	0	360	0	0.00
14/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	499	1	499	1	0.00
14/11/2012	R157 On 07-February-13			Bond Future	5.49	124.6033	5.4938	124.6033	12,671.00
14/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2108	2	2108	2	0.00
14/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2656	3	2656	3	0.00
14/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3162	3	3162	3	0.00
14/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3290	3	3290	3	0.00
14/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3417	3	3417	3	0.00
14/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	3	0	3	0	0.00
14/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	4	0	4	0	0.00
14/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	5	0	5	0	0.00
14/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	14	0	14	0	0.00
14/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	37	0	37	0	0.00
14/11/2012	R157 On 02-May-13			Bond Future	5.52	119.3031	5.5179	119.3031	141.00
14/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	493	0	493	0	0.00
14/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	483	0	483	0	0.00
14/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	503	0	503	0	0.00
14/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	887	1	887	1	0.00
14/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	915	1	915	1	0.00
14/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	901	1	901	1	0.00
14/11/2012	R157 On 07-November-13			Bond Future	5.57	115.8029	5.5664	115.8029	0.00
14/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	958	1	958	1	0.00
14/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	939	1	939	1	0.00

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14/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	949	1	949	1	0.00
14/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	886	1	886	1	0.00
14/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	895	1	895	1	0.00
14/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	876	1	876	1	0.00
14/11/2012	R186 On 07-February-13			Bond Future	7.77	124.7769	7.7671	124.7769	38,006.00
14/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	686	1	686	1	10,300.00
14/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1223	1	1223	1	670.00
14/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2006	2	2006	2	575.00
14/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6419	7	6419	7	0.00
14/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	7686	8	7686	8	0.00
14/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3060	3	3060	3	1,000.00
14/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4388	5	4388	5	0.00
14/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8051	8	8051	8	0.00
14/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7327	8	7327	8	0.00
14/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	7470	8	7470	8	0.00
14/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	899	1	899	1	0.00
14/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	935	1	935	1	0.00
14/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	763	1	763	1	0.00
14/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	2154	2	2154	2	150.00
14/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	3227	3	3227	3	0.00
14/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	845	1	845	1	0.00
14/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1208	1	1208	1	2,000.00
14/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4641	4	4641	4	0.00
14/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	6397	6	6397	6	0.00
14/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	8470	8	8470	8	0.00
14/11/2012	R186 On 02-May-13			Bond Future	7.84	126.2801	7.8412	126.2801	12.00
14/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2705	3	2705	3	0.00
14/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2671	3	2671	3	0.00
14/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2636	3	2636	3	0.00
14/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	7046	7	7046	7	0.00
14/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6980	7	6980	7	0.00
14/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6914	7	6914	7	0.00
14/11/2012	R186 On 07-November-13			Bond Future	8.01	124.4201	8.0116	124.4201	0.00
14/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	7720	8	7720	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
14/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	7768	8	7768	8	0.00
14/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	7672	8	7672	8	0.00
14/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	10796	11	10796	11	0.00
14/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4318	4	4318	4	130.00
14/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6510	6	6510	6	0.00
14/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6425	6	6425	6	0.00
14/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6467	6	6467	6	0.00
14/11/2012	R189 On 07-February-13			Bond Future	216.40	216.4353	216.3997	216.4353	154.00
14/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3410	3	3410	3	0.00
14/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3400	3	3400	3	0.00
14/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3390	3	3390	3	0.00
14/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R197 On 07-February-13			Bond Future	277.30	278.3162	277.3028	278.3162	2,043.00
14/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	1697	1	1697	1	0.00
14/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	1707	1	1707	1	0.00
14/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	1687	1	1687	1	0.00
14/11/2012	R197 On 02-May-13			Bond Future	280.80	281.8278	280.7998	281.8278	40.00
14/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	1610	1	1610	1	0.00
14/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	1600	1	1600	1	0.00
14/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	1590	1	1590	1	0.00
14/11/2012	R201 On 07-February-13			Bond Future	5.04	107.7302	5.0418	107.7302	1,540.00
14/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	252	0	252	0	0.00
14/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1051	1	1051	1	0.00
14/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2088	2	2088	2	0.00
14/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2265	2	2265	2	0.00
14/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2177	2	2177	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
14/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	1	0	0.00
14/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	1	0	1	0	0.00
14/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	1	0	0.00
14/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	39	0	39	0	0.00
14/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	364	0	364	0	0.00
14/11/2012	R201 On 02-May-13			Bond Future	5.01	109.0281	5.0089	109.0281	4.00
14/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	15	0	15	0	0.00
14/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	16	0	16	0	0.00
14/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	14	0	14	0	0.00
14/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1582	2	1582	2	0.00
14/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1551	2	1551	2	0.00
14/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1566	2	1566	2	0.00
14/11/2012	R201 On 07-November-13			Bond Future	4.84	107.5832	4.8353	107.5832	0.00
14/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	449	0	449	0	0.00
14/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	444	0	444	0	0.00
14/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	455	0	455	0	0.00
14/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	483	0	483	0	0.00
14/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	494	1	494	1	0.00
14/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	488	0	488	0	0.00
14/11/2012	R202 On 07-February-13			Bond Future	209.03	209.0334	209.0253	209.0334	51,694.00
14/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4035	4	4035	4	0.00
14/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4025	4	4025	4	0.00
14/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4015	4	4015	4	0.00
14/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R202 On 02-May-13			Bond Future	211.66	211.6707	211.6613	211.6707	1.00
14/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	621	1	621	1	0.00
14/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	601	1	601	1	0.00
14/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	611	1	611	1	0.00
14/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R203 On 07-February-13			Bond Future	5.94	112.5662	5.9380	112.5662	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
14/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	325	0	325	0	10,000.00
14/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1350	1	1350	1	12,600.00
14/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2368	2	2368	2	0.00
14/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2709	3	2709	3	0.00
14/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3064	3	3064	3	0.00
14/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4143	4	4143	4	0.00
14/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2536	3	2536	3	0.00
14/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4949	5	4949	5	0.00
14/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	21	0	21	0	0.00
14/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	217	0	217	0	0.00
14/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	49	0	49	0	0.00
14/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	135	0	135	0	30,250.00
14/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	186	0	186	0	0.00
14/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	252	0	252	0	0.00
14/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	633	1	633	1	3,254.00
14/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2005	2	2005	2	0.00
14/11/2012	R203 On 02-May-13			Bond Future	5.98	109.7659	5.9790	109.7659	22.00
14/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1125	1	1125	1	0.00
14/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1144	1	1144	1	0.00
14/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1107	1	1107	1	0.00
14/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1462	1	1462	1	0.00
14/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1419	1	1419	1	0.00
14/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1440	1	1440	1	0.00
14/11/2012	R203 On 07-November-13			Bond Future	6.08	108.6489	6.0760	108.6489	0.00
14/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1837	2	1837	2	0.00
14/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1820	2	1820	2	0.00
14/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1855	2	1855	2	0.00
14/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2088	2	2088	2	0.00
14/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2124	2	2124	2	0.00
14/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2106	2	2106	2	0.00
14/11/2012	R204 On 07-February-13			Bond Future	6.23	109.7326	6.2319	109.7326	11,672.00
14/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5301	5	5301	5	0.00
14/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6032	6	6032	6	0.00
14/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8340	8	8340	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
14/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8570	9	8570	9	0.00
14/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8799	9	8799	9	0.00
14/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	3	0	3	0	0.00
14/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	3	0	3	0	0.00
14/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	4	0	4	0	0.00
14/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	38	0	38	0	0.00
14/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	71	0	71	0	0.00
14/11/2012	R204 On 02-May-13			Bond Future	6.28	111.0546	6.2815	111.0546	24.00
14/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1858	2	1858	2	0.00
14/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1833	2	1833	2	0.00
14/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1884	2	1884	2	0.00
14/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1744	2	1744	2	0.00
14/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1791	2	1791	2	0.00
14/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1767	2	1767	2	0.00
14/11/2012	R204 On 07-November-13			Bond Future	6.40	110.0490	6.3965	110.0490	0.00
14/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2574	3	2574	3	0.00
14/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2596	3	2596	3	0.00
14/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2552	3	2552	3	0.00
14/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4373	4	4373	4	0.00
14/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1712	2	1712	2	180.00
14/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	3030	3	3030	3	0.00
14/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2985	3	2985	3	0.00
14/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	3008	3	3008	3	0.00
14/11/2012	R206 On 07-February-13			Bond Future	5.02	102.7713	5.0152	102.7713	1,120.00
14/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	103	0	103	0	0.00
14/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	191	0	191	0	0.00
14/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	852	1	852	1	0.00
14/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	895	1	895	1	0.00
14/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	938	1	938	1	0.00
14/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	6	0	6	0	0.00
14/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	7	0	7	0	0.00
14/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	9	0	9	0	0.00
14/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	205	0	205	0	0.00
14/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	335	0	335	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
14/11/2012	R206 On 02-May-13			Bond Future	4.94	104.0093	4.9424	104.0093	23.00
14/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	21	0	21	0	0.00
14/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	21	0	21	0	0.00
14/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	22	0	22	0	0.00
14/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1078	1	1078	1	0.00
14/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1090	1	1090	1	0.00
14/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1084	1	1084	1	0.00
14/11/2012	R206 On 07-November-13			Bond Future	3.64	103.0768	3.6360	103.0768	0.00
14/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	469	0	469	0	0.00
14/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	470	0	470	0	0.00
14/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	468	0	468	0	0.00
14/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	351	0	351	0	0.00
14/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	349	0	349	0	0.00
14/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	350	0	350	0	0.00
14/11/2012	R207 On 07-February-13			Bond Future	6.55	104.5461	6.5481	104.5461	6,841.00
14/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6113	6	6113	6	0.00
14/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	6809	7	6809	7	0.00
14/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	8812	9	8812	9	0.00
14/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9311	9	9311	9	0.00
14/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9062	9	9062	9	0.00
14/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	8	0	8	0	0.00
14/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	7	0	7	0	0.00
14/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	10	0	10	0	0.00
14/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	51	0	51	0	0.00
14/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	84	0	84	0	0.00
14/11/2012	R207 On 02-May-13			Bond Future	6.61	105.8056	6.6059	105.8056	0.00
14/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1717	2	1717	2	0.00
14/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1741	2	1741	2	0.00
14/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1693	2	1693	2	0.00
14/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2602	3	2602	3	0.00
14/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2540	2	2540	2	0.00
14/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2571	3	2571	3	0.00
14/11/2012	R207 On 07-November-13			Bond Future	6.74	105.0501	6.7369	105.0501	0.00
14/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3139	3	3139	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
14/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3114	3	3114	3	0.00
14/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3164	3	3164	3	0.00
14/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3300	3	3300	3	0.00
14/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3352	3	3352	3	0.00
14/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3326	3	3326	3	0.00
14/11/2012	R208 On 07-February-13			Bond Future	6.74	102.7357	6.7399	102.7357	20,445.00
14/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7503	8	7503	8	0.00
14/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7772	8	7772	8	0.00
14/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	11955	12	11955	12	0.00
14/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	276	0	276	0	12,250.00
14/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6331	7	6331	7	0.00
14/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6701	7	6701	7	0.00
14/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7235	7	7235	7	0.00
14/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	85	0	85	0	0.00
14/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	117	0	117	0	0.00
14/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	146	0	146	0	0.00
14/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4984	5	4984	5	0.00
14/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	3	0	3	0	0.00
14/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	60	0	60	0	0.00
14/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	72	0	72	0	0.00
14/11/2012	R208 On 02-May-13			Bond Future	6.80	100.5805	6.7957	100.5805	47.00
14/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2038	2	2038	2	0.00
14/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2011	2	2011	2	0.00
14/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	1984	2	1984	2	0.00
14/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2928	3	2928	3	0.00
14/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2893	3	2893	3	0.00
14/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2859	3	2859	3	0.00
14/11/2012	R208 On 07-November-13			Bond Future	6.93	99.9727	6.9258	99.9727	0.00
14/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3504	4	3504	4	0.00
14/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5658	6	5658	6	0.00
14/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3477	4	3477	4	0.00
14/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3450	4	3450	4	0.00
14/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4224	4	4224	4	0.00
14/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4194	4	4194	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
14/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2467	2	2467	2	230.00
14/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4163	4	4163	4	0.00
14/11/2012	R209 On 07-February-13			Bond Future	8.56	79.7182	8.5562	79.7182	11,552.00
14/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	2736	3	2736	3	0.00
14/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	3664	4	3664	4	0.00
14/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4280	5	4280	5	0.00
14/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	4877	5	4877	5	0.00
14/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5101	5	5101	5	0.00
14/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	4548	5	4548	5	0.00
14/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	4821	5	4821	5	0.00
14/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	948	1	948	1	0.00
14/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	1052	1	1052	1	0.00
14/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	852	1	852	1	0.00
14/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	928	1	928	1	0.00
14/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	1165	1	1165	1	0.00
14/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1477	1	1477	1	14,000.00
14/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	2137	2	2137	2	11,000.00
14/11/2012	R209 On 02-May-13			Bond Future	8.63	77.5370	8.6276	77.5370	33.00
14/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2128	2	2128	2	0.00
14/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2102	2	2102	2	0.00
14/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2075	2	2075	2	0.00
14/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	7495	7	7495	7	0.00
14/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	7432	7	7432	7	0.00
14/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	7369	7	7369	7	0.00
14/11/2012	R209 On 07-November-13			Bond Future	8.79	76.5418	8.7908	76.5418	0.00
14/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	6727	7	6727	7	0.00
14/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	9538	10	9538	10	0.00
14/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	6689	7	6689	7	0.00
14/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	6651	7	6651	7	0.00
14/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6658	6	6658	6	0.00
14/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6618	6	6618	6	0.00
14/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4301	4	4301	4	180.00
14/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6578	6	6578	6	0.00
14/11/2012	R210 On 07-February-13			Bond Future	160.52	160.5338	160.5245	160.5338	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
14/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3535	4	3535	4	0.00
14/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3525	4	3525	4	0.00
14/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3515	4	3515	4	0.00
14/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R210 On 02-May-13			Bond Future	160.70	160.7070	160.6966	160.7070	7.00
14/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
14/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	453	0	453	0	0.00
14/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	463	0	463	0	0.00
14/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	443	0	443	0	0.00
14/11/2012	R211 On 07-February-13			Bond Future	124.37	124.2370	124.3656	124.2370	703.00
14/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1376	1	1376	1	0.00
14/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1366	1	1366	1	0.00
14/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1356	1	1356	1	0.00
14/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R211 On 02-May-13			Bond Future	125.93	125.8046	125.9341	125.8046	7.00
14/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	244	0	244	0	0.00
14/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	224	0	224	0	0.00
14/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	234	0	234	0	0.00
14/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R212 On 07-February-13			Bond Future	129.54	129.5547	129.5414	129.5547	3,165.00
14/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	551	1	551	1	0.00
14/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	541	1	541	1	0.00
14/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	531	1	531	1	0.00
14/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
14/11/2012	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
14/11/2012	R212 On 02-May-13			Bond Future	131.18	131.1894	131.1751	131.1894	11.00
14/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	85	0	85	0	0.00
14/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	65	0	65	0	0.00
14/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	75	0	75	0	0.00
14/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R213 On 07-February-13			Bond Future	8.32	91.2913	8.3248	91.2913	7,159.00
14/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	5689	6	5689	6	0.00
14/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	5980	6	5980	6	0.00
14/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	6577	7	6577	7	0.00
14/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6277	7	6277	7	0.00
14/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	854	1	854	1	0.00
14/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	773	1	773	1	0.00
14/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	942	1	942	1	0.00
14/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	1037	1	1037	1	0.00
14/11/2012	R213 On 02-May-13			Bond Future	8.40	88.8569	8.3968	88.8569	5.00
14/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2298	2	2298	2	0.00
14/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2241	2	2241	2	0.00
14/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2269	2	2269	2	0.00
14/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6981	7	6981	7	0.00
14/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	7042	7	7042	7	0.00
14/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6920	7	6920	7	0.00
14/11/2012	R213 On 07-November-13			Bond Future	8.57	87.7828	8.5657	87.7828	0.00
14/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6628	7	6628	7	0.00
14/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6588	7	6588	7	0.00
14/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6548	7	6548	7	0.00
14/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6354	6	6354	6	0.00
14/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6313	6	6313	6	0.00
14/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	6273	6	6273	6	0.00
14/11/2012	R214 On 07-February-13			Bond Future	8.58	81.5193	8.5806	81.5193	1,714.00
14/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	81	1	81	1	0.00
14/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	167	1	167	1	0.00
14/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	252	1	252	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
14/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
14/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00