



# 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
15/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	2025 On 07-February-13			Bond Future	110.56	110.5635	110.5606	110.5635	0.00
15/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
15/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
15/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
15/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	449	0	449	0	0.00
15/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	439	0	439	0	0.00
15/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	429	0	429	0	0.00
15/11/2012	2038 On 07-February-13			Bond Future	109.12	108.9057	109.1172	108.9057	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
15/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3127	3	3127	3	0.00
15/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3107	3	3107	3	0.00
15/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3117	3	3117	3	0.00
15/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
15/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
15/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
15/11/2012	2050 On 07-February-13			Bond Future	113.89	113.8862	113.8857	113.8862	0.00
15/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	896	1	896	1	0.00
15/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	886	1	886	1	0.00
15/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	876	1	876	1	0.00
15/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
15/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
15/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
15/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	AL7T On 07-February-13			Index Future	478.97	480.0360	478.9710	480.0360	12.00
15/11/2012	AL7T On 02-May-13			Index Future	485.01	486.0910	485.0100	486.0910	0.00
15/11/2012	ALBI On 07-February-13			Index Future	425.57	426.7270	425.5700	426.7270	1,077.00
15/11/2012	ALBI On 02-May-13			Index Future	430.94	432.1100	430.9370	432.1100	0.00
15/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	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
15/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2012	EL28 On 07-February-13			Bond Future	111.00	110.9976	110.9972	110.9976	0.00
15/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
15/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
15/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
15/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1993	2	1993	2	0.00
15/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	2003	2	2003	2	0.00
15/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	2013	2	2013	2	0.00
15/11/2012	ES33 On 07-February-13			Bond Future	9.23	87.7160	9.2309	87.7160	303.00
15/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
15/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
15/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
15/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	5648	5	5648	5	0.00
15/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	5737	5	5737	5	0.00
15/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	5826	5	5826	5	0.00
15/11/2012	GOVI On 07-February-13			GOVI	426.06	427.2040	426.0590	427.2040	334.00
15/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
15/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
15/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
15/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	69510	6	69510	6	0.00
15/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	69410	6	69410	6	0.00
15/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	69310	6	69310	6	0.00
15/11/2012	GOVI On 02-May-13			GOVI	431.43	432.5930	431.4320	432.5930	0.00
15/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	0	0	0	0	0.00
15/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	0	0	0	0	0.00
15/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	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
15/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	15680	0	15680	0	0.00
15/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	15780	0	15780	0	0.00
15/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	15580	0	15580	0	0.00
15/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2012	IGOV On 07-February-13			Index Future	194.14	193.9700	194.1390	193.9700	610.00
15/11/2012	IGOV On 02-May-13			Index Future	196.59	196.4170	196.5870	196.4170	0.00
15/11/2012	ILBI On 07-February-13			Index Future	517.70	517.7780	517.6990	517.7780	169.00
15/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
15/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.07	94.9400	5.0700	94.9400	0.00
15/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.03	94.9900	5.0300	94.9900	840.00
15/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.01	95.0200	5.0100	95.0200	0.00
15/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.93	95.0900	4.9300	95.0900	0.00
15/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.1000	4.9200	95.1000	1,000.00
15/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.90	95.1200	4.9000	95.1200	0.00
15/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.91	95.1200	4.9100	95.1200	500.00
15/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.97	95.0700	4.9700	95.0700	2,200.00
15/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.07	94.9800	5.0700	94.9800	1,500.00
15/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.19	94.8400	5.1900	94.8400	1,000.00
15/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.35	94.6900	5.3500	94.6900	800.00
15/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.51	94.5300	5.5100	94.5300	0.00
15/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
15/11/2012	R023 On 07-February-13			Bond Future	7.28	107.1839	7.2773	107.1839	1,685.00
15/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1651	1	1651	1	0.00
15/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1577	1	1577	1	0.00
15/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1724	1	1724	1	0.00
15/11/2012	R023 On 02-May-13			Bond Future	7.34	104.5621	7.3429	104.5621	2.00

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15/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	2087	2	2087	2	0.00
15/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	2159	2	2159	2	0.00
15/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	2015	2	2015	2	0.00
15/11/2012	R023 On 01-August-13			Bond Future	7.41	105.9713	7.4112	105.9713	0.00
15/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	767	0	767	0	0.00
15/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	698	0	698	0	0.00
15/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	837	0	837	0	0.00
15/11/2012	R157 On 07-February-13			Bond Future	5.52	124.6364	5.5154	124.6364	12,411.00
15/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2052	2	2052	2	0.00
15/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2599	3	2599	3	0.00
15/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3105	3	3105	3	0.00
15/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3232	3	3232	3	0.00
15/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3360	3	3360	3	0.00
15/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	3	0	3	0	0.00
15/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	4	0	4	0	0.00
15/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	5	0	5	0	0.00
15/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	15	0	15	0	0.00
15/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	39	0	39	0	0.00
15/11/2012	R157 On 02-May-13			Bond Future	5.54	119.3363	5.5420	119.3363	141.00
15/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	463	0	463	0	0.00
15/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	453	0	453	0	0.00
15/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	473	1	473	1	0.00
15/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	914	1	914	1	0.00
15/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	944	1	944	1	0.00
15/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	929	1	929	1	0.00
15/11/2012	R157 On 07-November-13			Bond Future	5.60	115.8363	5.5988	115.8363	0.00
15/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	925	1	925	1	0.00
15/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	906	1	906	1	0.00

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15/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	916	1	916	1	0.00
15/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	913	1	913	1	0.00
15/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	922	1	922	1	0.00
15/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	904	1	904	1	0.00
15/11/2012	R186 On 07-February-13			Bond Future	7.82	124.4510	7.8229	124.4510	38,006.00
15/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	582	1	582	1	10,300.00
15/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1063	1	1063	1	670.00
15/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	1781	2	1781	2	575.00
15/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	5994	6	5994	6	0.00
15/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	7232	8	7232	8	0.00
15/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	2767	3	2767	3	1,000.00
15/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4030	4	4030	4	0.00
15/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	7589	8	7589	8	0.00
15/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	6880	7	6880	7	0.00
15/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	7020	7	7020	7	0.00
15/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	989	1	989	1	0.00
15/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	1029	1	1029	1	0.00
15/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	842	1	842	1	0.00
15/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	2337	2	2337	2	150.00
15/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	3474	3	3474	3	0.00
15/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	932	1	932	1	0.00
15/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	1323	1	1323	1	2,000.00
15/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4957	5	4957	5	0.00
15/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	6778	6	6778	6	0.00
15/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	8907	8	8907	8	0.00
15/11/2012	R186 On 02-May-13			Bond Future	7.90	125.9499	7.8988	125.9499	12.00
15/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2508	3	2508	3	0.00
15/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2475	3	2475	3	0.00
15/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2442	3	2442	3	0.00
15/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	7399	7	7399	7	0.00
15/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	7332	7	7332	7	0.00
15/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	7264	7	7264	7	0.00
15/11/2012	R186 On 07-November-13			Bond Future	8.07	124.0800	8.0736	124.0800	0.00
15/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	7407	8	7407	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
15/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	7453	8	7453	8	0.00
15/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	7360	8	7360	8	0.00
15/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	10417	11	10417	11	0.00
15/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4503	4	4503	4	130.00
15/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6761	7	6761	7	0.00
15/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6674	6	6674	6	0.00
15/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6718	6	6718	6	0.00
15/11/2012	R189 On 07-February-13			Bond Future	216.39	216.3997	216.3884	216.3997	154.00
15/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3398	3	3398	3	0.00
15/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3388	3	3388	3	0.00
15/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3378	3	3378	3	0.00
15/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R197 On 07-February-13			Bond Future	277.79	277.3028	277.7884	277.3028	2,543.00
15/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	1212	2	1212	2	0.00
15/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	1222	2	1222	2	0.00
15/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	1202	2	1202	2	0.00
15/11/2012	R197 On 02-May-13			Bond Future	281.29	280.7998	281.2902	280.7998	40.00
15/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	1120	2	1120	2	0.00
15/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	1110	2	1110	2	0.00
15/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	1100	2	1100	2	0.00
15/11/2012	R201 On 07-February-13			Bond Future	5.05	107.7500	5.0475	107.7500	1,540.00
15/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	245	0	245	0	0.00
15/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1041	1	1041	1	0.00
15/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2078	2	2078	2	0.00
15/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2255	2	2255	2	0.00
15/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2166	2	2166	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
15/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	1	0	0.00
15/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	1	0	1	0	0.00
15/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	1	0	0.00
15/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	39	0	39	0	0.00
15/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	368	0	368	0	0.00
15/11/2012	R201 On 02-May-13			Bond Future	5.02	109.0478	5.0157	109.0478	4.00
15/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	14	0	14	0	0.00
15/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	14	0	14	0	0.00
15/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	13	0	13	0	0.00
15/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1592	2	1592	2	0.00
15/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1560	2	1560	2	0.00
15/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1576	2	1576	2	0.00
15/11/2012	R201 On 07-November-13			Bond Future	4.85	107.6029	4.8462	107.6029	0.00
15/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	440	0	440	0	0.00
15/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	434	0	434	0	0.00
15/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	445	0	445	0	0.00
15/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	485	0	485	0	0.00
15/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	496	0	496	0	0.00
15/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	490	0	490	0	0.00
15/11/2012	R202 On 07-February-13			Bond Future	209.68	209.0253	209.6843	209.0253	51,694.00
15/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4694	4	4694	4	0.00
15/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4684	4	4684	4	0.00
15/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4674	4	4674	4	0.00
15/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R202 On 02-May-13			Bond Future	212.33	211.6613	212.3277	211.6613	1.00
15/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1288	1	1288	1	0.00
15/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1268	1	1268	1	0.00
15/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1278	1	1278	1	0.00
15/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R203 On 07-February-13			Bond Future	5.97	112.5733	5.9692	112.5733	14,464.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	290	0	290	0	10,000.00
15/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1263	1	1263	1	12,600.00
15/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2258	2	2258	2	0.00
15/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2595	3	2595	3	0.00
15/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	2945	3	2945	3	0.00
15/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4017	4	4017	4	0.00
15/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2425	3	2425	3	0.00
15/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4820	5	4820	5	0.00
15/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	23	0	23	0	0.00
15/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	235	0	235	0	0.00
15/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	53	0	53	0	0.00
15/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	147	0	147	0	30,250.00
15/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	202	0	202	0	0.00
15/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	273	0	273	0	0.00
15/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	677	1	677	1	3,254.00
15/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2101	2	2101	2	0.00
15/11/2012	R203 On 02-May-13			Bond Future	6.01	109.7728	6.0123	109.7728	22.00
15/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1083	1	1083	1	0.00
15/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1101	1	1101	1	0.00
15/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1065	1	1065	1	0.00
15/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1553	1	1553	1	0.00
15/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1509	1	1509	1	0.00
15/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1531	1	1531	1	0.00
15/11/2012	R203 On 07-November-13			Bond Future	6.11	108.6553	6.1147	108.6553	0.00
15/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1773	2	1773	2	0.00
15/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1756	2	1756	2	0.00
15/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1790	2	1790	2	0.00
15/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2160	2	2160	2	0.00
15/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2197	2	2197	2	0.00
15/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2178	2	2178	2	0.00
15/11/2012	R204 On 07-February-13			Bond Future	6.27	109.7150	6.2733	109.7150	11,672.00
15/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5101	5	5101	5	0.00
15/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	5828	6	5828	6	0.00
15/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8131	8	8131	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
15/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8360	9	8360	9	0.00
15/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8589	9	8589	9	0.00
15/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	3	0	3	0	0.00
15/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	4	0	4	0	0.00
15/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	5	0	5	0	0.00
15/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	45	0	45	0	0.00
15/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	81	0	81	0	0.00
15/11/2012	R204 On 02-May-13			Bond Future	6.33	111.0365	6.3250	111.0365	24.00
15/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1760	2	1760	2	0.00
15/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1735	2	1735	2	0.00
15/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1784	2	1784	2	0.00
15/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1858	2	1858	2	0.00
15/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1907	2	1907	2	0.00
15/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1882	2	1882	2	0.00
15/11/2012	R204 On 07-November-13			Bond Future	6.45	110.0297	6.4457	110.0297	0.00
15/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2456	3	2456	3	0.00
15/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2477	3	2477	3	0.00
15/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2435	3	2435	3	0.00
15/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4198	4	4198	4	0.00
15/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1756	2	1756	2	180.00
15/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	3133	3	3133	3	0.00
15/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	3085	3	3085	3	0.00
15/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	3109	3	3109	3	0.00
15/11/2012	R206 On 07-February-13			Bond Future	5.03	102.7874	5.0280	102.7874	1,120.00
15/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	44	0	44	0	0.00
15/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	121	0	121	0	0.00
15/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	832	1	832	1	0.00
15/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	877	1	877	1	0.00
15/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	921	1	921	1	0.00
15/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	1	0	1	0	0.00
15/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	1	0	1	0	0.00
15/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	1	0	0.00
15/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	147	0	147	0	0.00
15/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	288	0	288	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
15/11/2012	R206 On 02-May-13			Bond Future	4.96	104.0254	4.9600	104.0254	23.00
15/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1068	1	1068	1	0.00
15/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1082	1	1082	1	0.00
15/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1075	1	1075	1	0.00
15/11/2012	R206 On 07-November-13			Bond Future	3.71	103.0927	3.7089	103.0927	0.00
15/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	128	0	128	0	0.00
15/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	129	0	129	0	0.00
15/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	127	0	127	0	0.00
15/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	23	0	23	0	0.00
15/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	22	0	22	0	0.00
15/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	22	0	22	0	0.00
15/11/2012	R207 On 07-February-13			Bond Future	6.58	104.4101	6.5787	104.4101	6,841.00
15/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	5945	6	5945	6	0.00
15/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	6639	7	6639	7	0.00
15/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	8641	9	8641	9	0.00
15/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9140	9	9140	9	0.00
15/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	8890	9	8890	9	0.00
15/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	8	0	8	0	0.00
15/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	7	0	7	0	0.00
15/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	10	0	10	0	0.00
15/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	53	0	53	0	0.00
15/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	87	0	87	0	0.00
15/11/2012	R207 On 02-May-13			Bond Future	6.64	105.6677	6.6379	105.6677	0.00
15/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1640	2	1640	2	0.00
15/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1663	2	1663	2	0.00
15/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1617	2	1617	2	0.00
15/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2700	3	2700	3	0.00
15/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2637	3	2637	3	0.00
15/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2668	3	2668	3	0.00
15/11/2012	R207 On 07-November-13			Bond Future	6.77	104.9078	6.7724	104.9078	0.00
15/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3040	3	3040	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
15/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3016	3	3016	3	0.00
15/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3065	3	3065	3	0.00
15/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3381	3	3381	3	0.00
15/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3433	3	3433	3	0.00
15/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3407	3	3407	3	0.00
15/11/2012	R208 On 07-February-13			Bond Future	6.79	102.5552	6.7859	102.5552	20,445.00
15/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7227	8	7227	8	0.00
15/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7495	8	7495	8	0.00
15/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	11671	12	11671	12	0.00
15/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	232	0	232	0	12,250.00
15/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6063	6	6063	6	0.00
15/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6430	7	6430	7	0.00
15/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	6960	7	6960	7	0.00
15/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	94	0	94	0	0.00
15/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	130	0	130	0	0.00
15/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	162	0	162	0	0.00
15/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	5224	5	5224	5	0.00
15/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	3	0	3	0	0.00
15/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	67	0	67	0	0.00
15/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	80	0	80	0	0.00
15/11/2012	R208 On 02-May-13			Bond Future	6.84	100.3976	6.8435	100.3976	47.00
15/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	1907	2	1907	2	0.00
15/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	1881	2	1881	2	0.00
15/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	1856	2	1856	2	0.00
15/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	3087	3	3087	3	0.00
15/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	3051	3	3051	3	0.00
15/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	3016	3	3016	3	0.00
15/11/2012	R208 On 07-November-13			Bond Future	6.98	99.7841	6.9782	99.7841	0.00
15/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3350	4	3350	4	0.00
15/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5455	6	5455	6	0.00
15/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3325	3	3325	3	0.00
15/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3299	3	3299	3	0.00
15/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4369	4	4369	4	0.00
15/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4338	4	4338	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
15/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2561	2	2561	2	230.00
15/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4306	4	4306	4	0.00
15/11/2012	R209 On 07-February-13			Bond Future	8.61	79.2334	8.6118	79.2334	11,552.00
15/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	2471	3	2471	3	0.00
15/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	3354	4	3354	4	0.00
15/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	3946	4	3946	4	0.00
15/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	4524	5	4524	5	0.00
15/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	4741	5	4741	5	0.00
15/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	4205	5	4205	5	0.00
15/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	4470	5	4470	5	0.00
15/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	1048	1	1048	1	0.00
15/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	1161	1	1161	1	0.00
15/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	944	1	944	1	0.00
15/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	1026	1	1026	1	0.00
15/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	1283	1	1283	1	0.00
15/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1619	1	1619	1	14,000.00
15/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	2323	2	2323	2	11,000.00
15/11/2012	R209 On 02-May-13			Bond Future	8.68	77.0462	8.6847	77.0462	33.00
15/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	1979	2	1979	2	0.00
15/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	1954	2	1954	2	0.00
15/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	1929	2	1929	2	0.00
15/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	7806	7	7806	7	0.00
15/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	7741	7	7741	7	0.00
15/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	7677	7	7677	7	0.00
15/11/2012	R209 On 07-November-13			Bond Future	8.85	76.0370	8.8514	76.0370	0.00
15/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	6478	7	6478	7	0.00
15/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	9232	10	9232	10	0.00
15/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	6441	7	6441	7	0.00
15/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	6404	7	6404	7	0.00
15/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6881	7	6881	7	0.00
15/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6840	7	6840	7	0.00
15/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4466	4	4466	4	180.00
15/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6799	7	6799	7	0.00
15/11/2012	R210 On 07-February-13			Bond Future	160.11	160.5245	160.1110	160.5245	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
15/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3121	4	3121	4	0.00
15/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3111	4	3111	4	0.00
15/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3101	4	3101	4	0.00
15/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R210 On 02-May-13			Bond Future	160.28	160.6966	160.2772	160.6966	7.00
15/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	873	0	873	0	0.00
15/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	883	0	883	0	0.00
15/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	863	0	863	0	0.00
15/11/2012	R211 On 07-February-13			Bond Future	124.36	124.3656	124.3585	124.3656	703.00
15/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1369	1	1369	1	0.00
15/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1359	1	1359	1	0.00
15/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1349	1	1349	1	0.00
15/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R211 On 02-May-13			Bond Future	125.93	125.9341	125.9263	125.9341	7.00
15/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	236	0	236	0	0.00
15/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	216	0	216	0	0.00
15/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	226	0	226	0	0.00
15/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R212 On 07-February-13			Bond Future	129.32	129.5414	129.3233	129.5414	3,165.00
15/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	333	1	333	1	0.00
15/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	323	1	323	1	0.00
15/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	313	1	313	1	0.00
15/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
15/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
15/11/2012	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
15/11/2012	R212 On 02-May-13			Bond Future	130.95	131.1751	130.9536	131.1751	11.00
15/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	146	0	146	0	0.00
15/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	156	0	156	0	0.00
15/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	136	0	136	0	0.00
15/11/2012	R213 On 07-February-13			Bond Future	8.39	90.9234	8.3856	90.9234	7,159.00
15/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	5267	6	5267	6	0.00
15/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	5551	6	5551	6	0.00
15/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	6134	7	6134	7	0.00
15/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	5841	6	5841	6	0.00
15/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	927	1	927	1	0.00
15/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	839	1	839	1	0.00
15/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	1022	1	1022	1	0.00
15/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	1124	1	1124	1	0.00
15/11/2012	R213 On 02-May-13			Bond Future	8.46	88.4843	8.4592	88.4843	5.00
15/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2111	2	2111	2	0.00
15/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2057	2	2057	2	0.00
15/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2084	2	2084	2	0.00
15/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	7311	7	7311	7	0.00
15/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	7374	7	7374	7	0.00
15/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	7249	7	7249	7	0.00
15/11/2012	R213 On 07-November-13			Bond Future	8.63	87.3994	8.6321	87.3994	0.00
15/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6324	7	6324	7	0.00
15/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6285	7	6285	7	0.00
15/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6246	7	6246	7	0.00
15/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6582	6	6582	6	0.00
15/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	6541	6	6541	6	0.00
15/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	6500	6	6500	6	0.00
15/11/2012	R214 On 07-February-13			Bond Future	8.64	81.0077	8.6362	81.0077	1,714.00
15/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	0	0	0	0	0.00
15/11/2012	R214 On 07-February-13	8.61	Call	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
15/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	224	0	224	0	0.00
15/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	309	0	309	0	0.00
15/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	395	0	395	0	0.00