



# 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
16/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	2025 On 07-February-13			Bond Future	110.56	110.5606	110.5576	110.5606	0.00
16/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
16/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
16/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
16/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	452	0	452	0	0.00
16/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	442	0	442	0	0.00
16/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	432	0	432	0	0.00
16/11/2012	2038 On 07-February-13			Bond Future	109.12	109.1172	109.1162	109.1172	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
16/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3126	3	3126	3	0.00
16/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3106	3	3106	3	0.00
16/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3116	3	3116	3	0.00
16/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
16/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
16/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
16/11/2012	2050 On 07-February-13			Bond Future	114.03	113.8857	114.0295	113.8857	0.00
16/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1040	1	1040	1	0.00
16/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1030	1	1030	1	0.00
16/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1020	1	1020	1	0.00
16/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
16/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
16/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
16/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	AL7T On 07-February-13			Index Future	481.46	478.9710	481.4600	478.9710	12.00
16/11/2012	AL7T On 02-May-13			Index Future	487.53	485.0100	487.5290	485.0100	0.00
16/11/2012	ALBI On 07-February-13			Index Future	428.32	425.5700	428.3200	425.5700	1,077.00
16/11/2012	ALBI On 02-May-13			Index Future	433.72	430.9370	433.7190	430.9370	0.00
16/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	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
16/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/11/2012	EL28 On 07-February-13			Bond Future	111.07	110.9972	111.0679	110.9972	0.00
16/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
16/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
16/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
16/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1922	2	1922	2	0.00
16/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1932	2	1932	2	0.00
16/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1942	2	1942	2	0.00
16/11/2012	ES33 On 07-February-13			Bond Future	9.09	87.2703	9.0856	87.2703	303.00
16/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
16/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
16/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
16/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4473	6	4473	6	0.00
16/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4561	6	4561	6	0.00
16/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4650	6	4650	6	0.00
16/11/2012	GOVI On 07-February-13			GOVI	428.78	426.0590	428.7840	426.0590	334.00
16/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
16/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
16/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
16/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	42260	7	42260	7	0.00
16/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	42160	7	42160	7	0.00
16/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	42060	7	42060	7	0.00
16/11/2012	GOVI On 02-May-13			GOVI	434.19	431.4320	434.1880	431.4320	0.00
16/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	11980	0	11980	0	0.00
16/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	11880	0	11880	0	0.00

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16/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	11780	0	11780	0	0.00
16/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	2	0	2	0.00
16/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	2	0	2	0.00
16/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	2	0	2	0.00
16/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/11/2012	IGOV On 07-February-13			Index Future	194.14	194.1390	194.1370	194.1390	610.00
16/11/2012	IGOV On 02-May-13			Index Future	196.58	196.5870	196.5840	196.5870	0.00
16/11/2012	ILBI On 07-February-13			Index Future	518.15	517.6990	518.1470	517.6990	169.00
16/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	0.00
16/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	840.00
16/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.01	94.9900	5.0100	94.9900	0.00
16/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.93	95.0700	4.9300	95.0700	0.00
16/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.92	95.0800	4.9200	95.0800	1,000.00
16/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.90	95.1000	4.9000	95.1000	0.00
16/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.91	95.0900	4.9100	95.0900	500.00
16/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.97	95.0300	4.9700	95.0300	2,200.00
16/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	1,500.00
16/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	1,000.00
16/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	800.00
16/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.51	94.4900	5.5100	94.4900	0.00
16/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
16/11/2012	R023 On 07-February-13			Bond Future	7.19	106.8546	7.1936	106.8546	1,685.00
16/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1047	2	1047	2	0.00
16/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	974	2	974	2	0.00
16/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1121	2	1121	2	0.00

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16/11/2012	R023 On 02-May-13			Bond Future	7.26	104.2284	7.2564	104.2284	2.00
16/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1477	2	1477	2	0.00
16/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1549	2	1549	2	0.00
16/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1405	2	1405	2	0.00
16/11/2012	R023 On 01-August-13			Bond Future	7.32	105.6330	7.3215	105.6330	0.00
16/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	149	1	149	1	0.00
16/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	80	1	80	1	0.00
16/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	218	1	218	1	0.00
16/11/2012	R157 On 07-February-13			Bond Future	5.45	124.5790	5.4541	124.5790	12,411.00
16/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2205	2	2205	2	0.00
16/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2758	3	2758	3	0.00
16/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3267	3	3267	3	0.00
16/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3394	3	3394	3	0.00
16/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3522	3	3522	3	0.00
16/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	2	0	2	0	0.00
16/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	3	0	3	0	0.00
16/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	3	0	3	0	0.00
16/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	10	0	10	0	0.00
16/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	28	0	28	0	0.00
16/11/2012	R157 On 02-May-13			Bond Future	5.47	119.2777	5.4740	119.2777	141.00
16/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	529	0	529	0	0.00
16/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	518	0	518	0	0.00
16/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	540	0	540	0	0.00
16/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	816	1	816	1	0.00
16/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	844	1	844	1	0.00
16/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	830	1	830	1	0.00
16/11/2012	R157 On 07-November-13			Bond Future	5.51	115.7753	5.5093	115.7753	0.00
16/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	1012	1	1012	1	0.00

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16/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	992	1	992	1	0.00
16/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	1002	1	1002	1	0.00
16/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	831	1	831	1	0.00
16/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	839	1	839	1	0.00
16/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	822	1	822	1	0.00
16/11/2012	R186 On 07-February-13			Bond Future	7.69	123.9102	7.6880	123.9102	38,006.00
16/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	796	1	796	1	10,300.00
16/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1402	1	1402	1	670.00
16/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2269	2	2269	2	575.00
16/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6980	6	6980	6	0.00
16/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8298	7	8298	7	0.00
16/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3418	3	3418	3	1,000.00
16/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4841	4	4841	4	0.00
16/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8675	8	8675	8	0.00
16/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7926	7	7926	7	0.00
16/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8074	7	8074	7	0.00
16/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	730	1	730	1	0.00
16/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	761	1	761	1	0.00
16/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	614	1	614	1	0.00
16/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1834	2	1834	2	150.00
16/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2812	3	2812	3	0.00
16/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	684	1	684	1	0.00
16/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	996	1	996	1	2,000.00
16/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4132	5	4132	5	0.00
16/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5803	7	5803	7	0.00
16/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7808	9	7808	9	0.00
16/11/2012	R186 On 02-May-13			Bond Future	7.76	125.4023	7.7596	125.4023	12.00
16/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2993	3	2993	3	0.00
16/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2956	2	2956	2	0.00
16/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2919	2	2919	2	0.00
16/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6547	7	6547	7	0.00
16/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6484	7	6484	7	0.00
16/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6421	7	6421	7	0.00
16/11/2012	R186 On 07-November-13			Bond Future	7.92	123.5163	7.9242	123.5163	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
16/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8111	7	8111	7	0.00
16/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8160	7	8160	7	0.00
16/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11324	10	11324	10	0.00
16/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8209	7	8209	7	0.00
16/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6066	7	6066	7	0.00
16/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4046	5	4046	5	130.00
16/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6106	7	6106	7	0.00
16/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6147	7	6147	7	0.00
16/11/2012	R189 On 07-February-13			Bond Future	216.38	216.3884	216.3770	216.3884	154.00
16/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3387	3	3387	3	0.00
16/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3377	3	3377	3	0.00
16/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3367	3	3367	3	0.00
16/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R197 On 07-February-13			Bond Future	277.78	277.7884	277.7805	277.7884	2,543.00
16/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	1219	1	1219	1	0.00
16/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	1229	1	1229	1	0.00
16/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	1209	1	1209	1	0.00
16/11/2012	R197 On 02-May-13			Bond Future	281.28	281.2902	281.2812	281.2902	40.00
16/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	1129	1	1129	1	0.00
16/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	1119	1	1119	1	0.00
16/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	1109	1	1109	1	0.00
16/11/2012	R201 On 07-February-13			Bond Future	4.98	107.7396	4.9795	107.7396	1,540.00
16/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	302	0	302	0	0.00
16/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1153	1	1153	1	0.00
16/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2201	2	2201	2	0.00
16/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2379	2	2379	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
16/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2290	2	2290	2	0.00
16/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	1	0	1	0	0.00
16/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	1	0	0.00
16/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	27	0	27	0	0.00
16/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	301	0	301	0	0.00
16/11/2012	R201 On 02-May-13			Bond Future	4.94	109.0369	4.9376	109.0369	4.00
16/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	19	0	19	0	0.00
16/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	20	0	20	0	0.00
16/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	18	0	18	0	0.00
16/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1471	2	1471	2	0.00
16/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1441	2	1441	2	0.00
16/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1456	2	1456	2	0.00
16/11/2012	R201 On 07-November-13			Bond Future	4.73	107.5910	4.7299	107.5910	0.00
16/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	504	0	504	0	0.00
16/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	498	0	498	0	0.00
16/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	510	0	510	0	0.00
16/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	422	0	422	0	0.00
16/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	431	0	431	0	0.00
16/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	427	0	427	0	0.00
16/11/2012	R202 On 07-February-13			Bond Future	209.68	209.6843	209.6820	209.6843	51,694.00
16/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4692	5	4692	5	0.00
16/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4682	5	4682	5	0.00
16/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4672	5	4672	5	0.00
16/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R202 On 02-May-13			Bond Future	212.32	212.3277	212.3245	212.3277	1.00
16/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1284	1	1284	1	0.00
16/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1264	1	1264	1	0.00
16/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1274	1	1274	1	0.00
16/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R202 On 02-May-13	211.04	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
16/11/2012	R203 On 07-February-13			Bond Future	5.90	112.4429	5.9049	112.4429	14,464.00
16/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	350	0	350	0	10,000.00
16/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1426	1	1426	1	12,600.00
16/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2474	2	2474	2	0.00
16/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2821	3	2821	3	0.00
16/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3181	3	3181	3	0.00
16/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4272	4	4272	4	0.00
16/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2646	2	2646	2	0.00
16/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	5083	5	5083	5	0.00
16/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	16	0	16	0	0.00
16/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	188	0	188	0	0.00
16/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	40	0	40	0	0.00
16/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	114	0	114	0	30,250.00
16/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	160	0	160	0	0.00
16/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	219	0	219	0	0.00
16/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	571	1	571	1	3,254.00
16/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1892	2	1892	2	0.00
16/11/2012	R203 On 02-May-13			Bond Future	5.94	109.6404	5.9441	109.6404	22.00
16/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1206	1	1206	1	0.00
16/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1226	1	1226	1	0.00
16/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1187	1	1187	1	0.00
16/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1403	2	1403	2	0.00
16/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1362	2	1362	2	0.00
16/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1382	2	1382	2	0.00
16/11/2012	R203 On 07-November-13			Bond Future	6.04	108.5185	6.0359	108.5185	0.00
16/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1906	2	1906	2	0.00
16/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1888	2	1888	2	0.00
16/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1924	2	1924	2	0.00
16/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2015	2	2015	2	0.00
16/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2051	2	2051	2	0.00
16/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2033	2	2033	2	0.00
16/11/2012	R204 On 07-February-13			Bond Future	6.20	109.5048	6.1992	109.5048	11,672.00
16/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5457	5	5457	5	0.00
16/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6193	6	6193	6	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
16/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8506	8	8506	8	0.00
16/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8736	8	8736	8	0.00
16/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8965	9	8965	9	0.00
16/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	2	0	2	0	0.00
16/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	3	0	3	0	0.00
16/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	3	0	3	0	0.00
16/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	32	0	32	0	0.00
16/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	60	0	60	0	0.00
16/11/2012	R204 On 02-May-13			Bond Future	6.25	110.8233	6.2472	110.8233	24.00
16/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1951	2	1951	2	0.00
16/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1925	2	1925	2	0.00
16/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1977	2	1977	2	0.00
16/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1669	2	1669	2	0.00
16/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1714	2	1714	2	0.00
16/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1691	2	1691	2	0.00
16/11/2012	R204 On 07-November-13			Bond Future	6.36	109.8098	6.3583	109.8098	0.00
16/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2642	2	2642	2	0.00
16/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2664	2	2664	2	0.00
16/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2621	2	2621	2	0.00
16/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4452	4	4452	4	0.00
16/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1619	2	1619	2	180.00
16/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2927	3	2927	3	0.00
16/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2881	3	2881	3	0.00
16/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2904	3	2904	3	0.00
16/11/2012	R206 On 07-February-13			Bond Future	4.95	102.7758	4.9527	102.7758	1,120.00
16/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	62	0	62	0	0.00
16/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	156	0	156	0	0.00
16/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	900	1	900	1	0.00
16/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	945	1	945	1	0.00
16/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	989	1	989	1	0.00
16/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	1	0	1	0	0.00
16/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	1	0	0.00
16/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	113	0	113	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
16/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	237	0	237	0	0.00
16/11/2012	R206 On 02-May-13			Bond Future	4.86	104.0134	4.8593	104.0134	23.00
16/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	999	1	999	1	0.00
16/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1013	1	1013	1	0.00
16/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1006	1	1006	1	0.00
16/11/2012	R206 On 07-November-13			Bond Future	3.32	103.0796	3.3197	103.0796	0.00
16/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	185	0	185	0	0.00
16/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	187	0	187	0	0.00
16/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	184	0	184	0	0.00
16/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	10	0	10	0	0.00
16/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	9	0	9	0	0.00
16/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	9	0	9	0	0.00
16/11/2012	R207 On 07-February-13			Bond Future	6.48	104.2382	6.4790	104.2382	6,841.00
16/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6479	6	6479	6	0.00
16/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7183	7	7183	7	0.00
16/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9198	9	9198	9	0.00
16/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9699	9	9699	9	0.00
16/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9449	9	9449	9	0.00
16/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	5	0	5	0	0.00
16/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	4	0	4	0	0.00
16/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	6	0	6	0	0.00
16/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	35	0	35	0	0.00
16/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	59	0	59	0	0.00
16/11/2012	R207 On 02-May-13			Bond Future	6.53	105.4934	6.5338	105.4934	0.00
16/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1892	2	1892	2	0.00
16/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1917	2	1917	2	0.00
16/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1866	2	1866	2	0.00
16/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2381	3	2381	3	0.00
16/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2322	3	2322	3	0.00
16/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2352	3	2352	3	0.00
16/11/2012	R207 On 07-November-13			Bond Future	6.66	104.7279	6.6574	104.7279	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
16/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3334	3	3334	3	0.00
16/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3308	3	3308	3	0.00
16/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3360	3	3360	3	0.00
16/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3093	3	3093	3	0.00
16/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3143	3	3143	3	0.00
16/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3118	3	3118	3	0.00
16/11/2012	R208 On 07-February-13			Bond Future	6.70	102.2714	6.7021	102.2714	20,445.00
16/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7723	7	7723	7	0.00
16/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7994	7	7994	7	0.00
16/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12188	12	12188	12	0.00
16/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	294	0	294	0	12,250.00
16/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6540	6	6540	6	0.00
16/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6914	6	6914	6	0.00
16/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7453	7	7453	7	0.00
16/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	69	0	69	0	0.00
16/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	97	0	97	0	0.00
16/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	121	0	121	0	0.00
16/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4769	5	4769	5	0.00
16/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	2	0	2	0	0.00
16/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	48	0	48	0	0.00
16/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	58	0	58	0	0.00
16/11/2012	R208 On 02-May-13			Bond Future	6.76	100.1099	6.7566	100.1099	47.00
16/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2139	2	2139	2	0.00
16/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2111	2	2111	2	0.00
16/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2083	2	2083	2	0.00
16/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2791	3	2791	3	0.00
16/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2758	3	2758	3	0.00
16/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2724	3	2724	3	0.00
16/11/2012	R208 On 07-November-13			Bond Future	6.88	99.4877	6.8834	99.4877	0.00
16/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3609	3	3609	3	0.00
16/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5798	5	5798	5	0.00
16/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3581	3	3581	3	0.00
16/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3554	3	3554	3	0.00
16/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4087	4	4087	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
16/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4057	4	4057	4	0.00
16/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2366	3	2366	3	230.00
16/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4027	4	4027	4	0.00
16/11/2012	R209 On 07-February-13			Bond Future	8.47	78.7817	8.4673	78.7817	11,552.00
16/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3124	2	3124	2	0.00
16/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4128	3	4128	3	0.00
16/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4786	4	4786	4	0.00
16/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5418	5	5418	5	0.00
16/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5654	5	5654	5	0.00
16/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5070	4	5070	4	0.00
16/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5360	4	5360	4	0.00
16/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	754	1	754	1	0.00
16/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	843	1	843	1	0.00
16/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	673	1	673	1	0.00
16/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	737	1	737	1	0.00
16/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	939	1	939	1	0.00
16/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1209	2	1209	2	14,000.00
16/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1793	2	1793	2	11,000.00
16/11/2012	R209 On 02-May-13			Bond Future	8.54	76.5888	8.5364	76.5888	33.00
16/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2375	2	2375	2	0.00
16/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2346	2	2346	2	0.00
16/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2318	2	2318	2	0.00
16/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6997	8	6997	8	0.00
16/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6936	8	6936	8	0.00
16/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6875	8	6875	8	0.00
16/11/2012	R209 On 07-November-13			Bond Future	8.69	75.5664	8.6944	75.5664	0.00
16/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7146	6	7146	6	0.00
16/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10046	9	10046	9	0.00
16/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7107	6	7107	6	0.00
16/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7067	6	7067	6	0.00
16/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6314	7	6314	7	0.00
16/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6276	7	6276	7	0.00
16/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4050	4	4050	4	180.00
16/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6237	7	6237	7	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
16/11/2012	R210 On 07-February-13			Bond Future	160.11	160.1110	160.1084	160.1110	1,264.00
16/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3118	3	3118	3	0.00
16/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3108	3	3108	3	0.00
16/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3098	3	3098	3	0.00
16/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R210 On 02-May-13			Bond Future	160.27	160.2772	160.2738	160.2772	7.00
16/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	876	1	876	1	0.00
16/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	886	1	886	1	0.00
16/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	866	1	866	1	0.00
16/11/2012	R211 On 07-February-13			Bond Future	124.35	124.3585	124.3514	124.3585	703.00
16/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1361	1	1361	1	0.00
16/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1351	1	1351	1	0.00
16/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1341	1	1341	1	0.00
16/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R211 On 02-May-13			Bond Future	125.92	125.9263	125.9185	125.9263	7.00
16/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	229	0	229	0	0.00
16/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	209	0	209	0	0.00
16/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	219	0	219	0	0.00
16/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R212 On 07-February-13			Bond Future	129.32	129.3233	129.3193	129.3233	3,165.00
16/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	329	0	329	0	0.00
16/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	319	0	319	0	0.00
16/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	309	0	309	0	0.00
16/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R212 On 07-February-13	129.00	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
16/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R212 On 02-May-13			Bond Future	130.95	130.9536	130.9490	130.9536	11.00
16/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	0	0	0	0	0.00
16/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	151	0	151	0	0.00
16/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	161	0	161	0	0.00
16/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	141	0	141	0	0.00
16/11/2012	R213 On 07-February-13			Bond Future	8.25	90.4145	8.2511	90.4145	7,609.00
16/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6124	5	6124	5	0.00
16/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6428	6	6428	6	0.00
16/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7049	6	7049	6	0.00
16/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6737	6	6737	6	0.00
16/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	690	1	690	1	0.00
16/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	620	1	620	1	0.00
16/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	766	1	766	1	0.00
16/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	848	1	848	1	0.00
16/11/2012	R213 On 02-May-13			Bond Future	8.32	87.9690	8.3211	87.9690	5.00
16/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2505	2	2505	2	0.00
16/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2444	2	2444	2	0.00
16/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2474	2	2474	2	0.00
16/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6555	7	6555	7	0.00
16/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6615	7	6615	7	0.00
16/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6496	7	6496	7	0.00
16/11/2012	R213 On 07-November-13			Bond Future	8.49	86.8692	8.4854	86.8692	0.00
16/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6959	6	6959	6	0.00
16/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6918	6	6918	6	0.00
16/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6877	6	6877	6	0.00
16/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6035	7	6035	7	0.00
16/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5996	7	5996	7	0.00
16/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5958	7	5958	7	0.00
16/11/2012	R214 On 07-February-13			Bond Future	8.49	80.5316	8.4916	80.5316	1,714.00
16/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	853	0	853	0	0.00
16/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	939	0	939	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
16/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1025	0	1025	0	0.00
16/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
16/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00