



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
20/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	2025 On 07-February-13			Bond Future	110.55	110.5553	110.5524	110.5553	0.00
20/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
20/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
20/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
20/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	458	0	458	0	0.00
20/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	448	0	448	0	0.00
20/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	438	0	438	0	0.00
20/11/2012	2038 On 07-February-13			Bond Future	109.11	109.1159	109.1149	109.1159	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
20/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3125	3	3125	3	0.00
20/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3105	3	3105	3	0.00
20/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3115	3	3115	3	0.00
20/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
20/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
20/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
20/11/2012	2050 On 07-February-13			Bond Future	114.03	114.0298	114.0292	114.0298	0.00
20/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1039	1	1039	1	0.00
20/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1029	1	1029	1	0.00
20/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1019	1	1019	1	0.00
20/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
20/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
20/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
20/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	AL7T On 07-February-13			Index Future	482.34	481.4590	482.3410	481.4590	12.00
20/11/2012	AL7T On 02-May-13			Index Future	488.41	487.5210	488.4120	487.5210	0.00
20/11/2012	ALBI On 07-February-13			Index Future	429.43	428.2680	429.4310	428.2680	1,077.00
20/11/2012	ALBI On 02-May-13			Index Future	434.84	433.6600	434.8370	433.6600	0.00
20/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	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
20/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/11/2012	EL28 On 07-February-13			Bond Future	111.07	111.0682	111.0676	111.0682	0.00
20/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
20/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
20/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
20/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1922	2	1922	2	0.00
20/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1932	2	1932	2	0.00
20/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1942	2	1942	2	0.00
20/11/2012	ES33 On 07-February-13			Bond Future	9.03	88.3298	9.0319	88.3298	303.00
20/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
20/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
20/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
20/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4031	5	4031	5	0.00
20/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4120	5	4120	5	0.00
20/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4209	5	4209	5	0.00
20/11/2012	GOVI On 07-February-13			GOVI	429.87	428.7250	429.8700	428.7250	334.00
20/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
20/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
20/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
20/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	31300	4	31300	4	0.00
20/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	31400	4	31400	4	0.00
20/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	31200	4	31200	4	0.00
20/11/2012	GOVI On 02-May-13			GOVI	435.28	434.1240	435.2810	434.1240	0.00
20/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	22910	1	22910	1	0.00
20/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	22810	1	22810	1	0.00

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20/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	22710	1	22710	1	0.00
20/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
20/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
20/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
20/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2012	IGOV On 07-February-13			Index Future	194.36	194.1790	194.3600	194.1790	610.00
20/11/2012	IGOV On 02-May-13			Index Future	196.81	196.6240	196.8070	196.6240	0.00
20/11/2012	ILBI On 07-February-13			Index Future	518.13	518.1450	518.1300	518.1450	169.00
20/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	0.00
20/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.00	94.9800	5.0000	94.9800	840.00
20/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.97	94.9900	4.9700	94.9900	0.00
20/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.88	95.0900	4.8800	95.0900	0.00
20/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.86	95.1000	4.8600	95.1000	1,000.00
20/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.84	95.1200	4.8400	95.1200	0.00
20/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.84	95.1200	4.8400	95.1200	500.00
20/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.0600	4.8900	95.0600	2,200.00
20/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.98	94.9700	4.9800	94.9700	1,500.00
20/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.11	94.8400	5.1100	94.8400	1,000.00
20/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.25	94.7000	5.2500	94.7000	800.00
20/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.42	94.5400	5.4200	94.5400	0.00
20/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
20/11/2012	R023 On 07-February-13			Bond Future	7.16	107.4274	7.1557	107.4274	1,685.00
20/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	772	1	772	1	0.00
20/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	699	1	699	1	0.00
20/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	845	1	845	1	0.00

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20/11/2012	R023 On 02-May-13			Bond Future	7.22	104.8066	7.2174	104.8066	2.00
20/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1200	2	1200	2	0.00
20/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1272	2	1272	2	0.00
20/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1127	1	1127	1	0.00
20/11/2012	R023 On 01-August-13			Bond Future	7.28	106.2188	7.2810	106.2188	0.00
20/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	62	0	62	0	0.00
20/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	201	0	201	0	0.00
20/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	132	0	132	0	0.00
20/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R157 On 07-February-13			Bond Future	5.43	124.7005	5.4307	124.7005	12,411.00
20/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2261	2	2261	2	0.00
20/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2817	3	2817	3	0.00
20/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3328	3	3328	3	0.00
20/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3456	3	3456	3	0.00
20/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3584	3	3584	3	0.00
20/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	1	0	1	0	0.00
20/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	2	0	2	0	0.00
20/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	2	0	2	0	0.00
20/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	8	0	8	0	0.00
20/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	22	0	22	0	0.00
20/11/2012	R157 On 02-May-13			Bond Future	5.45	119.3989	5.4487	119.3989	141.00
20/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	548	1	548	1	0.00
20/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	537	0	537	0	0.00
20/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	559	1	559	1	0.00
20/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	774	1	774	1	0.00
20/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	801	1	801	1	0.00
20/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	788	1	788	1	0.00
20/11/2012	R157 On 07-November-13			Bond Future	5.48	115.8964	5.4777	115.8964	0.00
20/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	1039	1	1039	1	0.00

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20/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	1018	1	1018	1	0.00
20/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	1029	1	1029	1	0.00
20/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	798	1	798	1	0.00
20/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	807	1	807	1	0.00
20/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	790	1	790	1	0.00
20/11/2012	R186 On 07-February-13			Bond Future	7.63	125.1827	7.6346	125.1827	37,656.00
20/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	849	1	849	1	10,300.00
20/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1497	1	1497	1	670.00
20/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2420	2	2420	2	575.00
20/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7345	7	7345	7	0.00
20/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8701	8	8701	8	0.00
20/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3635	3	3635	3	1,000.00
20/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	5126	5	5126	5	0.00
20/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	9087	9	9087	9	0.00
20/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	8318	8	8318	8	0.00
20/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8471	8	8471	8	0.00
20/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	602	1	602	1	0.00
20/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	629	1	629	1	0.00
20/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	501	1	501	1	0.00
20/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1594	2	1594	2	150.00
20/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2504	3	2504	3	0.00
20/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	562	1	562	1	0.00
20/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	836	1	836	1	2,000.00
20/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	3758	4	3758	4	0.00
20/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5373	6	5373	6	0.00
20/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7336	8	7336	8	0.00
20/11/2012	R186 On 02-May-13			Bond Future	7.70	126.6884	7.7047	126.6884	12.00
20/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3156	3	3156	3	0.00
20/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	3117	3	3117	3	0.00
20/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	3078	3	3078	3	0.00
20/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6177	7	6177	7	0.00
20/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6116	6	6116	6	0.00
20/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6055	6	6055	6	0.00
20/11/2012	R186 On 07-November-13			Bond Future	7.87	124.8344	7.8657	124.8344	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
20/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8384	8	8384	8	0.00
20/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8434	8	8434	8	0.00
20/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11661	11	11661	11	0.00
20/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8484	8	8484	8	0.00
20/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	5800	6	5800	6	0.00
20/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	3842	4	3842	4	130.00
20/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	5840	6	5840	6	0.00
20/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	5880	6	5880	6	0.00
20/11/2012	R189 On 07-February-13			Bond Future	216.36	216.3672	216.3558	216.3672	154.00
20/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3366	3	3366	3	0.00
20/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3356	3	3356	3	0.00
20/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3346	3	3346	3	0.00
20/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R197 On 07-February-13			Bond Future	278.51	277.7747	278.5077	277.7747	2,543.00
20/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	492	1	492	1	0.00
20/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	502	1	502	1	0.00
20/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	482	1	482	1	0.00
20/11/2012	R197 On 02-May-13			Bond Future	282.01	281.2720	282.0132	281.2720	40.00
20/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	397	1	397	1	0.00
20/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	387	1	387	1	0.00
20/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	377	1	377	1	0.00
20/11/2012	R201 On 07-February-13			Bond Future	4.97	107.8332	4.9737	107.8332	1,540.00
20/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	300	0	300	0	0.00
20/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	1161	1	1161	1	0.00
20/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2212	2	2212	2	0.00
20/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2389	2	2389	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
20/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2300	2	2300	2	0.00
20/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	1	0	0.00
20/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	24	0	24	0	0.00
20/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	288	0	288	0	0.00
20/11/2012	R201 On 02-May-13			Bond Future	4.93	109.1302	4.9319	109.1302	4.00
20/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	18	0	18	0	0.00
20/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	19	0	19	0	0.00
20/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	17	0	17	0	0.00
20/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1462	2	1462	2	0.00
20/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1431	1	1431	1	0.00
20/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1446	1	1446	1	0.00
20/11/2012	R201 On 07-November-13			Bond Future	4.72	107.6836	4.7241	107.6836	0.00
20/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	504	0	504	0	0.00
20/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	498	0	498	0	0.00
20/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	511	0	511	0	0.00
20/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	416	0	416	0	0.00
20/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	426	0	426	0	0.00
20/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	421	0	421	0	0.00
20/11/2012	R202 On 07-February-13			Bond Future	209.68	209.6810	209.6787	209.6810	51,694.00
20/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4689	5	4689	5	0.00
20/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4679	5	4679	5	0.00
20/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4669	5	4669	5	0.00
20/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R202 On 02-May-13			Bond Future	212.32	212.3209	212.3177	212.3209	1.00
20/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1278	1	1278	1	0.00
20/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1258	1	1258	1	0.00
20/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1268	1	1268	1	0.00
20/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
20/11/2012	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
20/11/2012	R203 On 07-February-13			Bond Future	5.91	112.6263	5.9088	112.6263	14,464.00
20/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	328	0	328	0	10,000.00
20/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1394	1	1394	1	12,600.00
20/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2445	2	2445	2	0.00
20/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2795	3	2795	3	0.00
20/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3157	3	3157	3	0.00
20/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4251	4	4251	4	0.00
20/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2618	3	2618	3	0.00
20/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	5064	5	5064	5	0.00
20/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	14	0	14	0	0.00
20/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	177	0	177	0	0.00
20/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	36	0	36	0	0.00
20/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	106	0	106	0	30,250.00
20/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	150	0	150	0	0.00
20/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	208	0	208	0	0.00
20/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	555	1	555	1	3,254.00
20/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1886	2	1886	2	0.00
20/11/2012	R203 On 02-May-13			Bond Future	5.95	109.8245	5.9486	109.8245	22.00
20/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1182	1	1182	1	0.00
20/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1201	1	1201	1	0.00
20/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1163	1	1163	1	0.00
20/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1397	1	1397	1	0.00
20/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1356	1	1356	1	0.00
20/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1376	1	1376	1	0.00
20/11/2012	R203 On 07-November-13			Bond Future	6.04	108.7045	6.0421	108.7045	0.00
20/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1884	2	1884	2	0.00
20/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1866	2	1866	2	0.00
20/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1902	2	1902	2	0.00
20/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2015	2	2015	2	0.00
20/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2051	2	2051	2	0.00
20/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2033	2	2033	2	0.00
20/11/2012	R204 On 07-February-13			Bond Future	6.18	109.8326	6.1768	109.8326	11,672.00
20/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5559	5	5559	5	0.00
20/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6300	6	6300	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
20/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8619	8	8619	8	0.00
20/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8849	9	8849	9	0.00
20/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	9079	9	9079	9	0.00
20/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	1	0	0.00
20/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	2	0	2	0	0.00
20/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	2	0	2	0	0.00
20/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	25	0	25	0	0.00
20/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	48	0	48	0	0.00
20/11/2012	R204 On 02-May-13			Bond Future	6.22	111.1536	6.2240	111.1536	24.00
20/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1990	2	1990	2	0.00
20/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1963	2	1963	2	0.00
20/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	2017	2	2017	2	0.00
20/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1594	2	1594	2	0.00
20/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1639	2	1639	2	0.00
20/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1617	2	1617	2	0.00
20/11/2012	R204 On 07-November-13			Bond Future	6.33	110.1460	6.3329	110.1460	0.00
20/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2684	3	2684	3	0.00
20/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2706	3	2706	3	0.00
20/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2662	3	2662	3	0.00
20/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4514	4	4514	4	0.00
20/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1567	2	1567	2	180.00
20/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2855	3	2855	3	0.00
20/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2809	3	2809	3	0.00
20/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2832	3	2832	3	0.00
20/11/2012	R206 On 07-February-13			Bond Future	4.93	102.8332	4.9338	102.8332	1,120.00
20/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	64	0	64	0	0.00
20/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	162	0	162	0	0.00
20/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	917	1	917	1	0.00
20/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	962	1	962	1	0.00
20/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	1006	1	1006	1	0.00
20/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	102	0	102	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
20/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	222	0	222	0	0.00
20/11/2012	R206 On 02-May-13			Bond Future	4.84	104.0700	4.8360	104.0700	23.00
20/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	984	1	984	1	0.00
20/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	997	1	997	1	0.00
20/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	990	1	990	1	0.00
20/11/2012	R206 On 07-November-13			Bond Future	3.25	103.1348	3.2452	103.1348	0.00
20/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	197	0	197	0	0.00
20/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	199	0	199	0	0.00
20/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	196	0	196	0	0.00
20/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	8	0	8	0	0.00
20/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	8	0	8	0	0.00
20/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	8	0	8	0	0.00
20/11/2012	R207 On 07-February-13			Bond Future	6.47	104.7457	6.4671	104.7457	6,841.00
20/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6536	6	6536	6	0.00
20/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7243	7	7243	7	0.00
20/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9264	9	9264	9	0.00
20/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9765	10	9765	10	0.00
20/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9515	9	9515	9	0.00
20/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	4	0	4	0	0.00
20/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	3	0	3	0	0.00
20/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	5	0	5	0	0.00
20/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	28	0	28	0	0.00
20/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	49	0	49	0	0.00
20/11/2012	R207 On 02-May-13			Bond Future	6.52	106.0055	6.5216	106.0055	0.00
20/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1898	2	1898	2	0.00
20/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1924	2	1924	2	0.00
20/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1872	2	1872	2	0.00
20/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2321	2	2321	2	0.00
20/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2263	2	2263	2	0.00
20/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2292	2	2292	2	0.00
20/11/2012	R207 On 07-November-13			Bond Future	6.64	105.2511	6.6446	105.2511	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
20/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3351	3	3351	3	0.00
20/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3324	3	3324	3	0.00
20/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3377	3	3377	3	0.00
20/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3044	3	3044	3	0.00
20/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3093	3	3093	3	0.00
20/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3069	3	3069	3	0.00
20/11/2012	R208 On 07-February-13			Bond Future	6.67	102.7620	6.6695	102.7620	20,445.00
20/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7912	8	7912	8	0.00
20/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8185	8	8185	8	0.00
20/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12390	12	12390	12	0.00
20/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	301	0	301	0	12,250.00
20/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6718	7	6718	7	0.00
20/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	7096	7	7096	7	0.00
20/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7640	7	7640	7	0.00
20/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	54	0	54	0	0.00
20/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	77	0	77	0	0.00
20/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	97	0	97	0	0.00
20/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4573	5	4573	5	0.00
20/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	1	0	0.00
20/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	37	0	37	0	0.00
20/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	45	0	45	0	0.00
20/11/2012	R208 On 02-May-13			Bond Future	6.72	100.6051	6.7229	100.6051	47.00
20/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2207	2	2207	2	0.00
20/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2179	2	2179	2	0.00
20/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2150	2	2150	2	0.00
20/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2654	3	2654	3	0.00
20/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2622	3	2622	3	0.00
20/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2590	3	2590	3	0.00
20/11/2012	R208 On 07-November-13			Bond Future	6.85	99.9937	6.8472	99.9937	0.00
20/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3692	4	3692	4	0.00
20/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5914	6	5914	6	0.00
20/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3664	4	3664	4	0.00
20/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3636	4	3636	4	0.00
20/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	3963	4	3963	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
20/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	3933	4	3933	4	0.00
20/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2276	2	2276	2	230.00
20/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	3904	4	3904	4	0.00
20/11/2012	R209 On 07-February-13			Bond Future	8.41	79.8457	8.4143	79.8457	11,552.00
20/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3340	3	3340	3	0.00
20/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4393	4	4393	4	0.00
20/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	5078	5	5078	5	0.00
20/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5734	5	5734	5	0.00
20/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5977	6	5977	6	0.00
20/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5373	5	5373	5	0.00
20/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5673	5	5673	5	0.00
20/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	626	1	626	1	0.00
20/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	704	1	704	1	0.00
20/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	555	1	555	1	0.00
20/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	611	1	611	1	0.00
20/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	790	1	790	1	0.00
20/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1033	1	1033	1	14,000.00
20/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1567	2	1567	2	11,000.00
20/11/2012	R209 On 02-May-13			Bond Future	8.48	77.6646	8.4822	77.6646	33.00
20/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2492	2	2492	2	0.00
20/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2462	2	2462	2	0.00
20/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2432	2	2432	2	0.00
20/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6666	7	6666	7	0.00
20/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6606	7	6606	7	0.00
20/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6546	7	6546	7	0.00
20/11/2012	R209 On 07-November-13			Bond Future	8.64	76.6696	8.6372	76.6696	0.00
20/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7369	7	7369	7	0.00
20/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10325	10	10325	10	0.00
20/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7328	7	7328	7	0.00
20/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7288	7	7288	7	0.00
20/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6079	6	6079	6	0.00
20/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6041	6	6041	6	0.00
20/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3872	4	3872	4	180.00
20/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6004	6	6004	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
20/11/2012	R210 On 07-February-13			Bond Future	160.10	160.1068	160.1040	160.1068	1,264.00
20/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3114	3	3114	3	0.00
20/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3104	3	3104	3	0.00
20/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3094	3	3094	3	0.00
20/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R210 On 02-May-13			Bond Future	160.27	160.2704	160.2670	160.2704	7.00
20/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	883	1	883	1	0.00
20/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	893	1	893	1	0.00
20/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	873	1	873	1	0.00
20/11/2012	R211 On 07-February-13			Bond Future	124.34	124.3451	124.3380	124.3451	703.00
20/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1348	1	1348	1	0.00
20/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1338	1	1338	1	0.00
20/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1328	1	1328	1	0.00
20/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R211 On 02-May-13			Bond Future	125.90	125.9108	125.9030	125.9108	7.00
20/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	213	0	213	0	0.00
20/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	193	0	193	0	0.00
20/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	203	0	203	0	0.00
20/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R212 On 07-February-13			Bond Future	129.42	129.3160	129.4188	129.3160	3,165.00
20/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	429	0	429	0	0.00
20/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	419	0	419	0	0.00
20/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	409	0	409	0	0.00
20/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
20/11/2012	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
20/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R212 On 02-May-13			Bond Future	131.05	130.9442	131.0477	130.9442	11.00
20/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	0	0	0	0	0.00
20/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	52	0	52	0	0.00
20/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	62	0	62	0	0.00
20/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	42	0	42	0	0.00
20/11/2012	R213 On 07-February-13			Bond Future	8.18	91.5558	8.1825	91.5558	7,609.00
20/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6550	6	6550	6	0.00
20/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6866	6	6866	6	0.00
20/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7508	7	7508	7	0.00
20/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	7185	7	7185	7	0.00
20/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	552	1	552	1	0.00
20/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	493	1	493	1	0.00
20/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	617	1	617	1	0.00
20/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	688	1	688	1	0.00
20/11/2012	R213 On 02-May-13			Bond Future	8.25	89.1228	8.2509	89.1228	5.00
20/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2684	2	2684	2	0.00
20/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2620	2	2620	2	0.00
20/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2652	2	2652	2	0.00
20/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6141	7	6141	7	0.00
20/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6199	7	6199	7	0.00
20/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6084	6	6084	6	0.00
20/11/2012	R213 On 07-November-13			Bond Future	8.41	88.0523	8.4110	88.0523	0.00
20/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	7267	7	7267	7	0.00
20/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	7225	7	7225	7	0.00
20/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	7183	7	7183	7	0.00
20/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	5735	6	5735	6	0.00
20/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5698	6	5698	6	0.00
20/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5660	6	5660	6	0.00
20/11/2012	R214 On 07-February-13			Bond Future	8.44	81.6982	8.4386	81.6982	1,714.00
20/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	1319	1	1319	1	0.00
20/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	1405	1	1405	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
20/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1491	1	1491	1	0.00
20/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
20/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00