



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
26/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	2025 On 07-February-13			Bond Future	110.90	110.5365	110.8960	110.5365	0.00
26/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
26/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
26/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
26/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	114	0	114	0	0.00
26/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	104	0	104	0	0.00
26/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	94	0	94	0	0.00
26/11/2012	2038 On 07-February-13			Bond Future	109.32	109.3213	109.3208	109.3213	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
26/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3331	3	3331	3	0.00
26/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3311	3	3311	3	0.00
26/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3321	3	3321	3	0.00
26/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
26/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
26/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
26/11/2012	2050 On 07-February-13			Bond Future	114.46	114.4599	114.4599	114.4599	0.00
26/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1470	1	1470	1	0.00
26/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1460	1	1460	1	0.00
26/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1450	1	1450	1	0.00
26/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
26/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
26/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
26/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	AL7T On 07-February-13			Index Future	481.02	480.5850	481.0150	480.5850	12.00
26/11/2012	AL7T On 02-May-13			Index Future	487.06	486.6280	487.0580	486.6280	0.00
26/11/2012	ALBI On 07-February-13			Index Future	428.06	427.6590	428.0640	427.6590	1,077.00
26/11/2012	ALBI On 02-May-13			Index Future	433.44	433.0370	433.4420	433.0370	0.00
26/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	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
26/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/11/2012	EL28 On 07-February-13			Bond Future	111.28	111.2776	111.2777	111.2776	0.00
26/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
26/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
26/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
26/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1712	2	1712	2	0.00
26/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1722	2	1722	2	0.00
26/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1732	2	1732	2	0.00
26/11/2012	ES33 On 07-February-13			Bond Future	9.07	88.4690	9.0713	88.4690	303.00
26/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
26/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
26/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
26/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4356	4	4356	4	0.00
26/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4444	5	4444	5	0.00
26/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4533	5	4533	5	0.00
26/11/2012	GOVI On 07-February-13			GOVI	428.44	428.0460	428.4410	428.0460	334.00
26/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
26/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
26/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
26/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	45590	5	45590	5	0.00
26/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	45690	5	45690	5	0.00
26/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	45490	5	45490	5	0.00
26/11/2012	GOVI On 02-May-13			GOVI	433.82	433.4290	433.8230	433.4290	0.00
26/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	8330	0	8330	0	0.00
26/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	8130	0	8130	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
26/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	8230	0	8230	0	0.00
26/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
26/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
26/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
26/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2012	IGOV On 07-February-13			Index Future	195.31	195.2610	195.3090	195.2610	610.00
26/11/2012	IGOV On 02-May-13			Index Future	197.76	197.7160	197.7620	197.7160	0.00
26/11/2012	ILBI On 07-February-13			Index Future	521.11	519.1750	521.1100	519.1750	169.00
26/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
26/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8900	5.1200	94.8900	840.00
26/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.08	94.9100	5.0800	94.9100	0.00
26/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.02	94.9700	5.0200	94.9700	0.00
26/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.99	95.0000	4.9900	95.0000	1,000.00
26/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	0.00
26/11/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.97	95.0300	4.9700	95.0300	0.00
26/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.97	95.0200	4.9700	95.0200	500.00
26/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	5.01	94.9800	5.0100	94.9800	2,200.00
26/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.9000	5.1000	94.9000	2,000.00
26/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,000.00
26/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.36	94.6300	5.3600	94.6300	800.00
26/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.53	94.4700	5.5300	94.4700	0.00
26/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
26/11/2012	R023 On 07-February-13			Bond Future	7.18	107.5000	7.1818	107.5000	1,685.00
26/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	961	1	961	1	0.00
26/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	888	1	888	1	0.00
26/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1035	1	1035	1	0.00

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26/11/2012	R023 On 02-May-13			Bond Future	7.24	104.8791	7.2446	104.8791	2.00
26/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1393	1	1393	1	0.00
26/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1465	2	1465	2	0.00
26/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1321	1	1321	1	0.00
26/11/2012	R023 On 01-August-13			Bond Future	7.31	106.2918	7.3093	106.2918	0.00
26/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	5	0	5	0	0.00
26/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	65	0	65	0	0.00
26/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	134	0	134	0	0.00
26/11/2012	R157 On 07-February-13			Bond Future	5.53	124.5179	5.5265	124.5179	12,411.00
26/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2010	2	2010	2	0.00
26/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2563	3	2563	3	0.00
26/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3073	3	3073	3	0.00
26/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3201	3	3201	3	0.00
26/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3328	3	3328	3	0.00
26/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	1	0	1	0	0.00
26/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	2	0	2	0	0.00
26/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	3	0	3	0	0.00
26/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	9	0	9	0	0.00
26/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	27	0	27	0	0.00
26/11/2012	R157 On 02-May-13			Bond Future	5.56	119.2130	5.5561	119.2130	141.00
26/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	410	0	410	0	0.00
26/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	401	0	401	0	0.00
26/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	420	0	420	0	0.00
26/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	896	1	896	1	0.00
26/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	926	1	926	1	0.00
26/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	911	1	911	1	0.00
26/11/2012	R157 On 07-November-13			Bond Future	5.62	115.7022	5.6223	115.7022	0.00
26/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	857	1	857	1	0.00

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26/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	838	1	838	1	0.00
26/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	848	1	848	1	0.00
26/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	890	1	890	1	0.00
26/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	899	1	899	1	0.00
26/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	881	1	881	1	0.00
26/11/2012	R186 On 07-February-13			Bond Future	7.67	125.2844	7.6705	125.2844	37,656.00
26/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	688	1	688	1	10,300.00
26/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1272	1	1272	1	670.00
26/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2135	2	2135	2	575.00
26/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6963	7	6963	7	0.00
26/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8317	8	8317	8	0.00
26/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3302	3	3302	3	1,000.00
26/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4761	5	4761	5	0.00
26/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8704	9	8704	9	0.00
26/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7935	8	7935	8	0.00
26/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8087	8	8087	8	0.00
26/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	572	1	572	1	0.00
26/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	599	1	599	1	0.00
26/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	472	1	472	1	0.00
26/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1583	2	1583	2	150.00
26/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2525	3	2525	3	0.00
26/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	532	1	532	1	0.00
26/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	808	1	808	1	2,000.00
26/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	3827	4	3827	4	0.00
26/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5502	6	5502	6	0.00
26/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7529	8	7529	8	0.00
26/11/2012	R186 On 02-May-13			Bond Future	7.74	126.7900	7.7420	126.7900	12.00
26/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2902	3	2902	3	0.00
26/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2865	3	2865	3	0.00
26/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2828	3	2828	3	0.00
26/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6287	6	6287	6	0.00
26/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6223	6	6223	6	0.00
26/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6161	6	6161	6	0.00
26/11/2012	R186 On 07-November-13			Bond Future	7.91	124.9357	7.9062	124.9357	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
26/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8057	8	8057	8	0.00
26/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8107	8	8107	8	0.00
26/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11303	11	11303	11	0.00
26/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8157	8	8157	8	0.00
26/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	5847	6	5847	6	0.00
26/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	3859	4	3859	4	130.00
26/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	5887	6	5887	6	0.00
26/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	5928	6	5928	6	0.00
26/11/2012	R189 On 07-February-13			Bond Future	217.23	217.2476	217.2296	217.2476	154.00
26/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	4240	4	4240	4	0.00
26/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	4230	4	4230	4	0.00
26/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	4220	4	4220	4	0.00
26/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R197 On 07-February-13			Bond Future	279.95	279.9561	279.9493	279.9561	2,543.00
26/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	959	1	959	1	0.00
26/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	939	1	939	1	0.00
26/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	949	1	949	1	0.00
26/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R197 On 02-May-13			Bond Future	283.47	283.4760	283.4662	283.4760	40.00
26/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	1076	1	1076	1	0.00
26/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	1066	1	1066	1	0.00
26/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	1056	1	1056	1	0.00
26/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R201 On 07-February-13			Bond Future	5.07	107.6774	5.0700	107.6774	1,540.00
26/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	200	0	200	0	0.00
26/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	991	1	991	1	0.00
26/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2036	2	2036	2	0.00
26/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2213	2	2213	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
26/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2125	2	2125	2	0.00
26/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	1	0	1	0	0.00
26/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	30	0	30	0	0.00
26/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	365	0	365	0	0.00
26/11/2012	R201 On 02-May-13			Bond Future	5.04	108.9715	5.0439	108.9715	4.00
26/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	8	0	8	0	0.00
26/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	8	0	8	0	0.00
26/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	8	0	8	0	0.00
26/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1631	2	1631	2	0.00
26/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1600	2	1600	2	0.00
26/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1615	2	1615	2	0.00
26/11/2012	R201 On 07-November-13			Bond Future	4.90	107.5178	4.8960	107.5178	0.00
26/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	386	0	386	0	0.00
26/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	380	0	380	0	0.00
26/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	391	0	391	0	0.00
26/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	486	0	486	0	0.00
26/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	497	1	497	1	0.00
26/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	491	1	491	1	0.00
26/11/2012	R202 On 07-February-13			Bond Future	209.67	209.6676	209.6663	209.6676	51,694.00
26/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4676	5	4676	5	0.00
26/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4666	5	4666	5	0.00
26/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4656	5	4656	5	0.00
26/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R202 On 02-May-13			Bond Future	212.30	212.3040	212.3004	212.3040	1.00
26/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1260	1	1260	1	0.00
26/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1240	1	1240	1	0.00
26/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1250	1	1250	1	0.00
26/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
26/11/2012	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
26/11/2012	R203 On 07-February-13			Bond Future	6.03	112.1561	6.0266	112.1561	14,064.00
26/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	194	0	194	0	10,000.00
26/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1053	1	1053	1	12,600.00
26/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2016	2	2016	2	0.00
26/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2349	2	2349	2	0.00
26/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	2698	3	2698	3	0.00
26/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	3770	4	3770	4	0.00
26/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2180	2	2180	2	0.00
26/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4576	5	4576	5	0.00
26/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	18	0	18	0	0.00
26/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	230	0	230	0	0.00
26/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	46	0	46	0	0.00
26/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	139	0	139	0	30,250.00
26/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	195	0	195	0	0.00
26/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	270	0	270	0	0.00
26/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	706	1	706	1	3,254.00
26/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2244	2	2244	2	0.00
26/11/2012	R203 On 02-May-13			Bond Future	6.07	109.3476	6.0742	109.3476	22.00
26/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	917	1	917	1	0.00
26/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	934	1	934	1	0.00
26/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	900	1	900	1	0.00
26/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1634	2	1634	2	0.00
26/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1587	2	1587	2	0.00
26/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1611	2	1611	2	0.00
26/11/2012	R203 On 07-November-13			Bond Future	6.19	108.2115	6.1889	108.2115	0.00
26/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1604	2	1604	2	0.00
26/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1588	2	1588	2	0.00
26/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1620	2	1620	2	0.00
26/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2252	2	2252	2	0.00
26/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2290	2	2290	2	0.00
26/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2271	2	2271	2	0.00
26/11/2012	R204 On 07-February-13			Bond Future	6.25	109.5849	6.2515	109.5849	11,672.00
26/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5181	5	5181	5	0.00
26/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	5920	6	5920	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
26/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8238	8	8238	8	0.00
26/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8468	8	8468	8	0.00
26/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8698	9	8698	9	0.00
26/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	1	0	0.00
26/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	2	0	2	0	0.00
26/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	2	0	2	0	0.00
26/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	26	0	26	0	0.00
26/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	51	0	51	0	0.00
26/11/2012	R204 On 02-May-13			Bond Future	6.30	110.9019	6.3028	110.9019	24.00
26/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1739	2	1739	2	0.00
26/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1714	2	1714	2	0.00
26/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1764	2	1764	2	0.00
26/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1729	2	1729	2	0.00
26/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1777	2	1777	2	0.00
26/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1753	2	1753	2	0.00
26/11/2012	R204 On 07-November-13			Bond Future	6.42	109.8845	6.4226	109.8845	0.00
26/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2455	2	2455	2	0.00
26/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2477	2	2477	2	0.00
26/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2432	2	2432	2	0.00
26/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4236	4	4236	4	0.00
26/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1691	2	1691	2	180.00
26/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	3027	3	3027	3	0.00
26/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2982	3	2982	3	0.00
26/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	3005	3	3005	3	0.00
26/11/2012	R206 On 07-February-13			Bond Future	5.05	102.7466	5.0535	102.7466	1,120.00
26/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	29	0	29	0	0.00
26/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	96	0	96	0	0.00
26/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	809	1	809	1	0.00
26/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	853	1	853	1	0.00
26/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	898	1	898	1	0.00
26/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	1	0	0.00
26/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	145	0	145	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
26/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	296	0	296	0	0.00
26/11/2012	R206 On 02-May-13			Bond Future	5.00	103.9813	4.9993	103.9813	23.00
26/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
26/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1095	1	1095	1	0.00
26/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1109	1	1109	1	0.00
26/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1102	1	1102	1	0.00
26/11/2012	R206 On 07-November-13			Bond Future	3.91	103.0410	3.9068	103.0410	0.00
26/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	95	0	95	0	0.00
26/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	96	0	96	0	0.00
26/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	93	0	93	0	0.00
26/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	25	0	25	0	0.00
26/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	24	0	24	0	0.00
26/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	24	0	24	0	0.00
26/11/2012	R207 On 07-February-13			Bond Future	6.53	104.4744	6.5255	104.4744	6,841.00
26/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6206	6	6206	6	0.00
26/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	6913	7	6913	7	0.00
26/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	8934	9	8934	9	0.00
26/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9435	9	9435	9	0.00
26/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9185	9	9185	9	0.00
26/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	3	0	3	0	0.00
26/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	3	0	3	0	0.00
26/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	4	0	4	0	0.00
26/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	27	0	27	0	0.00
26/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	49	0	49	0	0.00
26/11/2012	R207 On 02-May-13			Bond Future	6.58	105.7299	6.5829	105.7299	0.00
26/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1692	2	1692	2	0.00
26/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1717	2	1717	2	0.00
26/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1668	2	1668	2	0.00
26/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2452	3	2452	3	0.00
26/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2390	2	2390	2	0.00
26/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2421	2	2421	2	0.00
26/11/2012	R207 On 07-November-13			Bond Future	6.71	104.9652	6.7132	104.9652	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
26/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3125	3	3125	3	0.00
26/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3100	3	3100	3	0.00
26/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3150	3	3150	3	0.00
26/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3167	3	3167	3	0.00
26/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3218	3	3218	3	0.00
26/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3192	3	3192	3	0.00
26/11/2012	R208 On 07-February-13			Bond Future	6.72	102.6270	6.7223	102.6270	20,445.00
26/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7582	8	7582	8	0.00
26/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7855	8	7855	8	0.00
26/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12062	12	12062	12	0.00
26/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	221	0	221	0	12,250.00
26/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6389	6	6389	6	0.00
26/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6767	7	6767	7	0.00
26/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7310	7	7310	7	0.00
26/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	51	0	51	0	0.00
26/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	74	0	74	0	0.00
26/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	95	0	95	0	0.00
26/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4820	5	4820	5	0.00
26/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	1	0	0.00
26/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	35	0	35	0	0.00
26/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	42	0	42	0	0.00
26/11/2012	R208 On 02-May-13			Bond Future	6.78	100.4675	6.7780	100.4675	47.00
26/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	1994	2	1994	2	0.00
26/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	1967	2	1967	2	0.00
26/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	1940	2	1940	2	0.00
26/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2777	3	2777	3	0.00
26/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2743	3	2743	3	0.00
26/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2710	3	2710	3	0.00
26/11/2012	R208 On 07-November-13			Bond Future	6.91	99.8497	6.9081	99.8497	0.00
26/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3494	3	3494	3	0.00
26/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5687	6	5687	6	0.00
26/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3467	3	3467	3	0.00
26/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3439	3	3439	3	0.00
26/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4112	4	4112	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
26/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4082	4	4082	4	0.00
26/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2396	2	2396	2	230.00
26/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4053	4	4053	4	0.00
26/11/2012	R209 On 07-February-13			Bond Future	8.46	79.9724	8.4553	79.9724	11,552.00
26/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3039	3	3039	3	0.00
26/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4068	4	4068	4	0.00
26/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4743	5	4743	5	0.00
26/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5391	5	5391	5	0.00
26/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5633	6	5633	6	0.00
26/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5034	5	5034	5	0.00
26/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5331	5	5331	5	0.00
26/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	626	1	626	1	0.00
26/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	707	1	707	1	0.00
26/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	553	1	553	1	0.00
26/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	611	1	611	1	0.00
26/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	796	1	796	1	0.00
26/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1049	1	1049	1	14,000.00
26/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1608	2	1608	2	11,000.00
26/11/2012	R209 On 02-May-13			Bond Future	8.52	77.7920	8.5244	77.7920	33.00
26/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2286	2	2286	2	0.00
26/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2258	2	2258	2	0.00
26/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2230	2	2230	2	0.00
26/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6811	7	6811	7	0.00
26/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6750	7	6750	7	0.00
26/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6689	7	6689	7	0.00
26/11/2012	R209 On 07-November-13			Bond Future	8.68	76.7985	8.6823	76.7985	0.00
26/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7092	7	7092	7	0.00
26/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10011	10	10011	10	0.00
26/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7052	7	7052	7	0.00
26/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7012	7	7012	7	0.00
26/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6163	6	6163	6	0.00
26/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6125	6	6125	6	0.00
26/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3919	4	3919	4	180.00
26/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6087	6	6087	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
26/11/2012	R210 On 07-February-13			Bond Future	161.73	161.7364	161.7344	161.7364	1,264.00
26/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	4744	5	4744	5	0.00
26/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	4734	5	4734	5	0.00
26/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	4724	5	4724	5	0.00
26/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R210 On 02-May-13			Bond Future	161.91	161.9180	161.9141	161.9180	7.00
26/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	774	1	774	1	0.00
26/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	754	1	754	1	0.00
26/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	764	1	764	1	0.00
26/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R211 On 07-February-13			Bond Future	125.55	125.5555	125.5482	125.5555	703.00
26/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	2558	3	2558	3	0.00
26/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	2548	3	2548	3	0.00
26/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	2538	3	2538	3	0.00
26/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R211 On 02-May-13			Bond Future	127.13	127.1342	127.1255	127.1342	7.00
26/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	1435	1	1435	1	0.00
26/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	1415	1	1415	1	0.00
26/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	1425	1	1425	1	0.00
26/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R212 On 07-February-13			Bond Future	130.25	130.2532	130.2495	130.2532	3,165.00
26/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	1260	1	1260	1	0.00
26/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	1250	1	1250	1	0.00
26/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	1240	1	1240	1	0.00
26/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
26/11/2012	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
26/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R212 On 02-May-13			Bond Future	131.89	131.8910	131.8858	131.8910	11.00
26/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	796	1	796	1	0.00
26/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	776	1	776	1	0.00
26/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	786	1	786	1	0.00
26/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R213 On 07-February-13			Bond Future	8.24	91.6010	8.2387	91.6010	7,609.00
26/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6091	6	6091	6	0.00
26/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6402	6	6402	6	0.00
26/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7038	7	7038	7	0.00
26/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6718	7	6718	7	0.00
26/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	566	1	566	1	0.00
26/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	504	1	504	1	0.00
26/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	635	1	635	1	0.00
26/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	710	1	710	1	0.00
26/11/2012	R213 On 02-May-13			Bond Future	8.31	89.1678	8.3087	89.1678	5.00
26/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2427	2	2427	2	0.00
26/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2366	2	2366	2	0.00
26/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2396	2	2396	2	0.00
26/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6374	6	6374	6	0.00
26/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6433	7	6433	7	0.00
26/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6314	6	6314	6	0.00
26/11/2012	R213 On 07-November-13			Bond Future	8.47	88.0962	8.4730	88.0962	0.00
26/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6925	7	6925	7	0.00
26/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6884	7	6884	7	0.00
26/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6842	7	6842	7	0.00
26/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	5900	6	5900	6	0.00
26/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5861	6	5861	6	0.00
26/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5823	6	5823	6	0.00
26/11/2012	R214 On 07-February-13			Bond Future	8.48	81.7420	8.4849	81.7420	1,714.00
26/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	913	1	913	1	0.00
26/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	998	1	998	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
26/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	1084	1	1084	1	0.00
26/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
26/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00