



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For December 2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	2025 On 07-February-13			Bond Future	114.09	114.0715	114.0905	114.0715	0.00
18/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3100	3	3100	3	0.00
18/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3090	3	3090	3	0.00
18/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3080	3	3080	3	0.00
18/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	2038 On 07-February-13			Bond Future	113.44	113.4145	113.4356	113.4145	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
18/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	7446	7	7446	7	0.00
18/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	7426	7	7426	7	0.00
18/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	7436	7	7436	7	0.00
18/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	2050 On 07-February-13			Bond Future	118.48	118.4526	118.4779	118.4526	122.00
18/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	5488	5	5488	5	0.00
18/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	5478	5	5478	5	0.00
18/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	5468	5	5468	5	0.00
18/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	AL7T On 07-February-13			Index Future	487.37	486.4470	487.3740	486.4470	12.00
18/12/2012	AL7T On 02-May-13			Index Future	493.49	492.5450	493.4900	492.5450	0.00
18/12/2012	ALBI On 07-February-13			Index Future	434.92	433.9950	434.9210	433.9950	1,076.00
18/12/2012	ALBI On 02-May-13			Index Future	440.38	439.4360	440.3790	439.4360	0.00
18/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	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
18/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2012	EL28 On 07-February-13			Bond Future	113.44	113.4163	113.4378	113.4163	0.00
18/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	448	0	448	0	0.00
18/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	428	0	428	0	0.00
18/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	438	0	438	0	0.00
18/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	ES33 On 07-February-13			Bond Future	8.74	91.0636	8.7415	91.0636	303.00
18/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
18/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
18/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
18/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1584	2	1584	2	0.00
18/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1673	2	1673	2	0.00
18/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1761	2	1761	2	0.00
18/12/2012	GOVI On 07-February-13			GOVI	435.08	434.1720	435.0840	434.1720	335.00
18/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	20940	1	20940	1	0.00
18/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	20840	1	20840	1	0.00
18/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	20740	1	20740	1	0.00
18/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
18/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
18/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
18/12/2012	GOVI On 02-May-13			GOVI	440.54	439.6150	440.5440	439.6150	0.00
18/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	75540	7	75540	7	0.00
18/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	75340	7	75340	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
18/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	75440	7	75440	7	0.00
18/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
18/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
18/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
18/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2012	IGOV On 07-February-13			Index Future	200.20	200.0100	200.2030	200.0100	610.00
18/12/2012	IGOV On 02-May-13			Index Future	202.72	202.5180	202.7160	202.5180	0.00
18/12/2012	ILBI On 07-February-13			Index Future	534.42	534.7550	534.4220	534.7550	183.00
18/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.13	94.8800	5.1250	94.8800	840.00
18/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.78	94.9100	4.7800	94.9100	0.00
18/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.01	94.9900	5.0100	94.9900	0.00
18/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.99	95.0200	4.9900	95.0200	1,000.00
18/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	0.00
18/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.92	95.0900	4.9200	95.0900	0.00
18/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.1000	4.9000	95.1000	500.00
18/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0900	4.9100	95.0900	2,200.00
18/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.96	95.0300	4.9600	95.0300	2,000.00
18/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.06	94.9200	5.0600	94.9200	1,000.00
18/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.18	94.8000	5.1800	94.8000	800.00
18/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.32	94.6700	5.3200	94.6700	0.00
18/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
18/12/2012	R023 On 07-February-13			Bond Future	6.87	109.6184	6.8732	109.6184	1,630.00
18/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	1235	1	1235	1	0.00
18/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	1381	1	1381	1	0.00
18/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	1308	1	1308	1	0.00
18/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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18/12/2012	R023 On 02-May-13			Bond Future	6.93	107.0221	6.9253	107.0221	2.00
18/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	833	1	833	1	0.00
18/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	905	1	905	1	0.00
18/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	977	1	977	1	0.00
18/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R023 On 01-August-13			Bond Future	6.98	108.4550	6.9796	108.4550	0.00
18/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	2183	2	2183	2	0.00
18/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	2322	2	2322	2	0.00
18/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2253	2	2253	2	0.00
18/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R157 On 07-February-13			Bond Future	5.40	124.8175	5.3990	124.8175	18,429.00
18/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2326	2	2326	2	0.00
18/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2895	3	2895	3	0.00
18/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3410	3	3410	3	0.00
18/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3539	3	3539	3	0.00
18/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3667	4	3667	4	0.00
18/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	1	0	1	0	0.00
18/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	3	0	3	0	0.00
18/12/2012	R157 On 02-May-13			Bond Future	5.41	119.5151	5.4135	119.5151	141.00
18/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	515	0	515	0	0.00
18/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	504	0	504	0	0.00
18/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	526	1	526	1	0.00
18/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	656	1	656	1	0.00
18/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	682	1	682	1	0.00
18/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	669	1	669	1	0.00
18/12/2012	R157 On 07-November-13			Bond Future	5.44	115.9951	5.4424	115.9951	0.00
18/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	994	1	994	1	0.00

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18/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	1005	1	1005	1	0.00
18/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	984	1	984	1	0.00
18/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	705	1	705	1	0.00
18/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	689	1	689	1	0.00
18/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	697	1	697	1	0.00
18/12/2012	R186 On 07-February-13			Bond Future	7.34	128.4263	7.3359	128.4263	49,121.00
18/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1048	1	1048	1	10,300.00
18/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	1982	2	1982	2	670.00
18/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3321	3	3321	3	575.00
18/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	11642	11	11642	11	0.00
18/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	10776	10	10776	10	0.00
18/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	10949	11	10949	11	0.00
18/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	11209	11	11209	11	0.00
18/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5012	5	5012	5	1,000.00
18/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	6959	7	6959	7	0.00
18/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	9655	9	9655	9	0.00
18/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	149	0	149	0	2,000.00
18/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	431	1	431	1	150.00
18/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	885	1	885	1	0.00
18/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	74	0	74	0	0.00
18/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	84	0	84	0	0.00
18/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	91	0	91	0	0.00
18/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	61	0	61	0	0.00
18/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1663	2	1663	2	0.00
18/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	2862	3	2862	3	0.00
18/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	4539	5	4539	5	0.00
18/12/2012	R186 On 02-May-13			Bond Future	7.40	129.9688	7.3967	129.9688	12.00
18/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4036	4	4036	4	0.00
18/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	3986	4	3986	4	0.00
18/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	3937	4	3937	4	0.00
18/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	4004	4	4004	4	0.00
18/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	3953	4	3953	4	0.00
18/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	3903	4	3903	4	0.00
18/12/2012	R186 On 07-November-13			Bond Future	7.54	128.1837	7.5375	128.1837	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
18/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	9766	10	9766	10	0.00
18/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13306	13	13306	13	0.00
18/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	9708	10	9708	10	0.00
18/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	9650	9	9650	9	0.00
18/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	4053	4	4053	4	0.00
18/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	4020	4	4020	4	0.00
18/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2394	3	2394	3	130.00
18/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	3988	4	3988	4	0.00
18/12/2012	R189 On 07-February-13			Bond Future	217.68	217.6592	217.6832	217.6592	154.00
18/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4693	5	4693	5	0.00
18/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4683	5	4683	5	0.00
18/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4673	5	4673	5	0.00
18/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R197 On 07-February-13			Bond Future	287.68	287.6288	287.6751	287.6288	2,543.00
18/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	8685	9	8685	9	0.00
18/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	8665	9	8665	9	0.00
18/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	8675	9	8675	9	0.00
18/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R197 On 02-May-13			Bond Future	291.29	291.2351	291.2857	291.2351	40.00
18/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8896	9	8896	9	0.00
18/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8886	9	8886	9	0.00
18/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8876	9	8876	9	0.00
18/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R201 On 07-February-13			Bond Future	5.04	107.7022	5.0412	107.7022	1,540.00
18/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	172	0	172	0	0.00
18/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1024	1	1024	1	0.00
18/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2088	2	2088	2	0.00
18/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2265	2	2265	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
18/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2177	2	2177	2	0.00
18/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	10	0	10	0	0.00
18/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	283	0	283	0	0.00
18/12/2012	R201 On 02-May-13			Bond Future	5.01	108.9958	5.0096	108.9958	4.00
18/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	7	0	7	0	0.00
18/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	7	0	7	0	0.00
18/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	6	0	6	0	0.00
18/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1575	2	1575	2	0.00
18/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1543	2	1543	2	0.00
18/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1559	2	1559	2	0.00
18/12/2012	R201 On 07-November-13			Bond Future	4.86	107.5272	4.8578	107.5272	0.00
18/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	395	0	395	0	0.00
18/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	389	0	389	0	0.00
18/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	400	0	400	0	0.00
18/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	452	0	452	0	0.00
18/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	464	0	464	0	0.00
18/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	458	0	458	0	0.00
18/12/2012	R202 On 07-February-13			Bond Future	216.86	216.8226	216.8620	216.8226	51,506.00
18/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	11872	12	11872	12	0.00
18/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	11862	12	11862	12	0.00
18/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	11852	12	11852	12	0.00
18/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R202 On 02-May-13			Bond Future	219.58	219.5409	219.5839	219.5409	1.00
18/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	8544	9	8544	9	0.00
18/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	8524	8	8524	8	0.00
18/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	8534	8	8534	8	0.00
18/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
18/12/2012	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
18/12/2012	R203 On 07-February-13			Bond Future	5.87	112.7573	5.8676	112.7573	19,298.00
18/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	217	0	217	0	10,000.00
18/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1331	1	1331	1	12,600.00
18/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2489	2	2489	2	0.00
18/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4394	4	4394	4	0.00
18/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5224	5	5224	5	0.00
18/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2676	3	2676	3	0.00
18/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3252	3	3252	3	0.00
18/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2866	3	2866	3	0.00
18/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	48	0	48	0	0.00
18/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	29	0	29	0	30,250.00
18/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	62	0	62	0	0.00
18/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	1	0	1	0	0.00
18/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	6	0	6	0	0.00
18/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	78	0	78	0	0.00
18/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	320	0	320	0	3,254.00
18/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1602	2	1602	2	0.00
18/12/2012	R203 On 02-May-13			Bond Future	5.90	109.9552	5.9048	109.9552	22.00
18/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1145	1	1145	1	0.00
18/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1166	1	1166	1	0.00
18/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1125	1	1125	1	0.00
18/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1184	1	1184	1	0.00
18/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1145	1	1145	1	0.00
18/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1164	1	1164	1	0.00
18/12/2012	R203 On 07-November-13			Bond Future	6.00	108.8197	5.9968	108.8197	0.00
18/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1807	2	1807	2	0.00
18/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1789	2	1789	2	0.00
18/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1825	2	1825	2	0.00
18/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1779	2	1779	2	0.00
18/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1813	2	1813	2	0.00
18/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1796	2	1796	2	0.00
18/12/2012	R204 On 07-February-13			Bond Future	6.10	110.2336	6.1042	110.2336	16,672.00
18/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5890	6	5890	6	0.00
18/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6649	7	6649	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
18/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8989	9	8989	9	0.00
18/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9219	9	9219	9	0.00
18/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9449	9	9449	9	0.00
18/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	3	0	3	0	0.00
18/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	7	0	7	0	0.00
18/12/2012	R204 On 02-May-13			Bond Future	6.15	111.5576	6.1477	111.5576	24.00
18/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2019	2	2019	2	0.00
18/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1991	2	1991	2	0.00
18/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2048	2	2048	2	0.00
18/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1249	1	1249	1	0.00
18/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1290	1	1290	1	0.00
18/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1269	1	1269	1	0.00
18/12/2012	R204 On 07-November-13			Bond Future	6.25	110.5423	6.2513	110.5423	0.00
18/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2628	3	2628	3	0.00
18/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2652	3	2652	3	0.00
18/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2604	3	2604	3	0.00
18/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4566	4	4566	4	0.00
18/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1252	1	1252	1	180.00
18/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2430	3	2430	3	0.00
18/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2387	2	2387	2	0.00
18/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2408	2	2408	2	0.00
18/12/2012	R206 On 07-February-13			Bond Future	5.03	102.7456	5.0330	102.7456	1,120.00
18/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	18	0	18	0	0.00
18/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	82	0	82	0	0.00
18/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	827	1	827	1	0.00
18/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	871	1	871	1	0.00
18/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	916	1	916	1	0.00
18/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	112	0	112	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
18/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	266	0	266	0	0.00
18/12/2012	R206 On 02-May-13			Bond Future	4.97	103.9795	4.9694	103.9795	23.00
18/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
18/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
18/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
18/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1074	1	1074	1	0.00
18/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1088	1	1088	1	0.00
18/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1081	1	1081	1	0.00
18/12/2012	R206 On 07-November-13			Bond Future	3.87	103.0241	3.8676	103.0241	0.00
18/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	105	0	105	0	0.00
18/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	106	0	106	0	0.00
18/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	104	0	104	0	0.00
18/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	28	0	28	0	0.00
18/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	27	0	27	0	0.00
18/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	27	0	27	0	0.00
18/12/2012	R207 On 07-February-13			Bond Future	6.37	105.2531	6.3728	105.2531	11,310.00
18/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	7027	7	7027	7	0.00
18/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	7752	8	7752	8	0.00
18/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	9794	10	9794	10	0.00
18/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10297	10	10297	10	0.00
18/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	10046	10	10046	10	0.00
18/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	2	0	2	0	0.00
18/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	6	0	6	0	0.00
18/12/2012	R207 On 02-May-13			Bond Future	6.42	106.5171	6.4232	106.5171	0.00
18/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1957	2	1957	2	0.00
18/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	1986	2	1986	2	0.00
18/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1929	2	1929	2	0.00
18/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1837	2	1837	2	0.00
18/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1783	2	1783	2	0.00
18/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1810	2	1810	2	0.00
18/12/2012	R207 On 07-November-13			Bond Future	6.54	105.7587	6.5393	105.7587	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
18/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3418	3	3418	3	0.00
18/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3389	3	3389	3	0.00
18/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3446	3	3446	3	0.00
18/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2576	3	2576	3	0.00
18/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2621	3	2621	3	0.00
18/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2598	3	2598	3	0.00
18/12/2012	R208 On 07-February-13			Bond Future	6.46	104.1283	6.4619	104.1283	19,166.00
18/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	306	0	306	0	12,250.00
18/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	7931	8	7931	8	0.00
18/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	8327	8	8327	8	0.00
18/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	13690	14	13690	14	0.00
18/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	8891	9	8891	9	0.00
18/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9172	9	9172	9	0.00
18/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	9451	9	9451	9	0.00
18/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	2	0	2	0	0.00
18/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	2	0	2	0	0.00
18/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	3	0	3	0	0.00
18/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	6	0	6	0	0.00
18/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	8	0	8	0	0.00
18/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	3276	3	3276	3	0.00
18/12/2012	R208 On 02-May-13			Bond Future	6.51	101.9860	6.5073	101.9860	47.00
18/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2670	3	2670	3	0.00
18/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2635	3	2635	3	0.00
18/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2601	3	2601	3	0.00
18/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1788	2	1788	2	0.00
18/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1761	2	1761	2	0.00
18/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1735	2	1735	2	0.00
18/12/2012	R208 On 07-November-13			Bond Future	6.61	101.3951	6.6149	101.3951	0.00
18/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4043	4	4043	4	0.00
18/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6537	6	6537	6	0.00
18/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4011	4	4011	4	0.00
18/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	3979	4	3979	4	0.00
18/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	2970	3	2970	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	2945	3	2945	3	0.00
18/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1563	2	1563	2	230.00
18/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	2920	3	2920	3	0.00
18/12/2012	R209 On 07-February-13			Bond Future	8.13	82.5935	8.1273	82.5935	11,354.00
18/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	4713	5	4713	5	0.00
18/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6067	6	6067	6	0.00
18/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	6908	7	6908	7	0.00
18/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	7972	8	7972	8	0.00
18/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	7262	7	7262	7	0.00
18/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	7617	7	7617	7	0.00
18/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	7688	7	7688	7	0.00
18/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	106	0	106	0	0.00
18/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	110	0	110	0	0.00
18/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	133	0	133	0	0.00
18/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	90	0	90	0	0.00
18/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	160	0	160	0	0.00
18/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	247	0	247	0	14,000.00
18/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	481	1	481	1	11,000.00
18/12/2012	R209 On 02-May-13			Bond Future	8.19	80.4440	8.1880	80.4440	33.00
18/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2778	3	2778	3	0.00
18/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2741	3	2741	3	0.00
18/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2704	3	2704	3	0.00
18/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	4448	5	4448	5	0.00
18/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4396	5	4396	5	0.00
18/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	4344	5	4344	5	0.00
18/12/2012	R209 On 07-November-13			Bond Future	8.33	79.5120	8.3276	79.5120	0.00
18/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8395	8	8395	8	0.00
18/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	11661	11	11661	11	0.00
18/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8349	8	8349	8	0.00
18/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8303	8	8303	8	0.00
18/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4551	5	4551	5	0.00
18/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4519	5	4519	5	0.00
18/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2665	3	2665	3	180.00
18/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4487	5	4487	5	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
18/12/2012	R210 On 07-February-13			Bond Future	165.46	165.4281	165.4572	165.4281	1,212.00
18/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	8467	8	8467	8	0.00
18/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	8457	8	8457	8	0.00
18/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	8447	8	8447	8	0.00
18/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R210 On 02-May-13			Bond Future	165.68	165.6451	165.6766	165.6451	7.00
18/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	4537	5	4537	5	0.00
18/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	4517	4	4517	4	0.00
18/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	4527	4	4527	4	0.00
18/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R211 On 07-February-13			Bond Future	125.98	125.9624	125.9794	125.9624	522.00
18/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2989	3	2989	3	0.00
18/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2979	3	2979	3	0.00
18/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2969	3	2969	3	0.00
18/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R211 On 02-May-13			Bond Future	127.56	127.5417	127.5606	127.5417	7.00
18/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1871	2	1871	2	0.00
18/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1851	2	1851	2	0.00
18/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1861	2	1861	2	0.00
18/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R212 On 07-February-13			Bond Future	132.68	132.6550	132.6764	132.6550	3,064.00
18/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3686	4	3686	4	0.00
18/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3676	4	3676	4	0.00
18/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3666	4	3666	4	0.00
18/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
18/12/2012	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
18/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R212 On 02-May-13			Bond Future	134.34	134.3183	134.3416	134.3183	11.00
18/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3252	3	3252	3	0.00
18/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3232	3	3232	3	0.00
18/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3242	3	3242	3	0.00
18/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
18/12/2012	R213 On 07-February-13			Bond Future	7.83	94.9280	7.8330	94.9280	9,399.00
18/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	9034	9	9034	9	0.00
18/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	9404	9	9404	9	0.00
18/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	10144	10	10144	10	0.00
18/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	9774	10	9774	10	0.00
18/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	66	0	66	0	0.00
18/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	54	0	54	0	0.00
18/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	80	0	80	0	0.00
18/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	97	0	97	0	0.00
18/12/2012	R213 On 02-May-13			Bond Future	7.89	92.5339	7.8922	92.5339	5.00
18/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3538	3	3538	3	0.00
18/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3454	3	3454	3	0.00
18/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3496	3	3496	3	0.00
18/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	3873	4	3873	4	0.00
18/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	3920	4	3920	4	0.00
18/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	3826	4	3826	4	0.00
18/12/2012	R213 On 07-November-13			Bond Future	8.03	91.5419	8.0323	91.5419	0.00
18/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	8735	9	8735	9	0.00
18/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	8686	9	8686	9	0.00
18/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	8637	8	8637	8	0.00
18/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	4007	4	4007	4	0.00
18/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	3976	4	3976	4	0.00
18/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	3946	4	3946	4	0.00
18/12/2012	R214 On 07-February-13			Bond Future	8.17	84.4189	8.1671	84.4189	1,714.00
18/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4508	4	4508	4	0.00
18/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	4573	4	4573	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
18/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	4639	4	4639	4	0.00
18/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	687	1	687	1	0.00
18/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	706	1	706	1	0.00
18/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	727	1	727	1	0.00