



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
19/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	2025 On 07-February-13			Bond Future	114.15	114.0905	114.1472	114.0905	0.00
19/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3157	3	3157	3	0.00
19/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3147	3	3147	3	0.00
19/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3137	3	3137	3	0.00
19/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	2038 On 07-February-13			Bond Future	113.94	113.4356	113.9431	113.4356	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
19/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	7953	7	7953	7	0.00
19/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	7933	7	7933	7	0.00
19/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	7943	7	7943	7	0.00
19/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	2050 On 07-February-13			Bond Future	119.15	118.4779	119.1527	118.4779	122.00
19/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	6163	5	6163	5	0.00
19/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	6153	5	6153	5	0.00
19/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	6143	5	6143	5	0.00
19/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	AL7T On 07-February-13			Index Future	488.83	487.3740	488.8320	487.3740	12.00
19/12/2012	AL7T On 02-May-13			Index Future	494.97	493.4900	494.9690	493.4900	0.00
19/12/2012	ALBI On 07-February-13			Index Future	436.39	434.9210	436.3870	434.9210	1,076.00
19/12/2012	ALBI On 02-May-13			Index Future	441.87	440.3790	441.8650	440.3790	0.00
19/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	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
19/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2012	EL28 On 07-February-13			Bond Future	113.79	113.4378	113.7924	113.4378	0.00
19/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	802	0	802	0	0.00
19/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	782	0	782	0	0.00
19/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	792	0	792	0	0.00
19/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	ES33 On 07-February-13			Bond Future	8.68	91.3345	8.6775	91.3345	303.00
19/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
19/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
19/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
19/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1031	2	1031	2	0.00
19/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1120	2	1120	2	0.00
19/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1208	2	1208	2	0.00
19/12/2012	GOVI On 07-February-13			GOVI	436.54	435.0840	436.5360	435.0840	335.00
19/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	35460	2	35460	2	0.00
19/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	35360	2	35360	2	0.00
19/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	35260	2	35260	2	0.00
19/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
19/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
19/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
19/12/2012	GOVI On 02-May-13			GOVI	442.02	440.5440	442.0160	440.5440	0.00
19/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	90260	8	90260	8	0.00
19/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	90060	8	90060	8	0.00

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19/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	90160	8	90160	8	0.00
19/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
19/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
19/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
19/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2012	IGOV On 07-February-13			Index Future	200.28	200.2030	200.2790	200.2030	610.00
19/12/2012	IGOV On 02-May-13			Index Future	202.79	202.7160	202.7930	202.7160	0.00
19/12/2012	ILBI On 07-February-13			Index Future	534.69	534.4220	534.6880	534.4220	183.00
19/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
19/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.13	94.8750	5.1250	94.8750	0.00
19/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.34	95.2200	4.3400	95.2200	0.00
19/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.00	94.9900	5.0000	94.9900	0.00
19/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.98	95.0100	4.9800	95.0100	1,000.00
19/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.93	95.0600	4.9300	95.0600	0.00
19/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.91	95.0800	4.9100	95.0800	0.00
19/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.89	95.1000	4.8900	95.1000	500.00
19/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.90	95.0900	4.9000	95.0900	2,200.00
19/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.95	95.0400	4.9500	95.0400	2,000.00
19/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	1,000.00
19/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.17	94.8200	5.1700	94.8200	800.00
19/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.30	94.6800	5.3000	94.6800	0.00
19/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
19/12/2012	R023 On 07-February-13			Bond Future	6.82	109.8134	6.8151	109.8134	1,630.00
19/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	1668	1	1668	1	0.00
19/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	1815	1	1815	1	0.00
19/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	1742	1	1742	1	0.00
19/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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19/12/2012	R023 On 02-May-13			Bond Future	6.87	107.2209	6.8652	107.2209	2.00
19/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	1273	1	1273	1	0.00
19/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	1345	1	1345	1	0.00
19/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	1417	1	1417	1	0.00
19/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R023 On 01-August-13			Bond Future	6.92	108.6530	6.9174	108.6530	0.00
19/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	2628	2	2628	2	0.00
19/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	2767	2	2767	2	0.00
19/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2697	2	2697	2	0.00
19/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R157 On 07-February-13			Bond Future	5.34	124.8893	5.3400	124.8893	7,617.00
19/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2482	2	2482	2	0.00
19/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	3052	3	3052	3	0.00
19/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3568	3	3568	3	0.00
19/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3697	4	3697	4	0.00
19/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3825	4	3825	4	0.00
19/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	1	0	1	0	0.00
19/12/2012	R157 On 02-May-13			Bond Future	5.35	119.5895	5.3474	119.5895	13,141.00
19/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	584	1	584	1	0.00
19/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	572	1	572	1	0.00
19/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	597	1	597	1	0.00
19/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	566	1	566	1	0.00
19/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	590	1	590	1	0.00
19/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	578	1	578	1	0.00
19/12/2012	R157 On 07-November-13			Bond Future	5.36	116.0701	5.3550	116.0701	0.00
19/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	1063	1	1063	1	0.00

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19/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	1074	1	1074	1	0.00
19/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	1051	1	1051	1	0.00
19/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	608	1	608	1	0.00
19/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	593	1	593	1	0.00
19/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	600	1	600	1	0.00
19/12/2012	R186 On 07-February-13			Bond Future	7.27	128.7444	7.2728	128.7444	49,121.00
19/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1214	1	1214	1	10,300.00
19/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2248	2	2248	2	670.00
19/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3697	3	3697	3	575.00
19/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	12269	12	12269	12	0.00
19/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	11395	11	11395	11	0.00
19/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	11570	11	11570	11	0.00
19/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	11832	11	11832	11	0.00
19/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5485	5	5485	5	1,000.00
19/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	7506	7	7506	7	0.00
19/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	10259	10	10259	10	0.00
19/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	108	0	108	0	2,000.00
19/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	332	0	332	0	150.00
19/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	712	1	712	1	0.00
19/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	52	0	52	0	0.00
19/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	59	0	59	0	0.00
19/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	64	0	64	0	0.00
19/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	42	0	42	0	0.00
19/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1393	2	1393	2	0.00
19/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	2482	3	2482	3	0.00
19/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	4059	5	4059	5	0.00
19/12/2012	R186 On 02-May-13			Bond Future	7.33	130.2925	7.3315	130.2925	12.00
19/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4366	4	4366	4	0.00
19/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4314	4	4314	4	0.00
19/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	4262	4	4262	4	0.00
19/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	3674	4	3674	4	0.00
19/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	3626	4	3626	4	0.00
19/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	3578	4	3578	4	0.00
19/12/2012	R186 On 07-November-13			Bond Future	7.47	128.5149	7.4676	128.5149	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
19/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	10203	10	10203	10	0.00
19/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13817	13	13817	13	0.00
19/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	10144	10	10144	10	0.00
19/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	10085	10	10085	10	0.00
19/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	3814	4	3814	4	0.00
19/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	3784	4	3784	4	0.00
19/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2232	2	2232	2	130.00
19/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	3753	4	3753	4	0.00
19/12/2012	R189 On 07-February-13			Bond Future	217.75	217.6832	217.7548	217.6832	154.00
19/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4765	5	4765	5	0.00
19/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4755	5	4755	5	0.00
19/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4745	5	4745	5	0.00
19/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R197 On 07-February-13			Bond Future	287.81	287.6751	287.8136	287.6751	2,633.00
19/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	8824	9	8824	9	0.00
19/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	8804	9	8804	9	0.00
19/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	8814	9	8814	9	0.00
19/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R197 On 02-May-13			Bond Future	291.43	291.2857	291.4271	291.2857	40.00
19/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	9037	9	9037	9	0.00
19/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	9027	9	9027	9	0.00
19/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	9017	9	9017	9	0.00
19/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R201 On 07-February-13			Bond Future	4.99	107.7510	4.9882	107.7510	1,540.00
19/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	212	0	212	0	0.00
19/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1116	1	1116	1	0.00
19/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2185	2	2185	2	0.00
19/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2362	2	2362	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
19/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2273	2	2273	2	0.00
19/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	6	0	6	0	0.00
19/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	227	0	227	0	0.00
19/12/2012	R201 On 02-May-13			Bond Future	4.95	109.0467	4.9480	109.0467	4.00
19/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	9	0	9	0	0.00
19/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	9	0	9	0	0.00
19/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	8	0	8	0	0.00
19/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1478	2	1478	2	0.00
19/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1447	2	1447	2	0.00
19/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1462	2	1462	2	0.00
19/12/2012	R201 On 07-November-13			Bond Future	4.77	107.5783	4.7654	107.5783	0.00
19/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	437	0	437	0	0.00
19/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	431	0	431	0	0.00
19/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	443	0	443	0	0.00
19/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	394	0	394	0	0.00
19/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	404	0	404	0	0.00
19/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	399	0	399	0	0.00
19/12/2012	R202 On 07-February-13			Bond Future	216.98	216.8620	216.9802	216.8620	51,506.00
19/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	11990	12	11990	12	0.00
19/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	11980	12	11980	12	0.00
19/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	11970	12	11970	12	0.00
19/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R202 On 02-May-13			Bond Future	219.70	219.5839	219.7041	219.5839	1.00
19/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	8664	9	8664	9	0.00
19/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	8644	9	8644	9	0.00
19/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	8654	9	8654	9	0.00
19/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
19/12/2012	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
19/12/2012	R203 On 07-February-13			Bond Future	5.80	112.8681	5.8041	112.8681	19,298.00
19/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	271	0	271	0	10,000.00
19/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1518	1	1518	1	12,600.00
19/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2730	2	2730	2	0.00
19/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4659	4	4659	4	0.00
19/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5490	5	5490	5	0.00
19/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2922	3	2922	3	0.00
19/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3508	3	3508	3	0.00
19/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	3116	3	3116	3	0.00
19/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	31	0	31	0	0.00
19/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	18	0	18	0	30,250.00
19/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	41	0	41	0	0.00
19/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	1	0	1	0	0.00
19/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	3	0	3	0	0.00
19/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	52	0	52	0	0.00
19/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	240	0	240	0	3,254.00
19/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1389	2	1389	2	0.00
19/12/2012	R203 On 02-May-13			Bond Future	5.84	110.0689	5.8371	110.0689	22.00
19/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1277	1	1277	1	0.00
19/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1299	1	1299	1	0.00
19/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1255	1	1255	1	0.00
19/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1044	1	1044	1	0.00
19/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1007	1	1007	1	0.00
19/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1025	1	1025	1	0.00
19/12/2012	R203 On 07-November-13			Bond Future	5.92	108.9353	5.9183	108.9353	0.00
19/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1933	2	1933	2	0.00
19/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1914	2	1914	2	0.00
19/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1952	2	1952	2	0.00
19/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1627	2	1627	2	0.00
19/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1660	2	1660	2	0.00
19/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1643	2	1643	2	0.00
19/12/2012	R204 On 07-February-13			Bond Future	6.05	110.3681	6.0462	110.3681	16,672.00
19/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	6186	6	6186	6	0.00
19/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6946	7	6946	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
19/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	9287	9	9287	9	0.00
19/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9518	9	9518	9	0.00
19/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9747	9	9747	9	0.00
19/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	2	0	2	0	0.00
19/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	5	0	5	0	0.00
19/12/2012	R204 On 02-May-13			Bond Future	6.09	111.6953	6.0865	111.6953	24.00
19/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2188	2	2188	2	0.00
19/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	2158	2	2158	2	0.00
19/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2218	2	2218	2	0.00
19/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1117	1	1117	1	0.00
19/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1155	1	1155	1	0.00
19/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1136	1	1136	1	0.00
19/12/2012	R204 On 07-November-13			Bond Future	6.18	110.6825	6.1825	110.6825	0.00
19/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2782	3	2782	3	0.00
19/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2807	3	2807	3	0.00
19/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2757	3	2757	3	0.00
19/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4778	5	4778	5	0.00
19/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1153	1	1153	1	180.00
19/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2272	2	2272	2	0.00
19/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2231	2	2231	2	0.00
19/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2252	2	2252	2	0.00
19/12/2012	R206 On 07-February-13			Bond Future	4.98	102.7713	4.9777	102.7713	1,120.00
19/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	25	0	25	0	0.00
19/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	105	0	105	0	0.00
19/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	877	1	877	1	0.00
19/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	922	1	922	1	0.00
19/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	966	1	966	1	0.00
19/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	84	0	84	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
19/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	223	0	223	0	0.00
19/12/2012	R206 On 02-May-13			Bond Future	4.89	104.0070	4.8938	104.0070	23.00
19/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
19/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
19/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
19/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1023	1	1023	1	0.00
19/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1037	1	1037	1	0.00
19/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1030	1	1030	1	0.00
19/12/2012	R206 On 07-November-13			Bond Future	3.57	103.0511	3.5716	103.0511	0.00
19/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	143	0	143	0	0.00
19/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	145	0	145	0	0.00
19/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	142	0	142	0	0.00
19/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	13	0	13	0	0.00
19/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	12	0	12	0	0.00
19/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	13	0	13	0	0.00
19/12/2012	R207 On 07-February-13			Bond Future	6.31	105.4021	6.3149	105.4021	11,310.00
19/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	7356	7	7356	7	0.00
19/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	8082	8	8082	8	0.00
19/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	10125	10	10125	10	0.00
19/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10627	10	10627	10	0.00
19/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	10376	10	10376	10	0.00
19/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	1	0	1	0	0.00
19/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	4	0	4	0	0.00
19/12/2012	R207 On 02-May-13			Bond Future	6.36	106.6694	6.3626	106.6694	0.00
19/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	2125	2	2125	2	0.00
19/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	2155	2	2155	2	0.00
19/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	2095	2	2095	2	0.00
19/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1667	2	1667	2	0.00
19/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1617	2	1617	2	0.00
19/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1642	2	1642	2	0.00
19/12/2012	R207 On 07-November-13			Bond Future	6.47	105.9140	6.4722	105.9140	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
19/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3601	3	3601	3	0.00
19/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3571	3	3571	3	0.00
19/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3630	3	3630	3	0.00
19/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2415	3	2415	3	0.00
19/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2458	3	2458	3	0.00
19/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2437	3	2437	3	0.00
19/12/2012	R208 On 07-February-13			Bond Future	6.40	104.2932	6.4041	104.2932	19,911.00
19/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	365	0	365	0	12,250.00
19/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	8294	8	8294	8	0.00
19/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	8691	8	8691	8	0.00
19/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	14056	14	14056	14	0.00
19/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	9255	9	9255	9	0.00
19/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9536	9	9536	9	0.00
19/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	9816	9	9816	9	0.00
19/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	1	0	1	0	0.00
19/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	1	0	1	0	0.00
19/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	2	0	2	0	0.00
19/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	3	0	3	0	0.00
19/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	5	0	5	0	0.00
19/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	2970	3	2970	3	0.00
19/12/2012	R208 On 02-May-13			Bond Future	6.45	102.1543	6.4472	102.1543	47.00
19/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2877	3	2877	3	0.00
19/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2841	3	2841	3	0.00
19/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2805	3	2805	3	0.00
19/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1620	2	1620	2	0.00
19/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1596	2	1596	2	0.00
19/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1571	2	1571	2	0.00
19/12/2012	R208 On 07-November-13			Bond Future	6.55	101.5669	6.5492	101.5669	0.00
19/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4291	4	4291	4	0.00
19/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6844	7	6844	7	0.00
19/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4258	4	4258	4	0.00
19/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	4226	4	4226	4	0.00
19/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	2835	3	2835	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
19/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	2811	3	2811	3	0.00
19/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1489	2	1489	2	230.00
19/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	2787	3	2787	3	0.00
19/12/2012	R209 On 07-February-13			Bond Future	8.06	82.8666	8.0643	82.8666	11,354.00
19/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	5167	5	5167	5	0.00
19/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6563	6	6563	6	0.00
19/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	7422	7	7422	7	0.00
19/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	8503	8	8503	8	0.00
19/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	7782	7	7782	7	0.00
19/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	8143	8	8143	8	0.00
19/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	8215	8	8215	8	0.00
19/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	77	0	77	0	0.00
19/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	80	0	80	0	0.00
19/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	97	0	97	0	0.00
19/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	65	0	65	0	0.00
19/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	119	0	119	0	0.00
19/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	187	0	187	0	14,000.00
19/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	378	0	378	0	11,000.00
19/12/2012	R209 On 02-May-13			Bond Future	8.12	80.7214	8.1233	80.7214	33.00
19/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	3026	3	3026	3	0.00
19/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2986	3	2986	3	0.00
19/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2947	3	2947	3	0.00
19/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	4129	4	4129	4	0.00
19/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4078	4	4078	4	0.00
19/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	4028	4	4028	4	0.00
19/12/2012	R209 On 07-November-13			Bond Future	8.26	79.7961	8.2593	79.7961	0.00
19/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8758	8	8758	8	0.00
19/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	12090	12	12090	12	0.00
19/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8711	8	8711	8	0.00
19/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8664	8	8664	8	0.00
19/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4333	5	4333	5	0.00
19/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4301	5	4301	5	0.00
19/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2515	3	2515	3	180.00
19/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4270	4	4270	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
19/12/2012	R210 On 07-February-13			Bond Future	165.54	165.4572	165.5439	165.4572	1,212.00
19/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	8554	8	8554	8	0.00
19/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	8544	8	8544	8	0.00
19/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	8534	8	8534	8	0.00
19/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R210 On 02-May-13			Bond Future	165.77	165.6766	165.7651	165.6766	7.00
19/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	4625	5	4625	5	0.00
19/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	4605	5	4605	5	0.00
19/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	4615	5	4615	5	0.00
19/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R211 On 07-February-13			Bond Future	126.03	125.9794	126.0306	125.9794	522.00
19/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	3041	3	3041	3	0.00
19/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	3031	3	3031	3	0.00
19/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	3021	3	3021	3	0.00
19/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R211 On 02-May-13			Bond Future	127.61	127.5606	127.6129	127.5606	7.00
19/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1923	2	1923	2	0.00
19/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1903	2	1903	2	0.00
19/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1913	2	1913	2	0.00
19/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R212 On 07-February-13			Bond Future	133.12	132.6764	133.1218	132.6764	3,064.00
19/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	4132	4	4132	4	0.00
19/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	4122	4	4122	4	0.00
19/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	4112	4	4112	4	0.00
19/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
19/12/2012	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
19/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R212 On 02-May-13			Bond Future	134.79	134.3416	134.7931	134.3416	11.00
19/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3703	3	3703	3	0.00
19/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3683	3	3683	3	0.00
19/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3693	3	3693	3	0.00
19/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
19/12/2012	R213 On 07-February-13			Bond Future	7.76	95.2091	7.7648	95.2091	10,414.00
19/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	9624	9	9624	9	0.00
19/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	9998	9	9998	9	0.00
19/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	10745	10	10745	10	0.00
19/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	10372	10	10372	10	0.00
19/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	46	0	46	0	0.00
19/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	37	0	37	0	0.00
19/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	56	0	56	0	0.00
19/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	69	0	69	0	0.00
19/12/2012	R213 On 02-May-13			Bond Future	7.82	92.8197	7.8222	92.8197	5.00
19/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3844	4	3844	4	0.00
19/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3754	3	3754	3	0.00
19/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3799	3	3799	3	0.00
19/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	3550	4	3550	4	0.00
19/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	3595	4	3595	4	0.00
19/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	3505	4	3505	4	0.00
19/12/2012	R213 On 07-November-13			Bond Future	7.96	91.8345	7.9580	91.8345	0.00
19/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	9141	9	9141	9	0.00
19/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	9090	9	9090	9	0.00
19/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	9039	9	9039	9	0.00
19/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	3766	4	3766	4	0.00
19/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	3737	4	3737	4	0.00
19/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	3708	4	3708	4	0.00
19/12/2012	R214 On 07-February-13			Bond Future	8.10	84.7080	8.1041	84.7080	1,714.00
19/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4959	5	4959	5	0.00
19/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	5027	5	5027	5	0.00

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19/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	5096	5	5096	5	0.00
19/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	554	1	554	1	0.00
19/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	571	1	571	1	0.00
19/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	588	1	588	1	0.00