



# 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
20/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	2025 On 07-February-13			Bond Future	114.20	114.1472	114.2039	114.1472	0.00
20/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3214	3	3214	3	0.00
20/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3204	3	3204	3	0.00
20/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3194	3	3194	3	0.00
20/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	2038 On 07-February-13			Bond Future	114.01	113.9431	114.0063	113.9431	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	8016	8	8016	8	0.00
20/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	7996	8	7996	8	0.00
20/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	8006	8	8006	8	0.00
20/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	2050 On 07-February-13			Bond Future	119.22	119.1527	119.2199	119.1527	122.00
20/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	6230	6	6230	6	0.00
20/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	6220	6	6220	6	0.00
20/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	6210	6	6210	6	0.00
20/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	AL7T On 07-February-13			Index Future	490.44	488.8320	490.4400	488.8320	12.00
20/12/2012	AL7T On 02-May-13			Index Future	496.60	494.9690	496.5980	494.9690	0.00
20/12/2012	ALBI On 07-February-13			Index Future	437.81	436.3870	437.8060	436.3870	1,082.00
20/12/2012	ALBI On 02-May-13			Index Future	443.30	441.8650	443.3030	441.8650	0.00
20/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	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
20/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/12/2012	EL28 On 07-February-13			Bond Future	113.86	113.7924	113.8570	113.7924	0.00
20/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	867	1	867	1	0.00
20/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	847	1	847	1	0.00
20/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	857	1	857	1	0.00
20/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	ES33 On 07-February-13			Bond Future	8.62	91.8877	8.6239	91.8877	303.00
20/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
20/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
20/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
20/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	563	1	563	1	0.00
20/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	651	1	651	1	0.00
20/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	740	1	740	1	0.00
20/12/2012	GOVI On 07-February-13			GOVI	437.93	436.5360	437.9270	436.5360	335.00
20/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	49370	4	49370	4	0.00
20/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	49270	4	49270	4	0.00
20/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	49170	4	49170	4	0.00
20/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
20/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
20/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
20/12/2012	GOVI On 02-May-13			GOVI	443.43	442.0160	443.4260	442.0160	0.00
20/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	104360	9	104360	9	0.00
20/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	104260	9	104260	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	104160	9	104160	9	0.00
20/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
20/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
20/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
20/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2012	IGOV On 07-February-13			Index Future	200.26	200.2790	200.2560	200.2790	610.00
20/12/2012	IGOV On 02-May-13			Index Future	202.77	202.7930	202.7700	202.7930	0.00
20/12/2012	ILBI On 07-February-13			Index Future	542.84	534.6880	542.8400	534.6880	183.00
20/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
20/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.31	95.6600	4.3100	95.6600	0.00
20/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.99	95.0000	4.9900	95.0000	0.00
20/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.97	95.0200	4.9700	95.0200	1,000.00
20/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.92	95.0700	4.9200	95.0700	0.00
20/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.88	95.0900	4.8800	95.0900	0.00
20/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.87	95.1100	4.8700	95.1100	500.00
20/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.88	95.1000	4.8800	95.1000	2,200.00
20/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.92	95.0500	4.9200	95.0500	2,000.00
20/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.01	94.9500	5.0100	94.9500	1,000.00
20/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.13	94.8300	5.1300	94.8300	800.00
20/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.26	94.7000	5.2600	94.7000	0.00
20/12/2012	JBAF On 17-December-14			Jibar Tradeable Future	5.38	5.3000	5.3800	5.3000	0.00
20/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
20/12/2012	R023 On 07-February-13			Bond Future	6.76	110.2472	6.7573	110.2472	1,630.00
20/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	2103	2	2103	2	0.00
20/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	2250	2	2250	2	0.00
20/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	2177	2	2177	2	0.00
20/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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20/12/2012	R023 On 02-May-13			Bond Future	6.81	107.6607	6.8052	107.6607	2.00
20/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	1714	1	1714	1	0.00
20/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	1786	1	1786	1	0.00
20/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	1858	1	1858	1	0.00
20/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R023 On 01-August-13			Bond Future	6.86	109.0976	6.8553	109.0976	0.00
20/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	3074	3	3074	3	0.00
20/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	3212	3	3212	3	0.00
20/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	3143	3	3143	3	0.00
20/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R157 On 07-February-13			Bond Future	5.29	125.0471	5.2866	125.0471	7,617.00
20/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2625	2	2625	2	0.00
20/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	3195	3	3195	3	0.00
20/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3711	4	3711	4	0.00
20/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3839	4	3839	4	0.00
20/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3968	4	3968	4	0.00
20/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	1	0	1	0	0.00
20/12/2012	R157 On 02-May-13			Bond Future	5.29	119.7501	5.2877	119.7501	13,141.00
20/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	658	1	658	1	0.00
20/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	645	1	645	1	0.00
20/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	672	1	672	1	0.00
20/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	496	1	496	1	0.00
20/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	518	1	518	1	0.00
20/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	507	1	507	1	0.00
20/12/2012	R157 On 07-November-13			Bond Future	5.28	116.2353	5.2761	116.2353	0.00
20/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	1152	1	1152	1	0.00

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20/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	1164	1	1164	1	0.00
20/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	1140	1	1140	1	0.00
20/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	547	1	547	1	0.00
20/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	534	1	534	1	0.00
20/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	540	1	540	1	0.00
20/12/2012	R186 On 07-February-13			Bond Future	7.22	129.3904	7.2200	129.3904	53,454.00
20/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1377	1	1377	1	10,300.00
20/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2503	2	2503	2	670.00
20/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	4043	4	4043	4	575.00
20/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	12802	12	12802	12	0.00
20/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	11923	11	11923	11	0.00
20/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	12099	12	12099	12	0.00
20/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	12363	12	12363	12	0.00
20/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5909	5	5909	5	1,000.00
20/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	7984	8	7984	8	0.00
20/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	10778	10	10778	10	0.00
20/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	82	0	82	0	2,000.00
20/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	267	0	267	0	150.00
20/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	592	1	592	1	0.00
20/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	38	0	38	0	0.00
20/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	44	0	44	0	0.00
20/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	48	0	48	0	0.00
20/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	30	0	30	0	0.00
20/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1195	1	1195	1	0.00
20/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	2193	2	2193	2	0.00
20/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	3678	4	3678	4	0.00
20/12/2012	R186 On 02-May-13			Bond Future	7.28	130.9473	7.2769	130.9473	12.00
20/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4659	4	4659	4	0.00
20/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4605	4	4605	4	0.00
20/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	4550	4	4550	4	0.00
20/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	3411	4	3411	4	0.00
20/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	3365	4	3365	4	0.00
20/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	3319	4	3319	4	0.00
20/12/2012	R186 On 07-November-13			Bond Future	7.41	129.1878	7.4092	129.1878	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	10582	10	10582	10	0.00
20/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	14257	14	14257	14	0.00
20/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	10522	10	10522	10	0.00
20/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	10461	10	10461	10	0.00
20/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	3624	4	3624	4	0.00
20/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	3594	4	3594	4	0.00
20/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2105	2	2105	2	130.00
20/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	3565	4	3565	4	0.00
20/12/2012	R189 On 07-February-13			Bond Future	217.83	217.7548	217.8262	217.7548	154.00
20/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4836	5	4836	5	0.00
20/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4826	5	4826	5	0.00
20/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4816	5	4816	5	0.00
20/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R197 On 07-February-13			Bond Future	287.95	287.8136	287.9522	287.8136	2,633.00
20/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	8962	9	8962	9	0.00
20/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	8942	9	8942	9	0.00
20/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	8952	9	8952	9	0.00
20/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R197 On 02-May-13			Bond Future	291.57	291.4271	291.5684	291.4271	40.00
20/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	9178	9	9178	9	0.00
20/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	9168	9	9168	9	0.00
20/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	9158	9	9158	9	0.00
20/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R201 On 07-February-13			Bond Future	4.94	107.8478	4.9357	107.8478	1,540.00
20/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	260	0	260	0	0.00
20/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1210	1	1210	1	0.00
20/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2281	2	2281	2	0.00
20/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2458	2	2458	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2369	2	2369	2	0.00
20/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	4	0	4	0	0.00
20/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	179	0	179	0	0.00
20/12/2012	R201 On 02-May-13			Bond Future	4.89	109.1455	4.8870	109.1455	4.00
20/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	12	0	12	0	0.00
20/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	12	0	12	0	0.00
20/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	11	0	11	0	0.00
20/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1383	1	1383	1	0.00
20/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1352	1	1352	1	0.00
20/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1368	1	1368	1	0.00
20/12/2012	R201 On 07-November-13			Bond Future	4.67	107.6798	4.6739	107.6798	0.00
20/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	490	0	490	0	0.00
20/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	484	0	484	0	0.00
20/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	497	0	497	0	0.00
20/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	347	0	347	0	0.00
20/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	356	0	356	0	0.00
20/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	352	0	352	0	0.00
20/12/2012	R202 On 07-February-13			Bond Future	217.10	216.9802	217.0981	216.9802	51,506.00
20/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	12108	12	12108	12	0.00
20/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	12098	12	12098	12	0.00
20/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	12088	12	12088	12	0.00
20/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R202 On 02-May-13			Bond Future	219.82	219.7041	219.8248	219.7041	1.00
20/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	8785	9	8785	9	0.00
20/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	8765	9	8765	9	0.00
20/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	8775	9	8775	9	0.00
20/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
20/12/2012	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
20/12/2012	R203 On 07-February-13			Bond Future	5.75	113.1349	5.7512	113.1349	19,298.00
20/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	328	0	328	0	10,000.00
20/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1689	2	1689	2	12,600.00
20/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2938	3	2938	3	0.00
20/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4880	5	4880	5	0.00
20/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5713	5	5713	5	0.00
20/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	3133	3	3133	3	0.00
20/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3725	4	3725	4	0.00
20/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	3329	3	3329	3	0.00
20/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	22	0	22	0	0.00
20/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	12	0	12	0	30,250.00
20/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	29	0	29	0	0.00
20/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	2	0	2	0	0.00
20/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	37	0	37	0	0.00
20/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	188	0	188	0	3,254.00
20/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1224	1	1224	1	0.00
20/12/2012	R203 On 02-May-13			Bond Future	5.78	110.3397	5.7807	110.3397	22.00
20/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1398	1	1398	1	0.00
20/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1421	1	1421	1	0.00
20/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1375	1	1375	1	0.00
20/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	937	1	937	1	0.00
20/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	903	1	903	1	0.00
20/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	920	1	920	1	0.00
20/12/2012	R203 On 07-November-13			Bond Future	5.85	109.2137	5.8529	109.2137	0.00
20/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	2057	2	2057	2	0.00
20/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	2038	2	2038	2	0.00
20/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	2077	2	2077	2	0.00
20/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1519	2	1519	2	0.00
20/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1551	2	1551	2	0.00
20/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1535	2	1535	2	0.00
20/12/2012	R204 On 07-February-13			Bond Future	5.99	110.6662	5.9936	110.6662	16,672.00
20/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	6456	6	6456	6	0.00
20/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	7217	7	7217	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
20/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	9559	9	9559	9	0.00
20/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9789	10	9789	10	0.00
20/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	10019	10	10019	10	0.00
20/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	1	0	1	0	0.00
20/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	3	0	3	0	0.00
20/12/2012	R204 On 02-May-13			Bond Future	6.03	111.9978	6.0310	111.9978	24.00
20/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2354	2	2354	2	0.00
20/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	2323	2	2323	2	0.00
20/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2385	2	2385	2	0.00
20/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1009	1	1009	1	0.00
20/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1044	1	1044	1	0.00
20/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1026	1	1026	1	0.00
20/12/2012	R204 On 07-November-13			Bond Future	6.12	110.9935	6.1200	110.9935	0.00
20/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2935	3	2935	3	0.00
20/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2961	3	2961	3	0.00
20/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2910	3	2910	3	0.00
20/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4982	5	4982	5	0.00
20/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1073	1	1073	1	180.00
20/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2141	2	2141	2	0.00
20/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2102	2	2102	2	0.00
20/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2121	2	2121	2	0.00
20/12/2012	R206 On 07-February-13			Bond Future	4.93	102.8215	4.9290	102.8215	1,120.00
20/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	35	0	35	0	0.00
20/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	129	0	129	0	0.00
20/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	921	1	921	1	0.00
20/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	966	1	966	1	0.00
20/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	1010	1	1010	1	0.00
20/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	64	0	64	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	188	0	188	0	0.00
20/12/2012	R206 On 02-May-13			Bond Future	4.83	104.0586	4.8273	104.0586	23.00
20/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
20/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
20/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
20/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	977	1	977	1	0.00
20/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	991	1	991	1	0.00
20/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	984	1	984	1	0.00
20/12/2012	R206 On 07-November-13			Bond Future	3.31	103.1043	3.3108	103.1043	0.00
20/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	184	0	184	0	0.00
20/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	186	0	186	0	0.00
20/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	182	0	182	0	0.00
20/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	7	0	7	0	0.00
20/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	6	0	6	0	0.00
20/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	6	0	6	0	0.00
20/12/2012	R207 On 07-February-13			Bond Future	6.26	105.7325	6.2571	105.7325	11,309.00
20/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	7685	7	7685	7	0.00
20/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	8412	8	8412	8	0.00
20/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	10455	10	10455	10	0.00
20/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10958	11	10958	11	0.00
20/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	10707	10	10707	10	0.00
20/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	1	0	1	0	0.00
20/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	2	0	2	0	0.00
20/12/2012	R207 On 02-May-13			Bond Future	6.30	107.0046	6.3021	107.0046	0.00
20/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	2307	2	2307	2	0.00
20/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	2338	2	2338	2	0.00
20/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	2276	2	2276	2	0.00
20/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1512	2	1512	2	0.00
20/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1465	2	1465	2	0.00
20/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1489	2	1489	2	0.00
20/12/2012	R207 On 07-November-13			Bond Future	6.41	106.2585	6.4053	106.2585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3798	4	3798	4	0.00
20/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3767	4	3767	4	0.00
20/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3828	4	3828	4	0.00
20/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2268	2	2268	2	0.00
20/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2309	2	2309	2	0.00
20/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2289	2	2289	2	0.00
20/12/2012	R208 On 07-February-13			Bond Future	6.35	104.6590	6.3465	104.6590	19,911.00
20/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	439	0	439	0	12,250.00
20/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	8658	8	8658	8	0.00
20/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	9056	9	9056	9	0.00
20/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	14423	14	14423	14	0.00
20/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	9621	9	9621	9	0.00
20/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9902	10	9902	10	0.00
20/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	10183	10	10183	10	0.00
20/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	1	0	1	0	0.00
20/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	1	0	1	0	0.00
20/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	1	0	1	0	0.00
20/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	2	0	2	0	0.00
20/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	3	0	3	0	0.00
20/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	2677	3	2677	3	0.00
20/12/2012	R208 On 02-May-13			Bond Future	6.39	102.5253	6.3872	102.5253	47.00
20/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	3099	3	3099	3	0.00
20/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	3061	3	3061	3	0.00
20/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	3023	3	3023	3	0.00
20/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1468	2	1468	2	0.00
20/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1445	2	1445	2	0.00
20/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1422	2	1422	2	0.00
20/12/2012	R208 On 07-November-13			Bond Future	6.48	101.9482	6.4838	101.9482	0.00
20/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4513	4	4513	4	0.00
20/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	7125	7	7125	7	0.00
20/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4479	4	4479	4	0.00
20/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	4445	4	4445	4	0.00
20/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	2673	3	2673	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
20/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	2649	3	2649	3	0.00
20/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1388	1	1388	1	230.00
20/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	2626	3	2626	3	0.00
20/12/2012	R209 On 07-February-13			Bond Future	8.01	83.4226	8.0115	83.4226	11,354.00
20/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	5562	5	5562	5	0.00
20/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6991	7	6991	7	0.00
20/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	7864	7	7864	7	0.00
20/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	8956	9	8956	9	0.00
20/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	8228	8	8228	8	0.00
20/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	8593	8	8593	8	0.00
20/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	8665	8	8665	8	0.00
20/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	57	0	57	0	0.00
20/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	59	0	59	0	0.00
20/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	73	0	73	0	0.00
20/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	48	0	48	0	0.00
20/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	90	0	90	0	0.00
20/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	145	0	145	0	14,000.00
20/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	304	0	304	0	11,000.00
20/12/2012	R209 On 02-May-13			Bond Future	8.07	81.2847	8.0692	81.2847	33.00
20/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	3245	3	3245	3	0.00
20/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	3203	3	3203	3	0.00
20/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	3162	3	3162	3	0.00
20/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	3867	4	3867	4	0.00
20/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	3819	4	3819	4	0.00
20/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	3771	4	3771	4	0.00
20/12/2012	R209 On 07-November-13			Bond Future	8.20	80.3750	8.2021	80.3750	0.00
20/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	9070	9	9070	9	0.00
20/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	12459	12	12459	12	0.00
20/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	9022	9	9022	9	0.00
20/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8974	9	8974	9	0.00
20/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4153	4	4153	4	0.00
20/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4123	4	4123	4	0.00
20/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2395	3	2395	3	180.00
20/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4092	4	4092	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2012	R210 On 07-February-13			Bond Future	165.63	165.5439	165.6307	165.5439	1,212.00
20/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	8641	9	8641	9	0.00
20/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	8631	9	8631	9	0.00
20/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	8621	9	8621	9	0.00
20/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R210 On 02-May-13			Bond Future	165.85	165.7651	165.8535	165.7651	7.00
20/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	4713	5	4713	5	0.00
20/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	4693	5	4693	5	0.00
20/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	4703	5	4703	5	0.00
20/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R211 On 07-February-13			Bond Future	126.08	126.0306	126.0817	126.0306	522.00
20/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	3092	3	3092	3	0.00
20/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	3082	3	3082	3	0.00
20/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	3072	3	3072	3	0.00
20/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R211 On 02-May-13			Bond Future	127.67	127.6129	127.6651	127.6129	7.00
20/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1975	2	1975	2	0.00
20/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1955	2	1955	2	0.00
20/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1965	2	1965	2	0.00
20/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R212 On 07-February-13			Bond Future	132.86	133.1218	132.8590	133.1218	5,064.00
20/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3869	4	3869	4	0.00
20/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3859	4	3859	4	0.00
20/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3849	4	3849	4	0.00
20/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
20/12/2012	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
20/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R212 On 02-May-13			Bond Future	134.53	134.7931	134.5275	134.7931	11.00
20/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3437	4	3437	4	0.00
20/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3417	4	3417	4	0.00
20/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3427	4	3427	4	0.00
20/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
20/12/2012	R213 On 07-February-13			Bond Future	7.71	95.8270	7.7120	95.8270	10,414.00
20/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	10090	10	10090	10	0.00
20/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	10467	10	10467	10	0.00
20/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	11218	11	11218	11	0.00
20/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	10843	10	10843	10	0.00
20/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	34	0	34	0	0.00
20/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	27	0	27	0	0.00
20/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	42	0	42	0	0.00
20/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	52	0	52	0	0.00
20/12/2012	R213 On 02-May-13			Bond Future	7.77	93.4458	7.7679	93.4458	5.00
20/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	4097	4	4097	4	0.00
20/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	4004	4	4004	4	0.00
20/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	4050	4	4050	4	0.00
20/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	3311	4	3311	4	0.00
20/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	3354	4	3354	4	0.00
20/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	3269	4	3269	4	0.00
20/12/2012	R213 On 07-November-13			Bond Future	7.90	92.4779	7.9005	92.4779	0.00
20/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	9472	9	9472	9	0.00
20/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	9421	9	9421	9	0.00
20/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	9369	9	9369	9	0.00
20/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	3593	4	3593	4	0.00
20/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	3565	4	3565	4	0.00
20/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	3537	4	3537	4	0.00
20/12/2012	R214 On 07-February-13			Bond Future	8.05	85.2970	8.0513	85.2970	1,714.00
20/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	5354	5	5354	5	0.00
20/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	5424	5	5424	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
20/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	5495	5	5495	5	0.00
20/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	455	1	455	1	0.00
20/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	470	1	470	1	0.00
20/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	485	1	485	1	0.00