



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
21/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	2025 On 07-February-13			Bond Future	114.35	114.2039	114.3467	114.2039	0.00
21/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3357	3	3357	3	0.00
21/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3347	3	3347	3	0.00
21/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3337	3	3337	3	0.00
21/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	2038 On 07-February-13			Bond Future	114.03	114.0063	114.0274	114.0063	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
21/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	8037	8	8037	8	0.00
21/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	8017	8	8017	8	0.00
21/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	8027	8	8027	8	0.00
21/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	2050 On 07-February-13			Bond Future	119.24	119.2199	119.2424	119.2199	122.00
21/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	6252	6	6252	6	0.00
21/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	6242	6	6242	6	0.00
21/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	6232	6	6232	6	0.00
21/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	AL7T On 07-February-13			Index Future	490.42	490.4400	490.4210	490.4400	12.00
21/12/2012	AL7T On 02-May-13			Index Future	496.58	496.5980	496.5810	496.5980	0.00
21/12/2012	ALBI On 07-February-13			Index Future	437.50	437.8060	437.4950	437.8060	1,070.00
21/12/2012	ALBI On 02-May-13			Index Future	442.99	443.3030	442.9900	443.3030	0.00
21/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	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
21/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2012	EL28 On 07-February-13			Bond Future	113.88	113.8570	113.8786	113.8570	0.00
21/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	889	1	889	1	0.00
21/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	869	1	869	1	0.00
21/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	879	1	879	1	0.00
21/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	ES33 On 07-February-13			Bond Future	8.64	92.3560	8.6433	92.3560	303.00
21/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
21/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
21/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
21/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	732	1	732	1	0.00
21/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	821	1	821	1	0.00
21/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	909	1	909	1	0.00
21/12/2012	GOVI On 07-February-13			GOVI	437.61	437.9270	437.6060	437.9270	335.00
21/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	46160	5	46160	5	0.00
21/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	45960	5	45960	5	0.00
21/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	46060	5	46060	5	0.00
21/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
21/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
21/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
21/12/2012	GOVI On 02-May-13			GOVI	443.10	443.4260	443.1020	443.4260	0.00
21/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	101120	10	101120	10	0.00
21/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	100920	10	100920	10	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
21/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	101020	10	101020	10	0.00
21/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
21/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
21/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
21/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2012	IGOV On 07-February-13			Index Future	200.06	200.2560	200.0620	200.2560	610.00
21/12/2012	IGOV On 02-May-13			Index Future	202.58	202.7700	202.5750	202.7700	0.00
21/12/2012	ILBI On 07-February-13			Index Future	542.78	542.8400	542.7770	542.8400	183.00
21/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
21/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	4.28	95.6900	4.2800	95.6900	0.00
21/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
21/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.95	95.0300	4.9500	95.0300	1,000.00
21/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.93	95.0800	4.9300	95.0800	0.00
21/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.89	95.1200	4.8900	95.1200	0.00
21/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.88	95.1300	4.8800	95.1300	500.00
21/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.1200	4.8900	95.1200	2,200.00
21/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0800	4.9400	95.0800	2,000.00
21/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.03	94.9900	5.0300	94.9900	1,000.00
21/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.15	94.8700	5.1500	94.8700	800.00
21/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.28	94.7400	5.2800	94.7400	0.00
21/12/2012	JBAF On 17-December-14			Jibar Tradeable Future	5.41	94.6200	5.4100	94.6200	0.00
21/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
21/12/2012	R023 On 07-February-13			Bond Future	6.76	110.6821	6.7618	110.6821	1,630.00
21/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	2069	2	2069	2	0.00
21/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	2216	2	2216	2	0.00
21/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	2143	2	2143	2	0.00
21/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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21/12/2012	R023 On 02-May-13			Bond Future	6.81	108.1017	6.8098	108.1017	2.00
21/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	1680	2	1680	2	0.00
21/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	1752	2	1752	2	0.00
21/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	1824	2	1824	2	0.00
21/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R023 On 01-August-13			Bond Future	6.86	109.5436	6.8602	109.5436	0.00
21/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	3039	3	3039	3	0.00
21/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	3177	3	3177	3	0.00
21/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	3108	3	3108	3	0.00
21/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R157 On 07-February-13			Bond Future	5.29	125.1898	5.2919	125.1898	7,617.00
21/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2610	3	2610	3	0.00
21/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	3181	3	3181	3	0.00
21/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3697	4	3697	4	0.00
21/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3825	4	3825	4	0.00
21/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3954	4	3954	4	0.00
21/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	1	0	1	0	0.00
21/12/2012	R157 On 02-May-13			Bond Future	5.29	119.8955	5.2933	119.8955	13,141.00
21/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	649	1	649	1	0.00
21/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	636	1	636	1	0.00
21/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	662	1	662	1	0.00
21/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	500	0	500	0	0.00
21/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	522	1	522	1	0.00
21/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	511	1	511	1	0.00
21/12/2012	R157 On 07-November-13			Bond Future	5.28	116.3849	5.2836	116.3849	0.00
21/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	1142	1	1142	1	0.00

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21/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	1154	1	1154	1	0.00
21/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	1130	1	1130	1	0.00
21/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	552	1	552	1	0.00
21/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	538	1	538	1	0.00
21/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	545	1	545	1	0.00
21/12/2012	R186 On 07-February-13			Bond Future	7.24	129.9345	7.2396	129.9345	53,454.00
21/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1284	1	1284	1	10,300.00
21/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2372	3	2372	3	670.00
21/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3882	4	3882	4	575.00
21/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	12599	13	12599	13	0.00
21/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	11721	12	11721	12	0.00
21/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	11897	12	11897	12	0.00
21/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	12160	12	12160	12	0.00
21/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5726	6	5726	6	1,000.00
21/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	7790	8	7790	8	0.00
21/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	10577	11	10577	11	0.00
21/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	85	0	85	0	2,000.00
21/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	275	0	275	0	150.00
21/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	612	1	612	1	0.00
21/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	39	0	39	0	0.00
21/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	44	0	44	0	0.00
21/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	49	0	49	0	0.00
21/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	31	0	31	0	0.00
21/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1237	1	1237	1	0.00
21/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	2266	2	2266	2	0.00
21/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	3788	4	3788	4	0.00
21/12/2012	R186 On 02-May-13			Bond Future	7.30	131.4989	7.2972	131.4989	12.00
21/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4529	5	4529	5	0.00
21/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4475	5	4475	5	0.00
21/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	4421	5	4421	5	0.00
21/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	3487	3	3487	3	0.00
21/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	3440	3	3440	3	0.00
21/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	3394	3	3394	3	0.00
21/12/2012	R186 On 07-November-13			Bond Future	7.43	129.7548	7.4309	129.7548	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
21/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	10428	11	10428	11	0.00
21/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	14082	14	14082	14	0.00
21/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	10368	11	10368	11	0.00
21/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	10308	10	10308	10	0.00
21/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	3681	4	3681	4	0.00
21/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	3651	4	3651	4	0.00
21/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2141	2	2141	2	130.00
21/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	3621	4	3621	4	0.00
21/12/2012	R189 On 07-February-13			Bond Future	217.85	217.8262	217.8500	217.8262	154.00
21/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4860	5	4860	5	0.00
21/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4850	5	4850	5	0.00
21/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4840	5	4840	5	0.00
21/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R197 On 07-February-13			Bond Future	286.73	287.9522	286.7294	287.9522	2,633.00
21/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	7739	9	7739	9	0.00
21/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	7719	9	7719	9	0.00
21/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	7729	9	7729	9	0.00
21/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R197 On 02-May-13			Bond Future	290.33	291.5684	290.3312	291.5684	40.00
21/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	7941	9	7941	9	0.00
21/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	7931	9	7931	9	0.00
21/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	7921	9	7921	9	0.00
21/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R201 On 07-February-13			Bond Future	4.99	107.9438	4.9899	107.9438	1,540.00
21/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	206	0	206	0	0.00
21/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1113	1	1113	1	0.00
21/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2182	2	2182	2	0.00
21/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2359	2	2359	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
21/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2270	2	2270	2	0.00
21/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	5	0	5	0	0.00
21/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	224	0	224	0	0.00
21/12/2012	R201 On 02-May-13			Bond Future	4.95	109.2434	4.9491	109.2434	4.00
21/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	8	0	8	0	0.00
21/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	9	0	9	0	0.00
21/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	8	0	8	0	0.00
21/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1480	1	1480	1	0.00
21/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1448	1	1448	1	0.00
21/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1464	1	1464	1	0.00
21/12/2012	R201 On 07-November-13			Bond Future	4.77	107.7806	4.7671	107.7806	0.00
21/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	435	0	435	0	0.00
21/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	429	0	429	0	0.00
21/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	441	0	441	0	0.00
21/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	394	0	394	0	0.00
21/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	404	0	404	0	0.00
21/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	399	0	399	0	0.00
21/12/2012	R202 On 07-February-13			Bond Future	217.48	217.0981	217.4810	217.0981	51,536.00
21/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	12491	12	12491	12	0.00
21/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	12481	12	12481	12	0.00
21/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	12471	12	12471	12	0.00
21/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R202 On 02-May-13			Bond Future	220.21	219.8248	220.2130	219.8248	1.00
21/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	9173	9	9173	9	0.00
21/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	9153	9	9153	9	0.00
21/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	9163	9	9163	9	0.00
21/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
21/12/2012	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
21/12/2012	R203 On 07-February-13			Bond Future	5.76	113.3578	5.7560	113.3578	19,398.00
21/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	316	0	316	0	10,000.00
21/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1668	2	1668	2	12,600.00
21/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2917	3	2917	3	0.00
21/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4860	5	4860	5	0.00
21/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5693	6	5693	6	0.00
21/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	3112	3	3112	3	0.00
21/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3705	4	3705	4	0.00
21/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	3308	3	3308	3	0.00
21/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	21	0	21	0	0.00
21/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	12	0	12	0	30,250.00
21/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	28	0	28	0	0.00
21/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	2	0	2	0	0.00
21/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	37	0	37	0	0.00
21/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	187	0	187	0	3,254.00
21/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1232	1	1232	1	0.00
21/12/2012	R203 On 02-May-13			Bond Future	5.79	110.5661	5.7857	110.5661	22.00
21/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1383	1	1383	1	0.00
21/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1406	1	1406	1	0.00
21/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1360	1	1360	1	0.00
21/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	942	1	942	1	0.00
21/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	908	1	908	1	0.00
21/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	925	1	925	1	0.00
21/12/2012	R203 On 07-November-13			Bond Future	5.86	109.4465	5.8588	109.4465	0.00
21/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	2043	2	2043	2	0.00
21/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	2023	2	2023	2	0.00
21/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	2063	2	2063	2	0.00
21/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1526	2	1526	2	0.00
21/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1557	2	1557	2	0.00
21/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1541	2	1541	2	0.00
21/12/2012	R204 On 07-February-13			Bond Future	6.00	110.9378	5.9983	110.9378	16,672.00
21/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	6431	6	6431	6	0.00
21/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	7193	7	7193	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
21/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	9534	10	9534	10	0.00
21/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9765	10	9765	10	0.00
21/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9995	10	9995	10	0.00
21/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	1	0	1	0	0.00
21/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	3	0	3	0	0.00
21/12/2012	R204 On 02-May-13			Bond Future	6.04	112.2734	6.0359	112.2734	24.00
21/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2333	2	2333	2	0.00
21/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	2302	2	2302	2	0.00
21/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2364	2	2364	2	0.00
21/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1012	1	1012	1	0.00
21/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1047	1	1047	1	0.00
21/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1029	1	1029	1	0.00
21/12/2012	R204 On 07-November-13			Bond Future	6.13	111.2769	6.1255	111.2769	0.00
21/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2917	3	2917	3	0.00
21/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2943	3	2943	3	0.00
21/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2892	3	2892	3	0.00
21/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4960	5	4960	5	0.00
21/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1076	1	1076	1	180.00
21/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2148	2	2148	2	0.00
21/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2109	2	2109	2	0.00
21/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2128	2	2128	2	0.00
21/12/2012	R206 On 07-February-13			Bond Future	4.98	102.8657	4.9758	102.8657	1,120.00
21/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	25	0	25	0	0.00
21/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	104	0	104	0	0.00
21/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	878	1	878	1	0.00
21/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	923	1	923	1	0.00
21/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	968	1	968	1	0.00
21/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	82	0	82	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
21/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	221	0	221	0	0.00
21/12/2012	R206 On 02-May-13			Bond Future	4.89	104.1040	4.8895	104.1040	23.00
21/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
21/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
21/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
21/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1020	1	1020	1	0.00
21/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1034	1	1034	1	0.00
21/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1027	1	1027	1	0.00
21/12/2012	R206 On 07-November-13			Bond Future	3.55	103.1512	3.5546	103.1512	0.00
21/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	146	0	146	0	0.00
21/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	147	0	147	0	0.00
21/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	144	0	144	0	0.00
21/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	12	0	12	0	0.00
21/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	12	0	12	0	0.00
21/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	12	0	12	0	0.00
21/12/2012	R207 On 07-February-13			Bond Future	6.25	106.0632	6.2516	106.0632	11,309.00
21/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	7717	8	7717	8	0.00
21/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	8444	8	8444	8	0.00
21/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	10487	10	10487	10	0.00
21/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10990	11	10990	11	0.00
21/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	10739	11	10739	11	0.00
21/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	1	0	1	0	0.00
21/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	2	0	2	0	0.00
21/12/2012	R207 On 02-May-13			Bond Future	6.30	107.3400	6.2962	107.3400	0.00
21/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	2319	2	2319	2	0.00
21/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	2351	2	2351	2	0.00
21/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	2288	2	2288	2	0.00
21/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1492	2	1492	2	0.00
21/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1444	1	1444	1	0.00
21/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1468	1	1468	1	0.00
21/12/2012	R207 On 07-November-13			Bond Future	6.40	106.6034	6.3988	106.6034	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
21/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3813	4	3813	4	0.00
21/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3783	4	3783	4	0.00
21/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3844	4	3844	4	0.00
21/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2250	2	2250	2	0.00
21/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2291	2	2291	2	0.00
21/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2271	2	2271	2	0.00
21/12/2012	R208 On 07-February-13			Bond Future	6.35	105.0255	6.3511	105.0255	19,911.00
21/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	422	0	422	0	12,250.00
21/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	8628	9	8628	9	0.00
21/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	9026	9	9026	9	0.00
21/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	14393	14	14393	14	0.00
21/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	9592	10	9592	10	0.00
21/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9873	10	9873	10	0.00
21/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	10153	10	10153	10	0.00
21/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	1	0	1	0	0.00
21/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	1	0	1	0	0.00
21/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	1	0	1	0	0.00
21/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	2	0	2	0	0.00
21/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	3	0	3	0	0.00
21/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	2689	3	2689	3	0.00
21/12/2012	R208 On 02-May-13			Bond Future	6.39	102.8970	6.3920	102.8970	47.00
21/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	3073	3	3073	3	0.00
21/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	3035	3	3035	3	0.00
21/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2997	3	2997	3	0.00
21/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1471	1	1471	1	0.00
21/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1448	1	1448	1	0.00
21/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1425	1	1425	1	0.00
21/12/2012	R208 On 07-November-13			Bond Future	6.49	102.3302	6.4889	102.3302	0.00
21/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4489	5	4489	5	0.00
21/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	7098	7	7098	7	0.00
21/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4455	4	4455	4	0.00
21/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	4422	4	4422	4	0.00
21/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	2680	3	2680	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
21/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	2656	3	2656	3	0.00
21/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1391	1	1391	1	230.00
21/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	2633	3	2633	3	0.00
21/12/2012	R209 On 07-February-13			Bond Future	8.03	83.8926	8.0311	83.8926	11,354.00
21/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	5399	6	5399	6	0.00
21/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6822	7	6822	7	0.00
21/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	7692	8	7692	8	0.00
21/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	8783	9	8783	9	0.00
21/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	8056	8	8056	8	0.00
21/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	8419	9	8419	9	0.00
21/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	8492	9	8492	9	0.00
21/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	59	0	59	0	0.00
21/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	61	0	61	0	0.00
21/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	76	0	76	0	0.00
21/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	50	0	50	0	0.00
21/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	93	0	93	0	0.00
21/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	151	0	151	0	14,000.00
21/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	316	0	316	0	11,000.00
21/12/2012	R209 On 02-May-13			Bond Future	8.09	81.7610	8.0892	81.7610	33.00
21/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	3144	3	3144	3	0.00
21/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	3104	3	3104	3	0.00
21/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	3063	3	3063	3	0.00
21/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	3945	4	3945	4	0.00
21/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	3896	4	3896	4	0.00
21/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	3847	4	3847	4	0.00
21/12/2012	R209 On 07-November-13			Bond Future	8.22	80.8646	8.2233	80.8646	0.00
21/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8940	9	8940	9	0.00
21/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	12311	12	12311	12	0.00
21/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8893	9	8893	9	0.00
21/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8846	9	8846	9	0.00
21/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4206	4	4206	4	0.00
21/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4176	4	4176	4	0.00
21/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2428	2	2428	2	180.00
21/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4145	4	4145	4	0.00

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21/12/2012	R210 On 07-February-13			Bond Future	165.87	165.6307	165.8713	165.6307	1,212.00
21/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	8881	9	8881	9	0.00
21/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	8871	9	8871	9	0.00
21/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	8861	9	8861	9	0.00
21/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R210 On 02-May-13			Bond Future	166.10	165.8535	166.0976	165.8535	7.00
21/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	4958	5	4958	5	0.00
21/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	4938	5	4938	5	0.00
21/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	4948	5	4948	5	0.00
21/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R211 On 07-February-13			Bond Future	126.15	126.0817	126.1484	126.0817	522.00
21/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	3158	3	3158	3	0.00
21/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	3148	3	3148	3	0.00
21/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	3138	3	3138	3	0.00
21/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R211 On 02-May-13			Bond Future	127.73	127.6651	127.7330	127.6651	7.00
21/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	2043	2	2043	2	0.00
21/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	2023	2	2023	2	0.00
21/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	2033	2	2033	2	0.00
21/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R212 On 07-February-13			Bond Future	132.45	132.8590	132.4462	132.8590	5,064.00
21/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3456	4	3456	4	0.00
21/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3446	4	3446	4	0.00
21/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3436	4	3436	4	0.00
21/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
21/12/2012	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
21/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R212 On 02-May-13			Bond Future	134.11	134.5275	134.1099	134.5275	11.00
21/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3020	3	3020	3	0.00
21/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3000	3	3000	3	0.00
21/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3010	3	3010	3	0.00
21/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
21/12/2012	R213 On 07-February-13			Bond Future	7.73	96.3100	7.7316	96.3100	10,414.00
21/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	9911	10	9911	10	0.00
21/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	10288	10	10288	10	0.00
21/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	11039	11	11039	11	0.00
21/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	10664	11	10664	11	0.00
21/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	34	0	34	0	0.00
21/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	27	0	27	0	0.00
21/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	43	0	43	0	0.00
21/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	53	0	53	0	0.00
21/12/2012	R213 On 02-May-13			Bond Future	7.79	93.9353	7.7880	93.9353	5.00
21/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3983	4	3983	4	0.00
21/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3891	4	3891	4	0.00
21/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3937	4	3937	4	0.00
21/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	3380	3	3380	3	0.00
21/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	3423	3	3423	3	0.00
21/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	3336	3	3336	3	0.00
21/12/2012	R213 On 07-November-13			Bond Future	7.92	92.9810	7.9217	92.9810	0.00
21/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	9337	9	9337	9	0.00
21/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	9286	9	9286	9	0.00
21/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	9234	9	9234	9	0.00
21/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	3645	4	3645	4	0.00
21/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	3616	4	3616	4	0.00
21/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	3587	4	3587	4	0.00
21/12/2012	R214 On 07-February-13			Bond Future	8.07	85.7956	8.0709	85.7956	1,714.00
21/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	5185	5	5185	5	0.00
21/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	5256	5	5256	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
21/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	5326	5	5326	5	0.00
21/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	472	0	472	0	0.00
21/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	487	0	487	0	0.00
21/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	502	0	502	0	0.00