



# 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
24/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	2025 On 07-February-13			Bond Future	114.40	114.3467	114.4032	114.3467	0.00
24/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3413	3	3413	3	0.00
24/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3403	3	3403	3	0.00
24/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3393	3	3393	3	0.00
24/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	2038 On 07-February-13			Bond Future	114.09	114.0274	114.0904	114.0274	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
24/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	8100	8	8100	8	0.00
24/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	8080	8	8080	8	0.00
24/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	8090	8	8090	8	0.00
24/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	2050 On 07-February-13			Bond Future	119.31	119.2424	119.3097	119.2424	122.00
24/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	6320	6	6320	6	0.00
24/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	6310	6	6310	6	0.00
24/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	6300	6	6300	6	0.00
24/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	AL7T On 07-February-13			Index Future	490.61	490.4210	490.6090	490.4210	12.00
24/12/2012	AL7T On 02-May-13			Index Future	496.78	496.5810	496.7760	496.5810	0.00
24/12/2012	ALBI On 07-February-13			Index Future	437.67	437.4950	437.6650	437.4950	1,070.00
24/12/2012	ALBI On 02-May-13			Index Future	443.17	442.9900	443.1670	442.9900	0.00
24/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	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
24/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/12/2012	EL28 On 07-February-13			Bond Future	113.94	113.8786	113.9430	113.8786	0.00
24/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	953	1	953	1	0.00
24/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	933	1	933	1	0.00
24/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	943	1	943	1	0.00
24/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	ES33 On 07-February-13			Bond Future	8.64	92.1866	8.6404	92.1866	303.00
24/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
24/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
24/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
24/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	707	1	707	1	0.00
24/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	796	1	796	1	0.00
24/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	885	1	885	1	0.00
24/12/2012	GOVI On 07-February-13			GOVI	437.77	437.6060	437.7710	437.6060	335.00
24/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	47810	5	47810	5	0.00
24/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	47710	5	47710	5	0.00
24/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	47610	5	47610	5	0.00
24/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
24/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
24/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
24/12/2012	GOVI On 02-May-13			GOVI	443.27	443.1020	443.2740	443.1020	0.00
24/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	102840	10	102840	10	0.00
24/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	102740	10	102740	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
24/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	102640	10	102640	10	0.00
24/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
24/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
24/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
24/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2012	IGOV On 07-February-13			Index Future	200.22	200.0620	200.2220	200.0620	610.00
24/12/2012	IGOV On 02-May-13			Index Future	202.74	202.5750	202.7390	202.5750	0.00
24/12/2012	ILBI On 07-February-13			Index Future	542.30	542.7770	542.3000	542.7770	183.00
24/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	3.80	95.7200	3.8000	95.7200	0.00
24/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.00	95.0100	5.0000	95.0100	0.00
24/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.96	95.0500	4.9600	95.0500	1,000.00
24/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.93	95.0700	4.9300	95.0700	0.00
24/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.89	95.1100	4.8900	95.1100	0.00
24/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.88	95.1200	4.8800	95.1200	500.00
24/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.1100	4.8900	95.1100	2,200.00
24/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	2,000.00
24/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	1,000.00
24/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	800.00
24/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.27	94.7200	5.2700	94.7200	0.00
24/12/2012	JBAF On 17-December-14			Jibar Tradeable Future	5.40	94.5900	5.4000	94.5900	0.00
24/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
24/12/2012	R023 On 07-February-13			Bond Future	6.76	110.6482	6.7600	110.6482	1,630.00
24/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	2083	2	2083	2	0.00
24/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	2229	2	2229	2	0.00
24/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	2156	2	2156	2	0.00
24/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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24/12/2012	R023 On 02-May-13			Bond Future	6.81	108.0678	6.8078	108.0678	2.00
24/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	1695	2	1695	2	0.00
24/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	1767	2	1767	2	0.00
24/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	1839	2	1839	2	0.00
24/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R023 On 01-August-13			Bond Future	6.86	109.5084	6.8585	109.5084	0.00
24/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	3051	3	3051	3	0.00
24/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	3190	3	3190	3	0.00
24/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	3120	3	3120	3	0.00
24/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R157 On 07-February-13			Bond Future	5.29	125.1758	5.2917	125.1758	7,617.00
24/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2611	3	2611	3	0.00
24/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	3181	3	3181	3	0.00
24/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3697	4	3697	4	0.00
24/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3826	4	3826	4	0.00
24/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3954	4	3954	4	0.00
24/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	1	0	1	0	0.00
24/12/2012	R157 On 02-May-13			Bond Future	5.29	119.8818	5.2925	119.8818	13,141.00
24/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	643	1	643	1	0.00
24/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	630	1	630	1	0.00
24/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	657	1	657	1	0.00
24/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	492	0	492	0	0.00
24/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	514	1	514	1	0.00
24/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	503	1	503	1	0.00
24/12/2012	R157 On 07-November-13			Bond Future	5.28	116.3707	5.2827	116.3707	0.00
24/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	1140	1	1140	1	0.00

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24/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	1152	1	1152	1	0.00
24/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	1128	1	1128	1	0.00
24/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	547	1	547	1	0.00
24/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	534	1	534	1	0.00
24/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	540	1	540	1	0.00
24/12/2012	R186 On 07-February-13			Bond Future	7.24	129.7314	7.2377	129.7314	53,414.00
24/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1224	1	1224	1	10,300.00
24/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2309	2	2309	2	670.00
24/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3829	4	3829	4	575.00
24/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	12613	13	12613	13	0.00
24/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	11731	12	11731	12	0.00
24/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	11908	12	11908	12	0.00
24/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	12172	12	12172	12	0.00
24/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5693	6	5693	6	1,000.00
24/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	7777	8	7777	8	0.00
24/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	10582	11	10582	11	0.00
24/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	70	0	70	0	2,000.00
24/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	242	0	242	0	150.00
24/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	559	1	559	1	0.00
24/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	31	0	31	0	0.00
24/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	36	0	36	0	0.00
24/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	39	0	39	0	0.00
24/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	24	0	24	0	0.00
24/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1164	1	1164	1	0.00
24/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	2182	2	2182	2	0.00
24/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	3708	4	3708	4	0.00
24/12/2012	R186 On 02-May-13			Bond Future	7.30	131.2939	7.2950	131.2939	12.00
24/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4497	5	4497	5	0.00
24/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4443	4	4443	4	0.00
24/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	4389	4	4389	4	0.00
24/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	3432	3	3432	3	0.00
24/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	3386	3	3386	3	0.00
24/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	3340	3	3340	3	0.00
24/12/2012	R186 On 07-November-13			Bond Future	7.43	129.5439	7.4286	129.5439	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
24/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	10415	10	10415	10	0.00
24/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	14077	14	14077	14	0.00
24/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	10355	10	10355	10	0.00
24/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	10295	10	10295	10	0.00
24/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	3646	4	3646	4	0.00
24/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	3616	4	3616	4	0.00
24/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2114	2	2114	2	130.00
24/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	3587	4	3587	4	0.00
24/12/2012	R189 On 07-February-13			Bond Future	217.92	217.8500	217.9212	217.8500	154.00
24/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4931	5	4931	5	0.00
24/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4921	5	4921	5	0.00
24/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4911	5	4911	5	0.00
24/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R197 On 07-February-13			Bond Future	286.87	286.7294	286.8683	286.7294	2,633.00
24/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	7878	8	7878	8	0.00
24/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	7858	8	7858	8	0.00
24/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	7868	8	7868	8	0.00
24/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R197 On 02-May-13			Bond Future	290.47	290.3312	290.4743	290.3312	40.00
24/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8084	8	8084	8	0.00
24/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8074	8	8074	8	0.00
24/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8064	8	8064	8	0.00
24/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R201 On 07-February-13			Bond Future	4.99	107.8448	4.9911	107.8448	1,540.00
24/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	198	0	198	0	0.00
24/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1109	1	1109	1	0.00
24/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2179	2	2179	2	0.00
24/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2357	2	2357	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
24/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2268	2	2268	2	0.00
24/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	4	0	4	0	0.00
24/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	218	0	218	0	0.00
24/12/2012	R201 On 02-May-13			Bond Future	4.95	109.1437	4.9497	109.1437	4.00
24/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	8	0	8	0	0.00
24/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	8	0	8	0	0.00
24/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	7	0	7	0	0.00
24/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1480	1	1480	1	0.00
24/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1448	1	1448	1	0.00
24/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1464	1	1464	1	0.00
24/12/2012	R201 On 07-November-13			Bond Future	4.77	107.6780	4.7683	107.6780	0.00
24/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	432	0	432	0	0.00
24/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	426	0	426	0	0.00
24/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	438	0	438	0	0.00
24/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	392	0	392	0	0.00
24/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	402	0	402	0	0.00
24/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	397	0	397	0	0.00
24/12/2012	R202 On 07-February-13			Bond Future	217.60	217.4810	217.5989	217.4810	51,536.00
24/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	12609	12	12609	12	0.00
24/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	12599	12	12599	12	0.00
24/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	12589	12	12589	12	0.00
24/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R202 On 02-May-13			Bond Future	220.33	220.2130	220.3343	220.2130	1.00
24/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	9294	9	9294	9	0.00
24/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	9274	9	9274	9	0.00
24/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	9284	9	9284	9	0.00
24/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
24/12/2012	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
24/12/2012	R203 On 07-February-13			Bond Future	5.75	113.3375	5.7550	113.3375	19,398.00
24/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	299	0	299	0	10,000.00
24/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1656	2	1656	2	12,600.00
24/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2916	3	2916	3	0.00
24/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4864	5	4864	5	0.00
24/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5697	6	5697	6	0.00
24/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	3112	3	3112	3	0.00
24/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3707	4	3707	4	0.00
24/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	3309	3	3309	3	0.00
24/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	17	0	17	0	0.00
24/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	9	0	9	0	30,250.00
24/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	23	0	23	0	0.00
24/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	1	0	1	0	0.00
24/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	31	0	31	0	0.00
24/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	171	0	171	0	3,254.00
24/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1210	1	1210	1	0.00
24/12/2012	R203 On 02-May-13			Bond Future	5.78	110.5460	5.7842	110.5460	22.00
24/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1373	1	1373	1	0.00
24/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1396	1	1396	1	0.00
24/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1350	1	1350	1	0.00
24/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	926	1	926	1	0.00
24/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	892	1	892	1	0.00
24/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	909	1	909	1	0.00
24/12/2012	R203 On 07-November-13			Bond Future	5.86	109.4257	5.8571	109.4257	0.00
24/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	2038	2	2038	2	0.00
24/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	2018	2	2018	2	0.00
24/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	2058	2	2058	2	0.00
24/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1515	2	1515	2	0.00
24/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1546	2	1546	2	0.00
24/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1530	2	1530	2	0.00
24/12/2012	R204 On 07-February-13			Bond Future	6.00	110.9134	5.9971	110.9134	16,672.00
24/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	6437	6	6437	6	0.00
24/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	7199	7	7199	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
24/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	9540	10	9540	10	0.00
24/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9771	10	9771	10	0.00
24/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	10001	10	10001	10	0.00
24/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	1	0	1	0	0.00
24/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	2	0	2	0	0.00
24/12/2012	R204 On 02-May-13			Bond Future	6.03	112.2492	6.0343	112.2492	24.00
24/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2321	2	2321	2	0.00
24/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	2289	2	2289	2	0.00
24/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2352	2	2352	2	0.00
24/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	992	1	992	1	0.00
24/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1027	1	1027	1	0.00
24/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1009	1	1009	1	0.00
24/12/2012	R204 On 07-November-13			Bond Future	6.12	111.2519	6.1238	111.2519	0.00
24/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2910	3	2910	3	0.00
24/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2935	3	2935	3	0.00
24/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2884	3	2884	3	0.00
24/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4955	5	4955	5	0.00
24/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1064	1	1064	1	180.00
24/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2133	2	2133	2	0.00
24/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2094	2	2094	2	0.00
24/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2113	2	2113	2	0.00
24/12/2012	R206 On 07-February-13			Bond Future	4.98	102.8232	4.9787	102.8232	1,120.00
24/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	22	0	22	0	0.00
24/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	99	0	99	0	0.00
24/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	876	1	876	1	0.00
24/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	921	1	921	1	0.00
24/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	965	1	965	1	0.00
24/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	80	0	80	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
24/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	221	0	221	0	0.00
24/12/2012	R206 On 02-May-13			Bond Future	4.89	104.0615	4.8914	104.0615	23.00
24/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
24/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
24/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
24/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1021	1	1021	1	0.00
24/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1035	1	1035	1	0.00
24/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1028	1	1028	1	0.00
24/12/2012	R206 On 07-November-13			Bond Future	3.56	103.1074	3.5647	103.1074	0.00
24/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	144	0	144	0	0.00
24/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	146	0	146	0	0.00
24/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	143	0	143	0	0.00
24/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	12	0	12	0	0.00
24/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	12	0	12	0	0.00
24/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	12	0	12	0	0.00
24/12/2012	R207 On 07-February-13			Bond Future	6.25	106.0951	6.2502	106.0951	11,309.00
24/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	7724	8	7724	8	0.00
24/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	8451	8	8451	8	0.00
24/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	10495	10	10495	10	0.00
24/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10998	11	10998	11	0.00
24/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	10747	11	10747	11	0.00
24/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	1	0	1	0	0.00
24/12/2012	R207 On 02-May-13			Bond Future	6.29	107.3729	6.2945	107.3729	0.00
24/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	2304	2	2304	2	0.00
24/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	2335	2	2335	2	0.00
24/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	2272	2	2272	2	0.00
24/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1467	1	1467	1	0.00
24/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1420	1	1420	1	0.00
24/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1443	1	1443	1	0.00
24/12/2012	R207 On 07-November-13			Bond Future	6.40	106.6370	6.3970	106.6370	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
24/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3805	4	3805	4	0.00
24/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3775	4	3775	4	0.00
24/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3835	4	3835	4	0.00
24/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2233	2	2233	2	0.00
24/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2274	2	2274	2	0.00
24/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2253	2	2253	2	0.00
24/12/2012	R208 On 07-February-13			Bond Future	6.35	104.9959	6.3497	104.9959	19,911.00
24/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	394	0	394	0	12,250.00
24/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	8636	9	8636	9	0.00
24/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	9035	9	9035	9	0.00
24/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	14402	14	14402	14	0.00
24/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	9600	10	9600	10	0.00
24/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9881	10	9881	10	0.00
24/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	10162	10	10162	10	0.00
24/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	1	0	1	0	0.00
24/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	1	0	1	0	0.00
24/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	2	0	2	0	0.00
24/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	2652	3	2652	3	0.00
24/12/2012	R208 On 02-May-13			Bond Future	6.39	102.8675	6.3903	102.8675	47.00
24/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	3056	3	3056	3	0.00
24/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	3018	3	3018	3	0.00
24/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2980	3	2980	3	0.00
24/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1444	1	1444	1	0.00
24/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1420	1	1420	1	0.00
24/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1398	1	1398	1	0.00
24/12/2012	R208 On 07-November-13			Bond Future	6.49	102.2998	6.4872	102.2998	0.00
24/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4479	4	4479	4	0.00
24/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	7092	7	7092	7	0.00
24/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4446	4	4446	4	0.00
24/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	4412	4	4412	4	0.00
24/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	2660	3	2660	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
24/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	2636	3	2636	3	0.00
24/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1375	1	1375	1	230.00
24/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	2613	3	2613	3	0.00
24/12/2012	R209 On 07-February-13			Bond Future	8.03	83.7176	8.0291	83.7176	11,314.00
24/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	5384	5	5384	5	0.00
24/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6819	7	6819	7	0.00
24/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	7695	8	7695	8	0.00
24/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	8791	9	8791	9	0.00
24/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	8061	8	8061	8	0.00
24/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	8427	8	8427	8	0.00
24/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	8500	8	8500	8	0.00
24/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	48	0	48	0	0.00
24/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	51	0	51	0	0.00
24/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	63	0	63	0	0.00
24/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	40	0	40	0	0.00
24/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	78	0	78	0	0.00
24/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	130	0	130	0	14,000.00
24/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	283	0	283	0	11,000.00
24/12/2012	R209 On 02-May-13			Bond Future	8.09	81.5842	8.0870	81.5842	33.00
24/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	3114	3	3114	3	0.00
24/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	3073	3	3073	3	0.00
24/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	3033	3	3033	3	0.00
24/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	3895	4	3895	4	0.00
24/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	3846	4	3846	4	0.00
24/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	3797	4	3797	4	0.00
24/12/2012	R209 On 07-November-13			Bond Future	8.22	80.6828	8.2210	80.6828	0.00
24/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8926	9	8926	9	0.00
24/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	12303	12	12303	12	0.00
24/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8878	9	8878	9	0.00
24/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8830	9	8830	9	0.00
24/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4172	4	4172	4	0.00
24/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4141	4	4141	4	0.00
24/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2400	2	2400	2	180.00
24/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4111	4	4111	4	0.00

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24/12/2012	R210 On 07-February-13			Bond Future	165.96	165.8713	165.9578	165.8713	1,212.00
24/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	8968	9	8968	9	0.00
24/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	8958	9	8958	9	0.00
24/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	8948	9	8948	9	0.00
24/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R210 On 02-May-13			Bond Future	166.19	166.0976	166.1868	166.0976	7.00
24/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	5047	5	5047	5	0.00
24/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	5027	5	5027	5	0.00
24/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	5037	5	5037	5	0.00
24/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R211 On 07-February-13			Bond Future	126.20	126.1484	126.1992	126.1484	522.00
24/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	3209	3	3209	3	0.00
24/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	3199	3	3199	3	0.00
24/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	3189	3	3189	3	0.00
24/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R211 On 02-May-13			Bond Future	127.79	127.7330	127.7856	127.7330	7.00
24/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	2096	2	2096	2	0.00
24/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	2076	2	2076	2	0.00
24/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	2086	2	2086	2	0.00
24/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R212 On 07-February-13			Bond Future	132.51	132.4462	132.5103	132.4462	5,064.00
24/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3520	3	3520	3	0.00
24/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3510	3	3510	3	0.00
24/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3500	3	3500	3	0.00
24/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
24/12/2012	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
24/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R212 On 02-May-13			Bond Future	134.18	134.1099	134.1759	134.1099	11.00
24/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3086	3	3086	3	0.00
24/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3066	3	3066	3	0.00
24/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3076	3	3076	3	0.00
24/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
24/12/2012	R213 On 07-February-13			Bond Future	7.73	96.1305	7.7295	96.1305	10,414.00
24/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	9920	10	9920	10	0.00
24/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	10299	10	10299	10	0.00
24/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	11052	11	11052	11	0.00
24/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	10676	11	10676	11	0.00
24/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	27	0	27	0	0.00
24/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	22	0	22	0	0.00
24/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	34	0	34	0	0.00
24/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	43	0	43	0	0.00
24/12/2012	R213 On 02-May-13			Bond Future	7.79	93.7539	7.7857	93.7539	5.00
24/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3953	4	3953	4	0.00
24/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3861	4	3861	4	0.00
24/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3907	4	3907	4	0.00
24/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	3329	3	3329	3	0.00
24/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	3372	3	3372	3	0.00
24/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	3286	3	3286	3	0.00
24/12/2012	R213 On 07-November-13			Bond Future	7.92	92.7946	7.9194	92.7946	0.00
24/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	9325	9	9325	9	0.00
24/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	9273	9	9273	9	0.00
24/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	9222	9	9222	9	0.00
24/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	3612	4	3612	4	0.00
24/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	3583	4	3583	4	0.00
24/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	3555	4	3555	4	0.00
24/12/2012	R214 On 07-February-13			Bond Future	8.07	85.6098	8.0689	85.6098	1,714.00
24/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	5159	5	5159	5	0.00
24/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	5230	5	5230	5	0.00

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24/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	5302	5	5302	5	0.00
24/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	428	0	428	0	0.00
24/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	442	0	442	0	0.00
24/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	457	1	457	1	0.00