



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
28/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	2025 On 07-February-13			Bond Future	114.44	114.4319	114.4419	114.4319	0.00
28/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3452	3	3452	3	0.00
28/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3442	3	3442	3	0.00
28/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3432	3	3432	3	0.00
28/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	2038 On 07-February-13			Bond Future	114.14	114.1234	114.1356	114.1234	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
28/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	8146	8	8146	8	0.00
28/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	8126	8	8126	8	0.00
28/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	8136	8	8136	8	0.00
28/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	2050 On 07-February-13			Bond Future	119.36	119.3452	119.3585	119.3452	122.00
28/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	6369	6	6369	6	0.00
28/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	6359	6	6359	6	0.00
28/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	6349	6	6349	6	0.00
28/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	AL7T On 07-February-13			Index Future	489.66	489.9290	489.6550	489.9290	12.00
28/12/2012	AL7T On 02-May-13			Index Future	495.82	496.0920	495.8160	496.0920	0.00
28/12/2012	ALBI On 07-February-13			Index Future	436.53	437.0460	436.5310	437.0460	1,070.00
28/12/2012	ALBI On 02-May-13			Index Future	442.02	442.5440	442.0230	442.5440	0.00
28/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	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
28/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/12/2012	EL28 On 07-February-13			Bond Future	113.99	113.9772	113.9899	113.9772	0.00
28/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	1000	1	1000	1	0.00
28/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	980	1	980	1	0.00
28/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	990	1	990	1	0.00
28/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	ES33 On 07-February-13			Bond Future	8.69	92.0508	8.6933	92.0508	303.00
28/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
28/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
28/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
28/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1168	1	1168	1	0.00
28/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1257	1	1257	1	0.00
28/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1345	1	1345	1	0.00
28/12/2012	GOVI On 07-February-13			GOVI	436.64	437.1560	436.6350	437.1560	335.00
28/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	36450	4	36450	4	0.00
28/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	36350	4	36350	4	0.00
28/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	36250	4	36250	4	0.00
28/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
28/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
28/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
28/12/2012	GOVI On 02-May-13			GOVI	442.13	442.6550	442.1280	442.6550	0.00
28/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	91380	10	91380	10	0.00
28/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	91280	10	91280	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
28/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	91180	10	91180	10	0.00
28/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
28/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
28/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
28/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/12/2012	IGOV On 07-February-13			Index Future	200.32	200.2850	200.3150	200.2850	610.00
28/12/2012	IGOV On 02-May-13			Index Future	202.84	202.8050	202.8360	202.8050	0.00
28/12/2012	ILBI On 07-February-13			Index Future	542.59	542.4410	542.5890	542.4410	183.00
28/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	3.12	96.7800	3.1200	96.7800	0.00
28/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.00	94.9800	5.0000	94.9800	0.00
28/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.96	95.0300	4.9600	95.0300	1,000.00
28/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	0.00
28/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.91	95.0900	4.9100	95.0900	0.00
28/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.1100	4.9000	95.1100	500.00
28/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.1000	4.9100	95.1000	2,200.00
28/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.95	95.0500	4.9500	95.0500	2,000.00
28/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	1,000.00
28/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	800.00
28/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	0.00
28/12/2012	JBAF On 17-December-14			Jibar Tradeable Future	5.41	94.6000	5.4100	94.6000	0.00
28/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
28/12/2012	R023 On 07-February-13			Bond Future	6.79	110.5173	6.7887	110.5173	1,630.00
28/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	1867	2	1867	2	0.00
28/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	2013	2	2013	2	0.00
28/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	1940	2	1940	2	0.00
28/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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28/12/2012	R023 On 02-May-13			Bond Future	6.84	107.9380	6.8373	107.9380	2.00
28/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	1478	2	1478	2	0.00
28/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	1550	2	1550	2	0.00
28/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	1622	2	1622	2	0.00
28/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R023 On 01-August-13			Bond Future	6.89	109.3718	6.8895	109.3718	0.00
28/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	2828	3	2828	3	0.00
28/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	2967	3	2967	3	0.00
28/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2897	3	2897	3	0.00
28/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R157 On 07-February-13			Bond Future	5.32	125.1203	5.3178	125.1203	7,617.00
28/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2541	3	2541	3	0.00
28/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	3111	3	3111	3	0.00
28/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3627	4	3627	4	0.00
28/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3756	4	3756	4	0.00
28/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3884	4	3884	4	0.00
28/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R157 On 02-May-13			Bond Future	5.32	119.8286	5.3207	119.8286	13,141.00
28/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	598	1	598	1	0.00
28/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	585	1	585	1	0.00
28/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	611	1	611	1	0.00
28/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	515	1	515	1	0.00
28/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	538	1	538	1	0.00
28/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	527	1	527	1	0.00
28/12/2012	R157 On 07-November-13			Bond Future	5.32	116.3148	5.3204	116.3148	0.00
28/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	1091	1	1091	1	0.00

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28/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	1103	1	1103	1	0.00
28/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	1079	1	1079	1	0.00
28/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	570	1	570	1	0.00
28/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	556	1	556	1	0.00
28/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	563	1	563	1	0.00
28/12/2012	R186 On 07-February-13			Bond Future	7.28	129.5559	7.2814	129.5559	55,168.00
28/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	990	1	990	1	10,300.00
28/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	1982	2	1982	2	670.00
28/12/2012	R186 On 07-February-13	7.29	Call	Bond Future	2185	0	2185	0	0.00
28/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	11720	12	11720	12	0.00
28/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	12160	12	12160	12	0.00
28/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	10128	10	10128	10	0.00
28/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	11278	12	11278	12	0.00
28/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	11455	12	11455	12	0.00
28/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3432	4	3432	4	575.00
28/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	7325	8	7325	8	0.00
28/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5256	5	5256	5	1,000.00
28/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	572	1	572	1	0.00
28/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	239	0	239	0	150.00
28/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1216	1	1216	1	0.00
28/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	32	0	32	0	0.00
28/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	35	0	35	0	0.00
28/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	65	0	65	0	2,000.00
28/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	21	0	21	0	0.00
28/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	28	0	28	0	0.00
28/12/2012	R186 On 07-February-13	7.29	Put	Bond Future	2096	0	2096	0	100.00
28/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	2305	2	2305	2	0.00
28/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	3923	4	3923	4	0.00
28/12/2012	R186 On 02-May-13			Bond Future	7.34	131.1194	7.3398	131.1194	12.00
28/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4134	4	4134	4	0.00
28/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4186	4	4186	4	0.00
28/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	4082	4	4082	4	0.00
28/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	3578	3	3578	3	0.00
28/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	3482	3	3482	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
28/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	3530	3	3530	3	0.00
28/12/2012	R186 On 07-November-13			Bond Future	7.48	129.3633	7.4768	129.3633	0.00
28/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	10001	10	10001	10	0.00
28/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	10060	10	10060	10	0.00
28/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13679	14	13679	14	0.00
28/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	9942	10	9942	10	0.00
28/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	3759	4	3759	4	0.00
28/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2182	2	2182	2	130.00
28/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	3697	4	3697	4	0.00
28/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	3728	4	3728	4	0.00
28/12/2012	R189 On 07-February-13			Bond Future	217.96	217.9518	217.9586	217.9518	154.00
28/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4969	5	4969	5	0.00
28/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4949	5	4949	5	0.00
28/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4959	5	4959	5	0.00
28/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R197 On 07-February-13			Bond Future	286.96	286.9384	286.9626	286.9384	2,633.00
28/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	7973	8	7973	8	0.00
28/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	7963	8	7963	8	0.00
28/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	7953	8	7953	8	0.00
28/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R197 On 02-May-13			Bond Future	290.57	290.5481	290.5732	290.5481	40.00
28/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8183	8	8183	8	0.00
28/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8163	8	8163	8	0.00
28/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8173	8	8173	8	0.00
28/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R201 On 07-February-13			Bond Future	5.02	107.8021	5.0189	107.8021	1,540.00
28/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	165	0	165	0	0.00
28/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1058	1	1058	1	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
28/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2129	2	2129	2	0.00
28/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2217	2	2217	2	0.00
28/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2306	2	2306	2	0.00
28/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	4	0	4	0	0.00
28/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	236	0	236	0	0.00
28/12/2012	R201 On 02-May-13			Bond Future	4.98	109.1031	4.9807	109.1031	4.00
28/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	6	0	6	0	0.00
28/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	5	0	5	0	0.00
28/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	6	0	6	0	0.00
28/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1496	1	1496	1	0.00
28/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1528	2	1528	2	0.00
28/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1512	2	1512	2	0.00
28/12/2012	R201 On 07-November-13			Bond Future	4.82	107.6352	4.8155	107.6352	0.00
28/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	403	0	403	0	0.00
28/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	409	0	409	0	0.00
28/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	398	0	398	0	0.00
28/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	426	0	426	0	0.00
28/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	415	0	415	0	0.00
28/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	420	0	420	0	0.00
28/12/2012	R202 On 07-February-13			Bond Future	217.68	217.6607	217.6832	217.6607	51,536.00
28/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	12693	13	12693	13	0.00
28/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	12673	13	12673	13	0.00
28/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	12683	13	12683	13	0.00
28/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R202 On 02-May-13			Bond Future	220.42	220.3986	220.4221	220.3986	1.00
28/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	9382	9	9382	9	0.00
28/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	9372	9	9372	9	0.00
28/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	9362	9	9362	9	0.00
28/12/2012	R202 On 02-May-13	211.06	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
28/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R203 On 07-February-13			Bond Future	5.78	113.2583	5.7796	113.2583	19,398.00
28/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	245	0	245	0	10,000.00
28/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1551	2	1551	2	12,600.00
28/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2809	3	2809	3	0.00
28/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4760	5	4760	5	0.00
28/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5593	6	5593	6	0.00
28/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	3006	3	3006	3	0.00
28/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	3203	3	3203	3	0.00
28/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3601	4	3601	4	0.00
28/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	8	0	8	0	30,250.00
28/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	15	0	15	0	0.00
28/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	21	0	21	0	0.00
28/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	1	0	1	0	0.00
28/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	28	0	28	0	0.00
28/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	170	0	170	0	3,254.00
28/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1260	1	1260	1	0.00
28/12/2012	R203 On 02-May-13			Bond Future	5.81	110.4685	5.8100	110.4685	22.00
28/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1298	1	1298	1	0.00
28/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1275	1	1275	1	0.00
28/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1320	1	1320	1	0.00
28/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	920	1	920	1	0.00
28/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	955	1	955	1	0.00
28/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	937	1	937	1	0.00
28/12/2012	R203 On 07-November-13			Bond Future	5.89	109.3450	5.8872	109.3450	0.00
28/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1968	2	1968	2	0.00
28/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1987	2	1987	2	0.00
28/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1949	2	1949	2	0.00
28/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1584	2	1584	2	0.00
28/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1552	2	1552	2	0.00
28/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1567	2	1567	2	0.00
28/12/2012	R204 On 07-February-13			Bond Future	6.02	110.8446	6.0214	110.8446	16,672.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	6310	6	6310	6	0.00
28/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	7073	7	7073	7	0.00
28/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	9415	9	9415	9	0.00
28/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9875	10	9875	10	0.00
28/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9645	10	9645	10	0.00
28/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	2	0	2	0	0.00
28/12/2012	R204 On 02-May-13			Bond Future	6.06	112.1823	6.0596	112.1823	24.00
28/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2218	2	2218	2	0.00
28/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2249	2	2249	2	0.00
28/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	2187	2	2187	2	0.00
28/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1050	1	1050	1	0.00
28/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1014	1	1014	1	0.00
28/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1032	1	1032	1	0.00
28/12/2012	R204 On 07-November-13			Bond Future	6.15	111.1820	6.1524	111.1820	0.00
28/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2822	3	2822	3	0.00
28/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2847	3	2847	3	0.00
28/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4846	5	4846	5	0.00
28/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2797	3	2797	3	0.00
28/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2175	2	2175	2	0.00
28/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1085	1	1085	1	180.00
28/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2135	2	2135	2	0.00
28/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2155	2	2155	2	0.00
28/12/2012	R206 On 07-February-13			Bond Future	5.00	102.8034	5.0041	102.8034	1,120.00
28/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	16	0	16	0	0.00
28/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	83	0	83	0	0.00
28/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	853	1	853	1	0.00
28/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	942	1	942	1	0.00
28/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	897	1	897	1	0.00
28/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R206 On 07-February-13	6.05	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
28/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	87	0	87	0	0.00
28/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	238	0	238	0	0.00
28/12/2012	R206 On 02-May-13			Bond Future	4.92	104.0440	4.9233	104.0440	23.00
28/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
28/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
28/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
28/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1057	1	1057	1	0.00
28/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1043	1	1043	1	0.00
28/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1050	1	1050	1	0.00
28/12/2012	R206 On 07-November-13			Bond Future	3.69	103.0884	3.6929	103.0884	0.00
28/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	125	0	125	0	0.00
28/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	124	0	124	0	0.00
28/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	127	0	127	0	0.00
28/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	16	0	16	0	0.00
28/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	17	0	17	0	0.00
28/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	16	0	16	0	0.00
28/12/2012	R207 On 07-February-13			Bond Future	6.28	105.9911	6.2794	105.9911	11,309.00
28/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	7556	8	7556	8	0.00
28/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	8284	8	8284	8	0.00
28/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	10327	10	10327	10	0.00
28/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	10579	11	10579	11	0.00
28/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10830	11	10830	11	0.00
28/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	1	0	1	0	0.00
28/12/2012	R207 On 02-May-13			Bond Future	6.32	107.2702	6.3248	107.2702	0.00
28/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	2178	2	2178	2	0.00
28/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	2148	2	2148	2	0.00
28/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	2210	2	2210	2	0.00
28/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1462	1	1462	1	0.00
28/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1510	1	1510	1	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
28/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1486	1	1486	1	0.00
28/12/2012	R207 On 07-November-13			Bond Future	6.43	106.5305	6.4306	106.5305	0.00
28/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3684	4	3684	4	0.00
28/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3714	4	3714	4	0.00
28/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3654	4	3654	4	0.00
28/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2327	2	2327	2	0.00
28/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2285	2	2285	2	0.00
28/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2306	2	2306	2	0.00
28/12/2012	R208 On 07-February-13			Bond Future	6.38	104.8811	6.3788	104.8811	19,911.00
28/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	314	0	314	0	12,250.00
28/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	8450	9	8450	9	0.00
28/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	8849	9	8849	9	0.00
28/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	14216	14	14216	14	0.00
28/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	9414	9	9414	9	0.00
28/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	9976	10	9976	10	0.00
28/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9696	10	9696	10	0.00
28/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	1	0	1	0	0.00
28/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	2	0	2	0	0.00
28/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	2758	3	2758	3	0.00
28/12/2012	R208 On 02-May-13			Bond Future	6.42	102.7538	6.4203	102.7538	47.00
28/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2908	3	2908	3	0.00
28/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2833	3	2833	3	0.00
28/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2870	3	2870	3	0.00
28/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1459	1	1459	1	0.00
28/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1483	1	1483	1	0.00
28/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1435	1	1435	1	0.00
28/12/2012	R208 On 07-November-13			Bond Future	6.52	102.1820	6.5201	102.1820	0.00
28/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4343	4	4343	4	0.00
28/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6930	7	6930	7	0.00
28/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	4277	4	4277	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
28/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4310	4	4310	4	0.00
28/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	2693	3	2693	3	0.00
28/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	2717	3	2717	3	0.00
28/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1405	1	1405	1	230.00
28/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	2669	3	2669	3	0.00
28/12/2012	R209 On 07-February-13			Bond Future	8.08	83.5676	8.0827	83.5676	11,314.00
28/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	4925	5	4925	5	0.00
28/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6347	7	6347	7	0.00
28/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	7220	8	7220	8	0.00
28/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	8315	9	8315	9	0.00
28/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	7585	8	7585	8	0.00
28/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	8023	8	8023	8	0.00
28/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	7950	8	7950	8	0.00
28/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	50	0	50	0	0.00
28/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	48	0	48	0	0.00
28/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	63	0	63	0	0.00
28/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	40	0	40	0	0.00
28/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	80	0	80	0	0.00
28/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	134	0	134	0	14,000.00
28/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	299	0	299	0	11,000.00
28/12/2012	R209 On 02-May-13			Bond Future	8.14	81.4344	8.1418	81.4344	33.00
28/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2831	3	2831	3	0.00
28/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2754	3	2754	3	0.00
28/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2792	3	2792	3	0.00
28/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4046	4	4046	4	0.00
28/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	4097	4	4097	4	0.00
28/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	3995	4	3995	4	0.00
28/12/2012	R209 On 07-November-13			Bond Future	8.28	80.5281	8.2789	80.5281	0.00
28/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8565	9	8565	9	0.00
28/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	11891	12	11891	12	0.00
28/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8472	9	8472	9	0.00
28/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8519	9	8519	9	0.00
28/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4276	4	4276	4	0.00
28/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4307	4	4307	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
28/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2484	2	2484	2	180.00
28/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4245	4	4245	4	0.00
28/12/2012	R210 On 07-February-13			Bond Future	166.23	166.2145	166.2305	166.2145	1,212.00
28/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	9240	9	9240	9	0.00
28/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	9220	9	9220	9	0.00
28/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	9230	9	9230	9	0.00
28/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R210 On 02-May-13			Bond Future	166.46	166.4479	166.4646	166.4479	7.00
28/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	5325	5	5325	5	0.00
28/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	5315	5	5315	5	0.00
28/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	5305	5	5305	5	0.00
28/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R211 On 07-February-13			Bond Future	126.23	126.2232	126.2303	126.2232	522.00
28/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	3240	3	3240	3	0.00
28/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	3220	3	3220	3	0.00
28/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	3230	3	3230	3	0.00
28/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R211 On 02-May-13			Bond Future	127.82	127.8110	127.8185	127.8110	7.00
28/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	2129	2	2129	2	0.00
28/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	2119	2	2119	2	0.00
28/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	2109	2	2109	2	0.00
28/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R212 On 07-February-13			Bond Future	132.45	132.5426	132.4454	132.5426	7,064.00
28/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3455	4	3455	4	0.00
28/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3435	4	3435	4	0.00
28/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3445	4	3445	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
28/12/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R212 On 02-May-13			Bond Future	134.11	134.2100	134.1119	134.2100	11.00
28/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3022	3	3022	3	0.00
28/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3012	3	3012	3	0.00
28/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3002	3	3002	3	0.00
28/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
28/12/2012	R213 On 07-February-13			Bond Future	7.78	95.9769	7.7780	95.9769	10,414.00
28/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	9475	10	9475	10	0.00
28/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	9853	10	9853	10	0.00
28/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	10231	10	10231	10	0.00
28/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	10607	11	10607	11	0.00
28/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	19	0	19	0	0.00
28/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	25	0	25	0	0.00
28/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	32	0	32	0	0.00
28/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	40	0	40	0	0.00
28/12/2012	R213 On 02-May-13			Bond Future	7.84	93.6009	7.8354	93.6009	5.00
28/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3656	4	3656	4	0.00
28/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3612	4	3612	4	0.00
28/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3567	4	3567	4	0.00
28/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	3526	3	3526	3	0.00
28/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	3480	3	3480	3	0.00
28/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	3435	3	3435	3	0.00
28/12/2012	R213 On 07-November-13			Bond Future	7.97	92.6364	7.9721	92.6364	0.00
28/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	8979	9	8979	9	0.00
28/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	8878	9	8878	9	0.00
28/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	8929	9	8929	9	0.00
28/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	3698	4	3698	4	0.00
28/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	3727	4	3727	4	0.00
28/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	3669	4	3669	4	0.00
28/12/2012	R214 On 07-February-13			Bond Future	8.12	85.4505	8.1225	85.4505	1,714.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4682	5	4682	5	0.00
28/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	4752	5	4752	5	0.00
28/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	4822	5	4822	5	0.00
28/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	453	0	453	0	0.00
28/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	469	0	469	0	0.00
28/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	485	0	485	0	0.00