



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 19/11/2012 To: 19/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	2025 On 07-February-13			Bond Future	110.56	110.5576	110.5553	110.5576	0.00
19/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
19/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
19/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
19/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	455	0	0	0	0.00
19/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	445	0	0	0	0.00
19/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	435	0	0	0	0.00
19/11/2012	2038 On 07-February-13			Bond Future	109.12	109.1162	109.1159	109.1162	0.00
19/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3126	3	3	3	0.00
19/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3106	3	3	3	0.00
19/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3116	3	3	3	0.00
19/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
19/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
19/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
19/11/2012	2050 On 07-February-13			Bond Future	114.03	114.0295	114.0298	114.0295	0.00
19/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1040	1	1	1	0.00
19/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1030	1	1	1	0.00
19/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1020	1	1	1	0.00
19/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
19/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
19/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
19/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	AL7T On 07-February-13			Index Future	481.46	481.4600	481.4590	481.4600	12.00
19/11/2012	AL7T On 02-May-13			Index Future	487.52	487.5290	487.5210	487.5290	0.00
19/11/2012	ALBI On 07-February-13			Index Future	428.27	428.3200	428.2680	428.3200	1,077.00
19/11/2012	ALBI On 02-May-13			Index Future	433.66	433.7190	433.6600	433.7190	0.00
19/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/11/2012	EL28 On 07-February-13			Bond Future	111.07	111.0679	111.0682	111.0679	0.00
19/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
19/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
19/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
19/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1922	2	2	2	0.00
19/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1932	2	2	2	0.00
19/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1942	2	2	2	0.00
19/11/2012	ES33 On 07-February-13			Bond Future	9.10	88.4458	88.3298	88.4458	303.00
19/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
19/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
19/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
19/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4589	4	5	4	0.00
19/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4677	5	5	5	0.00
19/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4766	5	5	5	0.00
19/11/2012	GOVI On 07-February-13			GOVI	428.73	428.7840	428.7250	428.7840	334.00
19/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
19/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
19/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
19/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	42750	4	4	4	0.00
19/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	42850	4	4	4	0.00
19/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	42650	4	4	4	0.00
19/11/2012	GOVI On 02-May-13			GOVI	434.12	434.1880	434.1240	434.1880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	11340	1	1	1	0.00
19/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	11240	1	1	1	0.00
19/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	11140	1	1	1	0.00
19/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
19/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
19/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
19/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2012	IGOV On 07-February-13			Index Future	194.18	194.1370	194.1790	194.1370	610.00
19/11/2012	IGOV On 02-May-13			Index Future	196.62	196.5840	196.6240	196.5840	0.00
19/11/2012	ILBI On 07-February-13			Index Future	518.15	518.1470	518.1450	518.1470	169.00
19/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/11/2012	JBAF On 21-November-12			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	0.00
19/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.02	94.9700	94.9800	94.9700	840.00
19/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.01	94.9900	94.9900	94.9900	0.00
19/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	4.91	95.0700	95.0900	95.0700	0.00
19/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.90	95.0800	95.1000	95.0800	1,000.00
19/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.88	95.1000	95.1200	95.1000	0.00
19/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.88	95.0900	95.1200	95.0900	500.00
19/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.94	95.0300	95.0600	95.0300	2,200.00
19/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.03	94.9300	94.9700	94.9300	1,500.00
19/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.8100	94.8400	94.8100	1,000.00
19/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.30	94.6500	94.7000	94.6500	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.46	94.4900	94.5400	94.4900	0.00
19/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
19/11/2012	R023 On 07-February-13			Bond Future	7.20	107.4580	107.4274	107.4580	1,685.00
19/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	1078	1	1	1	0.00
19/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	1005	1	1	1	0.00
19/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	1151	1	1	1	0.00
19/11/2012	R023 On 02-May-13			Bond Future	7.26	104.8388	104.8066	104.8388	2.00
19/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1509	1	2	1	0.00
19/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1581	2	2	2	0.00
19/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1437	1	1	1	0.00
19/11/2012	R023 On 01-August-13			Bond Future	7.33	106.2515	106.2188	106.2515	0.00
19/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	182	0	0	0	0.00
19/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	112	0	0	0	0.00
19/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	251	0	0	0	0.00
19/11/2012	R157 On 07-February-13			Bond Future	5.47	124.7424	124.7005	124.7424	12,411.00
19/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2162	2	2	2	0.00
19/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2715	3	3	3	0.00
19/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3225	3	3	3	0.00
19/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3352	3	3	3	0.00
19/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3480	4	3	4	0.00
19/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	2	0	0	0	0.00
19/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	2	0	0	0	0.00
19/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	3	0	0	0	0.00

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19/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	10	0	0	0	0.00
19/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	28	0	0	0	0.00
19/11/2012	R157 On 02-May-13			Bond Future	5.49	119.4426	119.3989	119.4426	141.00
19/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	504	1	1	1	0.00
19/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	494	1	0	1	0.00
19/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	515	1	1	1	0.00
19/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	835	1	1	1	0.00
19/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	863	1	1	1	0.00
19/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	849	1	1	1	0.00
19/11/2012	R157 On 07-November-13			Bond Future	5.53	115.9439	115.8964	115.9439	0.00
19/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	983	1	1	1	0.00
19/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	963	1	1	1	0.00
19/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	973	1	1	1	0.00
19/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	849	1	1	1	0.00
19/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	858	1	1	1	0.00
19/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	841	1	1	1	0.00
19/11/2012	R186 On 07-February-13			Bond Future	7.69	125.2236	125.1827	125.2236	38,006.00
19/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	750	1	1	1	10,300.00
19/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1342	1	1	1	670.00
19/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2197	2	2	2	575.00
19/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	6906	7	7	7	0.00
19/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8228	8	8	8	0.00
19/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3339	3	3	3	1,000.00
19/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4761	5	5	5	0.00
19/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8606	9	9	9	0.00
19/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	7855	8	8	8	0.00
19/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8004	8	8	8	0.00
19/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	700	1	1	1	0.00
19/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	731	1	1	1	0.00
19/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	587	1	1	1	0.00
19/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1795	2	2	2	150.00
19/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2774	3	3	3	0.00
19/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	656	1	1	1	0.00
19/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	962	1	1	1	2,000.00

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19/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	4101	4	4	4	0.00
19/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5784	6	6	6	0.00
19/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7803	8	8	8	0.00
19/11/2012	R186 On 02-May-13			Bond Future	7.76	126.7311	126.6884	126.7311	12.00
19/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	2938	3	3	3	0.00
19/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2901	3	3	3	0.00
19/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2864	3	3	3	0.00
19/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6535	7	7	7	0.00
19/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	6471	6	6	6	0.00
19/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	6408	6	6	6	0.00
19/11/2012	R186 On 07-November-13			Bond Future	7.93	124.8811	124.8344	124.8811	0.00
19/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8055	8	8	8	0.00
19/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8104	8	8	8	0.00
19/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11265	11	11	11	0.00
19/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8153	8	8	8	0.00
19/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	6056	6	6	6	0.00
19/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	4033	4	4	4	130.00
19/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	6097	6	6	6	0.00
19/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	6137	6	6	6	0.00
19/11/2012	R189 On 07-February-13			Bond Future	216.37	216.3770	216.3672	216.3770	154.00
19/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	3377	3	3	3	0.00
19/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	3367	3	3	3	0.00
19/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	3357	3	3	3	0.00
19/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R197 On 07-February-13			Bond Future	277.77	277.7805	277.7747	277.7805	2,543.00
19/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	1225	1	1	1	0.00
19/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	1235	1	1	1	0.00
19/11/2012	R197 On 07-February-13	278.99	Put	Bond Future	1215	1	1	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
19/11/2012	R197 On	02-May-13			Bond Future	281.27	281.2812	281.2720	281.2812	40.00
19/11/2012	R197 On	02-May-13	282.39	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R197 On	02-May-13	282.40	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R197 On	02-May-13	282.41	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R197 On	02-May-13	282.41	Put	Bond Future	1138	1	1	1	0.00
19/11/2012	R197 On	02-May-13	282.40	Put	Bond Future	1128	1	1	1	0.00
19/11/2012	R197 On	02-May-13	282.39	Put	Bond Future	1118	1	1	1	0.00
19/11/2012	R201 On	07-February-13			Bond Future	5.00	107.8637	107.8332	107.8637	1,540.00
19/11/2012	R201 On	07-February-13	4.98	Call	Bond Future	281	0	0	0	0.00
19/11/2012	R201 On	07-February-13	5.60	Call	Bond Future	1123	1	1	1	0.00
19/11/2012	R201 On	07-February-13	6.20	Call	Bond Future	2171	2	2	2	0.00
19/11/2012	R201 On	07-February-13	6.30	Call	Bond Future	2348	2	2	2	0.00
19/11/2012	R201 On	07-February-13	6.25	Call	Bond Future	2259	2	2	2	0.00
19/11/2012	R201 On	07-February-13	6.25	Put	Bond Future	1	0	0	0	0.00
19/11/2012	R201 On	07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R201 On	07-February-13	6.20	Put	Bond Future	1	0	0	0	0.00
19/11/2012	R201 On	07-February-13	5.60	Put	Bond Future	27	0	0	0	0.00
19/11/2012	R201 On	07-February-13	4.98	Put	Bond Future	311	0	0	0	0.00
19/11/2012	R201 On	02-May-13			Bond Future	4.96	109.1622	109.1302	109.1622	4.00
19/11/2012	R201 On	02-May-13	4.05	Call	Bond Future	17	0	0	0	0.00
19/11/2012	R201 On	02-May-13	4.06	Call	Bond Future	17	0	0	0	0.00
19/11/2012	R201 On	02-May-13	4.04	Call	Bond Future	16	0	0	0	0.00
19/11/2012	R201 On	02-May-13	4.04	Put	Bond Future	1501	1	2	1	0.00
19/11/2012	R201 On	02-May-13	4.06	Put	Bond Future	1470	1	1	1	0.00
19/11/2012	R201 On	02-May-13	4.05	Put	Bond Future	1486	1	1	1	0.00
19/11/2012	R201 On	07-November-13			Bond Future	4.76	107.7189	107.6836	107.7189	0.00
19/11/2012	R201 On	07-November-13	4.80	Call	Bond Future	483	1	0	1	0.00
19/11/2012	R201 On	07-November-13	4.79	Call	Bond Future	477	0	0	0	0.00
19/11/2012	R201 On	07-November-13	4.81	Call	Bond Future	489	1	0	1	0.00
19/11/2012	R201 On	07-November-13	4.81	Put	Bond Future	437	0	0	0	0.00
19/11/2012	R201 On	07-November-13	4.79	Put	Bond Future	446	0	0	0	0.00
19/11/2012	R201 On	07-November-13	4.80	Put	Bond Future	441	0	0	0	0.00
19/11/2012	R202 On	07-February-13			Bond Future	209.68	209.6820	209.6810	209.6820	51,694.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4691	5	5	5	0.00
19/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4681	5	5	5	0.00
19/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4671	5	5	5	0.00
19/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R202 On 02-May-13			Bond Future	212.32	212.3245	212.3209	212.3245	1.00
19/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1281	1	1	1	0.00
19/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1261	1	1	1	0.00
19/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1271	1	1	1	0.00
19/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R203 On 07-February-13			Bond Future	5.93	112.7117	112.6263	112.7117	14,467.00
19/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	315	0	0	0	10,000.00
19/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1355	1	1	1	12,600.00
19/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2392	2	2	2	0.00
19/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2738	3	3	3	0.00
19/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	3097	3	3	3	0.00
19/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4186	4	4	4	0.00
19/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2563	3	3	3	0.00
19/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4997	5	5	5	0.00
19/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	16	0	0	0	0.00
19/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	190	0	0	0	0.00
19/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	39	0	0	0	0.00
19/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	115	0	0	0	30,250.00
19/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	162	0	0	0	0.00
19/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	223	0	0	0	0.00
19/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	585	1	1	1	3,254.00
19/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	1943	2	2	2	0.00
19/11/2012	R203 On 02-May-13			Bond Future	5.97	109.9121	109.8245	109.9121	22.00
19/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1153	1	1	1	0.00
19/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1172	1	1	1	0.00
19/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1134	1	1	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
19/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1437	1	1	1	0.00
19/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1395	1	1	1	0.00
19/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1416	1	1	1	0.00
19/11/2012	R203 On 07-November-13			Bond Future	6.06	108.7969	108.7045	108.7969	0.00
19/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1852	2	2	2	0.00
19/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1834	2	2	2	0.00
19/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1869	2	2	2	0.00
19/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2053	2	2	2	0.00
19/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2089	2	2	2	0.00
19/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2071	2	2	2	0.00
19/11/2012	R204 On 07-February-13			Bond Future	6.21	109.8821	109.8326	109.8821	11,672.00
19/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5404	5	5	5	0.00
19/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6141	6	6	6	0.00
19/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8456	9	8	9	0.00
19/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8686	9	9	9	0.00
19/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8916	9	9	9	0.00
19/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	2	0	0	0	0.00
19/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	2	0	0	0	0.00
19/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	3	0	0	0	0.00
19/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	30	0	0	0	0.00
19/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	57	0	0	0	0.00
19/11/2012	R204 On 02-May-13			Bond Future	6.26	111.2048	111.1536	111.2048	24.00
19/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1907	2	2	2	0.00
19/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1881	2	2	2	0.00
19/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1933	2	2	2	0.00
19/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1676	2	2	2	0.00
19/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1722	2	2	2	0.00
19/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1699	2	2	2	0.00
19/11/2012	R204 On 07-November-13			Bond Future	6.37	110.2011	110.1460	110.2011	0.00
19/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2603	3	3	3	0.00
19/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2625	3	3	3	0.00
19/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2582	3	3	3	0.00
19/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4404	4	4	4	0.00
19/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1626	2	2	2	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2944	3	3	3	0.00
19/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2897	3	3	3	0.00
19/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2920	3	3	3	0.00
19/11/2012	R206 On 07-February-13			Bond Future	4.96	102.8441	102.8332	102.8441	1,120.00
19/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	57	0	0	0	0.00
19/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	147	0	0	0	0.00
19/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	889	1	1	1	0.00
19/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	934	1	1	1	0.00
19/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	978	1	1	1	0.00
19/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	1	0	0	0	0.00
19/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	115	0	0	0	0.00
19/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	243	0	0	0	0.00
19/11/2012	R206 On 02-May-13			Bond Future	4.88	104.0821	104.0700	104.0821	23.00
19/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1012	1	1	1	0.00
19/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1025	1	1	1	0.00
19/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1018	1	1	1	0.00
19/11/2012	R206 On 07-November-13			Bond Future	3.40	103.1496	103.1348	103.1496	0.00
19/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	172	0	0	0	0.00
19/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	174	0	0	0	0.00
19/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	171	0	0	0	0.00
19/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	12	0	0	0	0.00
19/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	11	0	0	0	0.00
19/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	11	0	0	0	0.00
19/11/2012	R207 On 07-February-13			Bond Future	6.49	104.8001	104.7457	104.8001	6,841.00
19/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6421	6	6	6	0.00
19/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	7126	7	7	7	0.00
19/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9143	9	9	9	0.00
19/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9644	10	10	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
19/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9394	9	9	9	0.00
19/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	4	0	0	0	0.00
19/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	3	0	0	0	0.00
19/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	6	0	0	0	0.00
19/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	32	0	0	0	0.00
19/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	56	0	0	0	0.00
19/11/2012	R207 On 02-May-13			Bond Future	6.54	106.0616	106.0055	106.0616	0.00
19/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1846	2	2	2	0.00
19/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1872	2	2	2	0.00
19/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1821	2	2	2	0.00
19/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2392	2	2	2	0.00
19/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2333	2	2	2	0.00
19/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2362	2	2	2	0.00
19/11/2012	R207 On 07-November-13			Bond Future	6.67	105.3111	105.2511	105.3111	0.00
19/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3289	3	3	3	0.00
19/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3263	3	3	3	0.00
19/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3315	3	3	3	0.00
19/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3108	3	3	3	0.00
19/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3158	3	3	3	0.00
19/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3133	3	3	3	0.00
19/11/2012	R208 On 07-February-13			Bond Future	6.71	102.7891	102.7620	102.7891	20,445.00
19/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7691	8	8	8	0.00
19/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7963	8	8	8	0.00
19/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12161	12	12	12	0.00
19/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	274	0	0	0	12,250.00
19/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6505	7	7	7	0.00
19/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6880	7	7	7	0.00
19/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7420	7	7	7	0.00
19/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	63	0	0	0	0.00
19/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	90	0	0	0	0.00
19/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	113	0	0	0	0.00
19/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4775	5	5	5	0.00
19/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	2	0	0	0	0.00
19/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	44	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	53	0	0	0	0.00
19/11/2012	R208 On 02-May-13			Bond Future	6.76	100.6335	100.6051	100.6335	47.00
19/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2103	2	2	2	0.00
19/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2076	2	2	2	0.00
19/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2048	2	2	2	0.00
19/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2785	3	3	3	0.00
19/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2751	3	3	3	0.00
19/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2718	3	3	3	0.00
19/11/2012	R208 On 07-November-13			Bond Future	6.89	100.0252	99.9937	100.0252	0.00
19/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3577	4	4	4	0.00
19/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5762	6	6	6	0.00
19/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3550	4	4	4	0.00
19/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3523	4	4	4	0.00
19/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	4087	4	4	4	0.00
19/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	4057	4	4	4	0.00
19/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2362	2	2	2	230.00
19/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	4027	4	4	4	0.00
19/11/2012	R209 On 07-February-13			Bond Future	8.48	79.9655	79.8457	79.9655	11,552.00
19/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3009	3	3	3	0.00
19/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4006	4	4	4	0.00
19/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4661	5	5	5	0.00
19/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5291	5	5	5	0.00
19/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5527	6	6	6	0.00
19/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	4944	5	5	5	0.00
19/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5233	5	5	5	0.00
19/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	747	1	1	1	0.00
19/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	836	1	1	1	0.00
19/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	665	1	1	1	0.00
19/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	730	1	1	1	0.00
19/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	934	1	1	1	0.00
19/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	1207	1	1	1	14,000.00
19/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1798	2	2	2	11,000.00
19/11/2012	R209 On 02-May-13			Bond Future	8.55	77.7865	77.6646	77.7865	33.00
19/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2296	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2268	2	2	2	0.00
19/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2240	2	2	2	0.00
19/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	7042	7	7	7	0.00
19/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6980	7	7	7	0.00
19/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6919	7	7	7	0.00
19/11/2012	R209 On 07-November-13			Bond Future	8.71	76.7967	76.6696	76.7967	0.00
19/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7047	7	7	7	0.00
19/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	9934	10	10	10	0.00
19/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7007	7	7	7	0.00
19/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	6968	7	7	7	0.00
19/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	6342	6	6	6	0.00
19/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	6303	6	6	6	0.00
19/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	4064	4	4	4	180.00
19/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	6265	6	6	6	0.00
19/11/2012	R210 On 07-February-13			Bond Future	160.11	160.1084	160.1068	160.1084	1,264.00
19/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	3117	3	3	3	0.00
19/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	3107	3	3	3	0.00
19/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	3097	3	3	3	0.00
19/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R210 On 02-May-13			Bond Future	160.27	160.2738	160.2704	160.2738	7.00
19/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	880	1	1	1	0.00
19/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	890	1	1	1	0.00
19/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	870	1	1	1	0.00
19/11/2012	R211 On 07-February-13			Bond Future	124.35	124.3514	124.3451	124.3514	703.00
19/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	1355	1	1	1	0.00
19/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	1345	1	1	1	0.00
19/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	1335	1	1	1	0.00
19/11/2012	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R211 On 02-May-13			Bond Future	125.91	125.9185	125.9108	125.9185	7.00
19/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	221	0	0	0	0.00
19/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	201	0	0	0	0.00
19/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	211	0	0	0	0.00
19/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R212 On 07-February-13			Bond Future	129.32	129.3193	129.3160	129.3193	3,165.00
19/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	326	0	0	0	0.00
19/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	316	0	0	0	0.00
19/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	306	0	0	0	0.00
19/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R212 On 02-May-13			Bond Future	130.94	130.9490	130.9442	130.9490	11.00
19/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	0	0	0	0	0.00
19/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	156	0	0	0	0.00
19/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	166	0	0	0	0.00
19/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	146	0	0	0	0.00
19/11/2012	R213 On 07-February-13			Bond Future	8.25	91.5474	91.5558	91.5474	7,609.00
19/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6094	6	6	6	0.00
19/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6400	6	6	6	0.00
19/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7025	7	7	7	0.00
19/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	6711	7	7	7	0.00
19/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	656	1	1	1	0.00
19/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	588	1	1	1	0.00
19/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	730	1	1	1	0.00
19/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	811	1	1	1	0.00
19/11/2012	R213 On 02-May-13			Bond Future	8.32	89.1152	89.1228	89.1152	5.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2472	3	2	3	0.00
19/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2412	2	2	2	0.00
19/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2442	2	2	2	0.00
19/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6515	7	7	7	0.00
19/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6575	7	7	7	0.00
19/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6456	6	6	6	0.00
19/11/2012	R213 On 07-November-13			Bond Future	8.48	88.0465	88.0523	88.0465	0.00
19/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6935	7	7	7	0.00
19/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6894	7	7	7	0.00
19/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6853	7	7	7	0.00
19/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	6005	6	6	6	0.00
19/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5967	6	6	6	0.00
19/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5928	6	6	6	0.00
19/11/2012	R214 On 07-February-13			Bond Future	8.50	81.7799	81.6982	81.7799	1,714.00
19/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	771	1	1	1	0.00
19/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	857	1	1	1	0.00
19/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	943	1	1	1	0.00
19/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
19/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00