



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 28/11/2012 To: 28/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	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
28/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	2025 On 07-February-13			Bond Future	110.93	110.8928	110.9284	110.8928	0.00
28/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
28/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
28/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
28/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	82	0	0	0	0.00
28/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	72	0	0	0	0.00
28/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	62	0	0	0	0.00
28/11/2012	2038 On 07-February-13			Bond Future	109.36	109.3198	109.3608	109.3198	0.00
28/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3371	3	3	3	0.00
28/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3351	3	3	3	0.00
28/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3361	3	3	3	0.00
28/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
28/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
28/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
28/11/2012	2050 On 07-February-13			Bond Future	114.50	114.4594	114.5037	114.4594	0.00
28/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1514	1	2	1	0.00
28/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1504	1	2	1	0.00
28/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1494	1	1	1	0.00
28/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
28/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
28/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
28/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	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
28/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	AL7T On 07-February-13			Index Future	481.04	481.8710	481.0410	481.8710	12.00
28/11/2012	AL7T On 02-May-13			Index Future	487.08	487.9230	487.0810	487.9230	0.00
28/11/2012	ALBI On 07-February-13			Index Future	428.55	429.3480	428.5500	429.3480	1,077.00
28/11/2012	ALBI On 02-May-13			Index Future	433.93	434.7410	433.9310	434.7410	0.00
28/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	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
28/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2012	EL28 On 07-February-13			Bond Future	111.32	111.2770	111.3200	111.2770	0.00
28/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
28/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
28/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
28/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1670	2	2	2	0.00
28/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1680	2	2	2	0.00
28/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1690	2	2	2	0.00
28/11/2012	ES33 On 07-February-13			Bond Future	9.04	89.1215	88.8521	89.1215	303.00
28/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
28/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
28/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
28/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	4067	4	4	4	0.00
28/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	4155	4	4	4	0.00
28/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4244	4	4	4	0.00
28/11/2012	GOVI On 07-February-13			GOVI	428.92	429.7200	428.9180	429.7200	333.00
28/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
28/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
28/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
28/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	40920	3	4	3	0.00
28/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	40820	3	4	3	0.00
28/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	40720	3	4	3	0.00
28/11/2012	GOVI On 02-May-13			GOVI	434.30	435.1170	434.3040	435.1170	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
28/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	13140	2	1	2	0.00
28/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	13040	2	1	2	0.00
28/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	12940	2	1	2	0.00
28/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
28/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
28/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
28/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2012	IGOV On 07-February-13			Index Future	195.24	195.3030	195.2410	195.3030	607.00
28/11/2012	IGOV On 02-May-13			Index Future	197.69	197.7560	197.6930	197.7560	0.00
28/11/2012	ILBI On 07-February-13			Index Future	521.28	521.1170	521.2790	521.1170	169.00
28/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	840.00
28/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.07	94.9400	94.9300	94.9400	0.00
28/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.02	94.9900	94.9800	94.9900	0.00
28/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.99	95.0200	95.0100	95.0200	1,000.00
28/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.97	95.0400	95.0300	95.0400	0.00
28/11/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.96	95.0500	95.0400	95.0500	0.00
28/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.95	95.0500	95.0500	95.0500	500.00
28/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.98	95.0200	95.0200	95.0200	2,200.00
28/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.05	94.9400	94.9500	94.9400	2,000.00
28/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.8300	94.8300	94.8300	1,000.00
28/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.31	94.6800	94.6900	94.6800	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
28/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.47	94.5100	94.5300	94.5100	0.00
28/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
28/11/2012	R023 On 07-February-13			Bond Future	7.16	107.8119	107.7165	107.8119	1,685.00
28/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
28/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
28/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
28/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	789	1	1	1	0.00
28/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	716	1	1	1	0.00
28/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	862	1	1	1	0.00
28/11/2012	R023 On 02-May-13			Bond Future	7.22	105.1936	105.0969	105.1936	2.00
28/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
28/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
28/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
28/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	1219	1	1	1	0.00
28/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1291	1	1	1	0.00
28/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	1147	1	1	1	0.00
28/11/2012	R023 On 01-August-13			Bond Future	7.28	106.6103	106.5121	106.6103	0.00
28/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	42	0	0	0	0.00
28/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	181	0	0	0	0.00
28/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	112	0	0	0	0.00
28/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R157 On 07-February-13			Bond Future	5.50	124.6672	124.6267	124.6672	8,016.00
28/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2080	2	2	2	0.00
28/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2637	3	3	3	0.00
28/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3149	3	3	3	0.00
28/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3277	3	3	3	0.00
28/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3405	3	3	3	0.00
28/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	1	0	0	0	0.00
28/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	1	0	0	0	0.00
28/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	2	0	0	0	0.00

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28/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	6	0	0	0	0.00
28/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	19	0	0	0	0.00
28/11/2012	R157 On 02-May-13			Bond Future	5.52	119.3626	119.3217	119.3626	141.00
28/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	434	0	0	0	0.00
28/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	424	0	0	0	0.00
28/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	444	0	0	0	0.00
28/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	841	1	1	1	0.00
28/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	870	1	1	1	0.00
28/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	856	1	1	1	0.00
28/11/2012	R157 On 07-November-13			Bond Future	5.58	115.8525	115.8099	115.8525	0.00
28/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	873	1	1	1	0.00
28/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	853	1	1	1	0.00
28/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	863	1	1	1	0.00
28/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	826	1	1	1	0.00
28/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	835	1	1	1	0.00
28/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	817	1	1	1	0.00
28/11/2012	R186 On 07-February-13			Bond Future	7.64	126.0109	125.7312	126.0109	37,656.00
28/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	732	1	1	1	10,300.00
28/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1348	1	1	1	670.00
28/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2253	2	2	2	575.00
28/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7227	7	7	7	0.00
28/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8602	9	9	9	0.00
28/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3476	4	3	4	1,000.00
28/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	4980	5	5	5	0.00
28/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	8990	9	9	9	0.00
28/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	8214	8	8	8	0.00
28/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8369	9	8	9	0.00
28/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	517	0	1	0	0.00
28/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	542	1	1	1	0.00
28/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	422	0	0	0	0.00
28/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1466	1	1	1	150.00
28/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2362	2	2	2	0.00
28/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	481	0	0	0	0.00
28/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	735	1	1	1	2,000.00

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28/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	3608	3	4	3	0.00
28/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5241	5	5	5	0.00
28/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	7236	7	7	7	0.00
28/11/2012	R186 On 02-May-13			Bond Future	7.71	127.5239	127.2408	127.5239	12.00
28/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3002	3	3	3	0.00
28/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	2964	3	3	3	0.00
28/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	2926	3	3	3	0.00
28/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	6044	6	6	6	0.00
28/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	5982	6	6	6	0.00
28/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	5921	6	6	6	0.00
28/11/2012	R186 On 07-November-13			Bond Future	7.87	125.6862	125.3948	125.6862	0.00
28/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8027	8	8	8	0.00
28/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8078	8	8	8	0.00
28/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11341	12	11	12	0.00
28/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8129	9	8	9	0.00
28/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	5472	6	5	6	0.00
28/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	3548	4	4	4	130.00
28/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	5511	6	6	6	0.00
28/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	5550	6	6	6	0.00
28/11/2012	R189 On 07-February-13			Bond Future	217.24	217.2102	217.2396	217.2102	154.00
28/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	4250	4	4	4	0.00
28/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	4240	4	4	4	0.00
28/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	4230	4	4	4	0.00
28/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R197 On 07-February-13			Bond Future	280.03	279.9406	280.0274	279.9406	2,543.00
28/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	1037	1	1	1	0.00
28/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	1017	1	1	1	0.00
28/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	1027	1	1	1	0.00
28/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R197 On 07-February-13	278.99	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
28/11/2012	R197 On 02-May-13			Bond Future	283.54	283.4565	283.5434	283.4565	40.00
28/11/2012	R197 On 02-May-13	282.39	Call	Bond Future	1153	1	1	1	0.00
28/11/2012	R197 On 02-May-13	282.40	Call	Bond Future	1143	1	1	1	0.00
28/11/2012	R197 On 02-May-13	282.41	Call	Bond Future	1133	1	1	1	0.00
28/11/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R201 On 07-February-13			Bond Future	5.08	107.7391	107.6871	107.7391	1,540.00
28/11/2012	R201 On 07-February-13	4.98	Call	Bond Future	185	0	0	0	0.00
28/11/2012	R201 On 07-February-13	5.60	Call	Bond Future	976	1	1	1	0.00
28/11/2012	R201 On 07-February-13	6.20	Call	Bond Future	2024	2	2	2	0.00
28/11/2012	R201 On 07-February-13	6.30	Call	Bond Future	2202	2	2	2	0.00
28/11/2012	R201 On 07-February-13	6.25	Call	Bond Future	2113	2	2	2	0.00
28/11/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R201 On 07-February-13	5.60	Put	Bond Future	27	0	0	0	0.00
28/11/2012	R201 On 07-February-13	4.98	Put	Bond Future	360	0	0	0	0.00
28/11/2012	R201 On 02-May-13			Bond Future	5.05	109.0327	108.9800	109.0327	4.00
28/11/2012	R201 On 02-May-13	4.05	Call	Bond Future	6	0	0	0	0.00
28/11/2012	R201 On 02-May-13	4.06	Call	Bond Future	7	0	0	0	0.00
28/11/2012	R201 On 02-May-13	4.04	Call	Bond Future	6	0	0	0	0.00
28/11/2012	R201 On 02-May-13	4.04	Put	Bond Future	1641	2	2	2	0.00
28/11/2012	R201 On 02-May-13	4.06	Put	Bond Future	1610	2	2	2	0.00
28/11/2012	R201 On 02-May-13	4.05	Put	Bond Future	1625	2	2	2	0.00
28/11/2012	R201 On 07-November-13			Bond Future	4.91	107.5776	107.5230	107.5776	0.00
28/11/2012	R201 On 07-November-13	4.80	Call	Bond Future	370	0	0	0	0.00
28/11/2012	R201 On 07-November-13	4.79	Call	Bond Future	365	0	0	0	0.00
28/11/2012	R201 On 07-November-13	4.81	Call	Bond Future	375	0	0	0	0.00
28/11/2012	R201 On 07-November-13	4.81	Put	Bond Future	483	0	0	0	0.00
28/11/2012	R201 On 07-November-13	4.79	Put	Bond Future	494	0	0	0	0.00
28/11/2012	R201 On 07-November-13	4.80	Put	Bond Future	489	0	0	0	0.00
28/11/2012	R202 On 07-February-13			Bond Future	209.74	209.6640	209.7407	209.6640	51,729.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	4751	5	5	5	0.00
28/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	4741	5	5	5	0.00
28/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	4731	5	5	5	0.00
28/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R202 On 02-May-13			Bond Future	212.37	212.2972	212.3742	212.2972	1.00
28/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	1334	1	1	1	0.00
28/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	1314	1	1	1	0.00
28/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	1324	1	1	1	0.00
28/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R203 On 07-February-13			Bond Future	5.99	112.4480	112.3673	112.4480	15,119.00
28/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	225	0	0	0	10,000.00
28/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1149	1	1	1	12,600.00
28/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2148	2	2	2	0.00
28/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2488	3	2	3	0.00
28/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	2843	3	3	3	0.00
28/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	3927	4	4	4	0.00
28/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2316	2	2	2	0.00
28/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4737	5	5	5	0.00
28/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	15	0	0	0	0.00
28/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	202	0	0	0	0.00
28/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	39	0	0	0	0.00
28/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	120	0	0	0	30,250.00
28/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	171	0	0	0	0.00
28/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	238	0	0	0	0.00
28/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	639	1	1	1	3,254.00
28/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2111	2	2	2	0.00
28/11/2012	R203 On 02-May-13			Bond Future	6.03	109.6418	109.5600	109.6418	22.00
28/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	991	1	1	1	0.00
28/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1009	1	1	1	0.00
28/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	974	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
28/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1542	1	2	1	0.00
28/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1497	1	1	1	0.00
28/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1519	1	2	1	0.00
28/11/2012	R203 On 07-November-13			Bond Future	6.14	108.5107	108.4261	108.5107	0.00
28/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1605	2	2	2	0.00
28/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1589	2	2	2	0.00
28/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1621	2	2	2	0.00
28/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2084	2	2	2	0.00
28/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2122	2	2	2	0.00
28/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2103	2	2	2	0.00
28/11/2012	R204 On 07-February-13			Bond Future	6.23	109.8047	109.7338	109.8047	11,672.00
28/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5295	5	5	5	0.00
28/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6036	6	6	6	0.00
28/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8356	8	8	8	0.00
28/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8587	9	9	9	0.00
28/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8816	9	9	9	0.00
28/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	0	0	0.00
28/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	1	0	0	0	0.00
28/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	2	0	0	0	0.00
28/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	23	0	0	0	0.00
28/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	46	0	0	0	0.00
28/11/2012	R204 On 02-May-13			Bond Future	6.28	111.1231	111.0514	111.1231	24.00
28/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1804	2	2	2	0.00
28/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1778	2	2	2	0.00
28/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1829	2	2	2	0.00
28/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1675	2	2	2	0.00
28/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1722	2	2	2	0.00
28/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1698	2	2	2	0.00
28/11/2012	R204 On 07-November-13			Bond Future	6.40	110.1088	110.0345	110.1088	0.00
28/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2395	3	2	3	0.00
28/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2416	3	2	3	0.00
28/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2373	3	2	3	0.00
28/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4192	4	4	4	0.00
28/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1525	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
28/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2847	3	3	3	0.00
28/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2800	3	3	3	0.00
28/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2823	3	3	3	0.00
28/11/2012	R206 On 07-February-13			Bond Future	5.06	102.7748	102.7512	102.7748	1,120.00
28/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	24	0	0	0	0.00
28/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	89	0	0	0	0.00
28/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	807	1	1	1	0.00
28/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	852	1	1	1	0.00
28/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	896	1	1	1	0.00
28/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	139	0	0	0	0.00
28/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	293	0	0	0	0.00
28/11/2012	R206 On 02-May-13			Bond Future	5.00	104.0087	103.9848	104.0087	23.00
28/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
28/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
28/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
28/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1096	1	1	1	0.00
28/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1110	1	1	1	0.00
28/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1103	1	1	1	0.00
28/11/2012	R206 On 07-November-13			Bond Future	3.92	103.0662	103.0412	103.0662	0.00
28/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	97	0	0	0	0.00
28/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	98	0	0	0	0.00
28/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	96	0	0	0	0.00
28/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	30	0	0	0	0.00
28/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	29	0	0	0	0.00
28/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	29	0	0	0	0.00
28/11/2012	R207 On 07-February-13			Bond Future	6.53	104.6875	104.4934	104.6875	6,690.00
28/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6162	6	6	6	0.00
28/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	6869	7	7	7	0.00
28/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	8890	9	9	9	0.00
28/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9391	10	9	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
28/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9141	9	9	9	0.00
28/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	3	0	0	0	0.00
28/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	3	0	0	0	0.00
28/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	4	0	0	0	0.00
28/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	27	0	0	0	0.00
28/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	49	0	0	0	0.00
28/11/2012	R207 On 02-May-13			Bond Future	6.59	105.9443	105.7479	105.9443	0.00
28/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1675	2	2	2	0.00
28/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1699	2	2	2	0.00
28/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1651	2	2	2	0.00
28/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2479	2	2	2	0.00
28/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2418	2	2	2	0.00
28/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2448	2	2	2	0.00
28/11/2012	R207 On 07-November-13			Bond Future	6.72	105.1826	104.9802	105.1826	0.00
28/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3034	3	3	3	0.00
28/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3009	3	3	3	0.00
28/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3059	3	3	3	0.00
28/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3123	3	3	3	0.00
28/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3174	3	3	3	0.00
28/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3149	3	3	3	0.00
28/11/2012	R208 On 07-February-13			Bond Future	6.71	102.8606	102.7445	102.8606	21,561.00
28/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7659	8	8	8	0.00
28/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	7933	8	8	8	0.00
28/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12143	12	12	12	0.00
28/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	228	0	0	0	12,250.00
28/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6463	7	6	7	0.00
28/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	6842	7	7	7	0.00
28/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7386	7	7	7	0.00
28/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	47	0	0	0	0.00
28/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	69	0	0	0	0.00
28/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	89	0	0	0	0.00
28/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4747	5	5	5	0.00
28/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	0	0	0.00
28/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	32	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
28/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	39	0	0	0	0.00
28/11/2012	R208 On 02-May-13			Bond Future	6.76	100.7027	100.5853	100.7027	47.00
28/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2043	2	2	2	0.00
28/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2016	2	2	2	0.00
28/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	1989	2	2	2	0.00
28/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2745	3	3	3	0.00
28/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2711	3	3	3	0.00
28/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2678	3	3	3	0.00
28/11/2012	R208 On 07-November-13			Bond Future	6.89	100.0885	99.9673	100.0885	0.00
28/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3376	4	3	4	0.00
28/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5571	6	6	6	0.00
28/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3349	4	3	4	0.00
28/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3322	4	3	4	0.00
28/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	3912	4	4	4	0.00
28/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	3882	4	4	4	0.00
28/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2196	2	2	2	230.00
28/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	3852	4	4	4	0.00
28/11/2012	R209 On 07-February-13			Bond Future	8.42	80.6273	80.3479	80.6273	11,552.00
28/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3190	3	3	3	0.00
28/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4251	4	4	4	0.00
28/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	4943	5	5	5	0.00
28/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5607	6	6	6	0.00
28/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5853	6	6	6	0.00
28/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5242	5	5	5	0.00
28/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5545	6	6	6	0.00
28/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	557	1	1	1	0.00
28/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	632	1	1	1	0.00
28/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	490	0	0	0	0.00
28/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	543	1	1	1	0.00
28/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	714	1	1	1	0.00
28/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	949	1	1	1	14,000.00
28/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1476	1	1	1	11,000.00
28/11/2012	R209 On 02-May-13			Bond Future	8.49	78.4538	78.1710	78.4538	33.00
28/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2360	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
28/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2331	2	2	2	0.00
28/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2302	2	2	2	0.00
28/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6597	6	7	6	0.00
28/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6537	6	7	6	0.00
28/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6477	6	6	6	0.00
28/11/2012	R209 On 07-November-13			Bond Future	8.65	77.4764	77.1855	77.4764	0.00
28/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7058	7	7	7	0.00
28/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10035	10	10	10	0.00
28/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7017	7	7	7	0.00
28/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	6977	7	7	7	0.00
28/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	5835	6	6	6	0.00
28/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	5797	6	6	6	0.00
28/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3650	4	4	4	180.00
28/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	5760	6	6	6	0.00
28/11/2012	R210 On 07-February-13			Bond Future	161.79	161.7311	161.7867	161.7311	1,212.00
28/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	4797	5	5	5	0.00
28/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	4787	5	5	5	0.00
28/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	4777	5	5	5	0.00
28/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R210 On 02-May-13			Bond Future	161.97	161.9103	161.9657	161.9103	7.00
28/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	826	1	1	1	0.00
28/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	806	1	1	1	0.00
28/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	816	1	1	1	0.00
28/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R211 On 07-February-13			Bond Future	125.57	125.5400	125.5666	125.5400	703.00
28/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	2577	3	3	3	0.00
28/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	2567	3	3	3	0.00
28/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	2557	3	3	3	0.00
28/11/2012	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
28/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R211 On 02-May-13			Bond Future	127.14	127.1167	127.1432	127.1167	7.00
28/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	1453	1	1	1	0.00
28/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	1433	1	1	1	0.00
28/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	1443	1	1	1	0.00
28/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R212 On 07-February-13			Bond Future	130.28	130.2449	130.2844	130.2449	3,086.00
28/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	1294	1	1	1	0.00
28/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	1284	1	1	1	0.00
28/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	1274	1	1	1	0.00
28/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R212 On 02-May-13			Bond Future	131.92	131.8808	131.9202	131.8808	11.00
28/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	830	1	1	1	0.00
28/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	810	1	1	1	0.00
28/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	820	1	1	1	0.00
28/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
28/11/2012	R213 On 07-February-13			Bond Future	8.19	92.1862	92.0325	92.1862	9,399.00
28/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6379	7	6	7	0.00
28/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6698	7	7	7	0.00
28/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7347	7	7	7	0.00
28/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	7021	7	7	7	0.00
28/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	489	0	0	0	0.00
28/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	433	0	0	0	0.00
28/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	550	1	1	1	0.00
28/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	618	1	1	1	0.00
28/11/2012	R213 On 02-May-13			Bond Future	8.26	89.7589	89.6033	89.7589	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
28/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2545	3	3	3	0.00
28/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2482	3	2	3	0.00
28/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2514	3	3	3	0.00
28/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	6107	6	6	6	0.00
28/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6165	6	6	6	0.00
28/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	6049	6	6	6	0.00
28/11/2012	R213 On 07-November-13			Bond Future	8.42	88.7011	88.5408	88.7011	0.00
28/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	6979	7	7	7	0.00
28/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	6936	7	7	7	0.00
28/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	6894	7	7	7	0.00
28/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	5558	6	6	6	0.00
28/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5520	6	6	6	0.00
28/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5483	6	5	6	0.00
28/11/2012	R214 On 07-February-13			Bond Future	8.46	82.4331	82.0928	82.4331	1,714.00
28/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	3122	2	3	2	0.00
28/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	3171	2	3	2	0.00
28/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	3220	2	3	2	0.00
28/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	1883	0	2	0	0.00
28/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	1919	0	2	0	0.00
28/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	1956	0	2	0	0.00