



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 29/11/2012 To: 29/11/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	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
29/11/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	2025 On 07-February-13			Bond Future	110.95	110.9284	110.9480	110.9284	0.00
29/11/2012	2025 On 07-February-13	110.99	Call	Bond Future	0	0	0	0	0.00
29/11/2012	2025 On 07-February-13	111.00	Call	Bond Future	0	0	0	0	0.00
29/11/2012	2025 On 07-February-13	111.01	Call	Bond Future	0	0	0	0	0.00
29/11/2012	2025 On 07-February-13	111.01	Put	Bond Future	62	0	0	0	0.00
29/11/2012	2025 On 07-February-13	111.00	Put	Bond Future	52	0	0	0	0.00
29/11/2012	2025 On 07-February-13	110.99	Put	Bond Future	42	0	0	0	0.00
29/11/2012	2038 On 07-February-13			Bond Future	109.38	109.3608	109.3821	109.3608	0.00
29/11/2012	2038 On 07-February-13	105.99	Call	Bond Future	3392	3	3	3	0.00
29/11/2012	2038 On 07-February-13	106.01	Call	Bond Future	3372	3	3	3	0.00
29/11/2012	2038 On 07-February-13	106.00	Call	Bond Future	3382	3	3	3	0.00
29/11/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
29/11/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
29/11/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
29/11/2012	2050 On 07-February-13			Bond Future	114.53	114.5037	114.5264	114.5037	0.00
29/11/2012	2050 On 07-February-13	112.99	Call	Bond Future	1536	2	2	2	0.00
29/11/2012	2050 On 07-February-13	113.00	Call	Bond Future	1526	2	2	2	0.00
29/11/2012	2050 On 07-February-13	113.01	Call	Bond Future	1516	1	2	1	0.00
29/11/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
29/11/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
29/11/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
29/11/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	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
29/11/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	AL7T On 07-February-13			Index Future	481.83	481.0410	481.8320	481.0410	12.00
29/11/2012	AL7T On 02-May-13			Index Future	487.88	487.0810	487.8810	487.0810	0.00
29/11/2012	ALBI On 07-February-13			Index Future	429.18	428.5500	429.1750	428.5500	1,077.00
29/11/2012	ALBI On 02-May-13			Index Future	434.56	433.9310	434.5630	433.9310	0.00
29/11/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/11/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	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
29/11/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2012	EL28 On 07-February-13			Bond Future	111.34	111.3200	111.3420	111.3200	0.00
29/11/2012	EL28 On 07-February-13	113.01	Call	Bond Future	0	0	0	0	0.00
29/11/2012	EL28 On 07-February-13	113.00	Call	Bond Future	0	0	0	0	0.00
29/11/2012	EL28 On 07-February-13	112.99	Call	Bond Future	0	0	0	0	0.00
29/11/2012	EL28 On 07-February-13	112.99	Put	Bond Future	1648	2	2	2	0.00
29/11/2012	EL28 On 07-February-13	113.00	Put	Bond Future	1658	2	2	2	0.00
29/11/2012	EL28 On 07-February-13	113.01	Put	Bond Future	1668	2	2	2	0.00
29/11/2012	ES33 On 07-February-13			Bond Future	9.01	88.8521	89.0302	88.8521	303.00
29/11/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
29/11/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
29/11/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
29/11/2012	ES33 On 07-February-13	8.56	Put	Bond Future	3888	4	4	4	0.00
29/11/2012	ES33 On 07-February-13	8.55	Put	Bond Future	3977	4	4	4	0.00
29/11/2012	ES33 On 07-February-13	8.54	Put	Bond Future	4066	4	4	4	0.00
29/11/2012	GOVI On 07-February-13			GOVI	429.51	428.9180	429.5110	428.9180	333.00
29/11/2012	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
29/11/2012	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
29/11/2012	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
29/11/2012	GOVI On 07-February-13	433.00	Put	GOVI	34890	4	3	4	0.00
29/11/2012	GOVI On 07-February-13	433.01	Put	GOVI	34990	4	3	4	0.00
29/11/2012	GOVI On 07-February-13	432.99	Put	GOVI	34790	4	3	4	0.00
29/11/2012	GOVI On 02-May-13			GOVI	434.90	434.3040	434.9030	434.3040	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
29/11/2012	GOVI On 02-May-13	432.99	Call	GOVI	19130	1	2	1	0.00
29/11/2012	GOVI On 02-May-13	433.01	Call	GOVI	18930	1	2	1	0.00
29/11/2012	GOVI On 02-May-13	433.00	Call	GOVI	19030	1	2	1	0.00
29/11/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
29/11/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
29/11/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
29/11/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2012	IGOV On 07-February-13			Index Future	195.22	195.2410	195.2180	195.2410	607.00
29/11/2012	IGOV On 02-May-13			Index Future	197.67	197.6930	197.6690	197.6930	0.00
29/11/2012	ILBI On 07-February-13			Index Future	521.37	521.2790	521.3690	521.2790	169.00
29/11/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/11/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/11/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/11/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/11/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/11/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/11/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	840.00
29/11/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.08	94.9300	94.9200	94.9300	0.00
29/11/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.03	94.9800	94.9700	94.9800	0.00
29/11/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.98	95.0100	95.0200	95.0100	1,000.00
29/11/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.96	95.0300	95.0400	95.0300	0.00
29/11/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.96	95.0400	95.0400	95.0400	0.00
29/11/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.96	95.0500	95.0400	95.0500	500.00
29/11/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.98	95.0200	95.0200	95.0200	2,200.00
29/11/2012	JBAF On 18-December-13			Jibar Tradeable Future	5.05	94.9500	94.9500	94.9500	2,000.00
29/11/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.8300	94.8400	94.8300	1,000.00
29/11/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.6900	94.7100	94.6900	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
29/11/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.46	94.5300	94.5400	94.5300	0.00
29/11/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
29/11/2012	R023 On 07-February-13			Bond Future	7.12	107.7165	107.9843	107.7165	1,685.00
29/11/2012	R023 On 07-February-13	7.04	Call	Bond Future	0	0	0	0	0.00
29/11/2012	R023 On 07-February-13	7.06	Call	Bond Future	0	0	0	0	0.00
29/11/2012	R023 On 07-February-13	7.05	Call	Bond Future	0	0	0	0	0.00
29/11/2012	R023 On 07-February-13	7.05	Put	Bond Future	521	1	1	1	0.00
29/11/2012	R023 On 07-February-13	7.06	Put	Bond Future	448	1	0	1	0.00
29/11/2012	R023 On 07-February-13	7.04	Put	Bond Future	594	1	1	1	0.00
29/11/2012	R023 On 02-May-13			Bond Future	7.18	105.0969	105.3678	105.0969	2.00
29/11/2012	R023 On 02-May-13	7.06	Call	Bond Future	0	0	0	0	0.00
29/11/2012	R023 On 02-May-13	7.04	Call	Bond Future	0	0	0	0	0.00
29/11/2012	R023 On 02-May-13	7.05	Call	Bond Future	0	0	0	0	0.00
29/11/2012	R023 On 02-May-13	7.05	Put	Bond Future	948	1	1	1	0.00
29/11/2012	R023 On 02-May-13	7.04	Put	Bond Future	1020	1	1	1	0.00
29/11/2012	R023 On 02-May-13	7.06	Put	Bond Future	876	1	1	1	0.00
29/11/2012	R023 On 01-August-13			Bond Future	7.24	106.5121	106.7866	106.5121	0.00
29/11/2012	R023 On 01-August-13	7.29	Call	Bond Future	317	0	0	0	0.00
29/11/2012	R023 On 01-August-13	7.31	Call	Bond Future	455	0	0	0	0.00
29/11/2012	R023 On 01-August-13	7.30	Call	Bond Future	386	0	0	0	0.00
29/11/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R157 On 07-February-13			Bond Future	5.48	124.6267	124.6713	124.6267	8,016.00
29/11/2012	R157 On 07-February-13	6.28	Call	Bond Future	2122	2	2	2	0.00
29/11/2012	R157 On 07-February-13	6.50	Call	Bond Future	2681	3	3	3	0.00
29/11/2012	R157 On 07-February-13	6.70	Call	Bond Future	3194	3	3	3	0.00
29/11/2012	R157 On 07-February-13	6.75	Call	Bond Future	3322	3	3	3	0.00
29/11/2012	R157 On 07-February-13	6.80	Call	Bond Future	3450	3	3	3	0.00
29/11/2012	R157 On 07-February-13	6.80	Put	Bond Future	1	0	0	0	0.00
29/11/2012	R157 On 07-February-13	6.75	Put	Bond Future	1	0	0	0	0.00
29/11/2012	R157 On 07-February-13	6.70	Put	Bond Future	1	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
29/11/2012	R157 On 07-February-13	6.50	Put	Bond Future	5	0	0	0	0.00
29/11/2012	R157 On 07-February-13	6.28	Put	Bond Future	17	0	0	0	0.00
29/11/2012	R157 On 02-May-13			Bond Future	5.51	119.3217	119.3667	119.3217	141.00
29/11/2012	R157 On 02-May-13	5.35	Call	Bond Future	450	0	0	0	0.00
29/11/2012	R157 On 02-May-13	5.34	Call	Bond Future	440	0	0	0	0.00
29/11/2012	R157 On 02-May-13	5.36	Call	Bond Future	460	0	0	0	0.00
29/11/2012	R157 On 02-May-13	5.36	Put	Bond Future	813	1	1	1	0.00
29/11/2012	R157 On 02-May-13	5.34	Put	Bond Future	841	1	1	1	0.00
29/11/2012	R157 On 02-May-13	5.35	Put	Bond Future	827	1	1	1	0.00
29/11/2012	R157 On 07-November-13			Bond Future	5.56	115.8099	115.8554	115.8099	0.00
29/11/2012	R157 On 07-November-13	5.61	Call	Bond Future	895	1	1	1	0.00
29/11/2012	R157 On 07-November-13	5.59	Call	Bond Future	875	1	1	1	0.00
29/11/2012	R157 On 07-November-13	5.60	Call	Bond Future	885	1	1	1	0.00
29/11/2012	R157 On 07-November-13	5.60	Put	Bond Future	802	1	1	1	0.00
29/11/2012	R157 On 07-November-13	5.59	Put	Bond Future	811	1	1	1	0.00
29/11/2012	R157 On 07-November-13	5.61	Put	Bond Future	794	1	1	1	0.00
29/11/2012	R186 On 07-February-13			Bond Future	7.60	125.7312	126.0435	125.7312	37,656.00
29/11/2012	R186 On 07-February-13	7.00	Call	Bond Future	780	1	1	1	10,300.00
29/11/2012	R186 On 07-February-13	7.25	Call	Bond Future	1427	1	1	1	670.00
29/11/2012	R186 On 07-February-13	7.50	Call	Bond Future	2372	2	2	2	575.00
29/11/2012	R186 On 07-February-13	8.32	Call	Bond Future	7472	7	7	7	0.00
29/11/2012	R186 On 07-February-13	8.50	Call	Bond Future	8866	9	9	9	0.00
29/11/2012	R186 On 07-February-13	7.75	Call	Bond Future	3637	3	4	3	1,000.00
29/11/2012	R186 On 07-February-13	8.00	Call	Bond Future	5183	5	5	5	0.00
29/11/2012	R186 On 07-February-13	8.55	Call	Bond Future	9259	9	9	9	0.00
29/11/2012	R186 On 07-February-13	8.45	Call	Bond Future	8473	8	8	8	0.00
29/11/2012	R186 On 07-February-13	8.47	Call	Bond Future	8630	8	9	8	0.00
29/11/2012	R186 On 07-February-13	8.47	Put	Bond Future	466	1	0	1	0.00
29/11/2012	R186 On 07-February-13	8.45	Put	Bond Future	489	1	0	1	0.00
29/11/2012	R186 On 07-February-13	8.55	Put	Bond Future	378	0	0	0	0.00
29/11/2012	R186 On 07-February-13	8.00	Put	Bond Future	1356	1	1	1	150.00
29/11/2012	R186 On 07-February-13	7.75	Put	Bond Future	2211	2	2	2	0.00
29/11/2012	R186 On 07-February-13	8.50	Put	Bond Future	432	0	0	0	0.00
29/11/2012	R186 On 07-February-13	8.32	Put	Bond Future	668	1	1	1	2,000.00

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29/11/2012	R186 On 07-February-13	7.50	Put	Bond Future	3415	4	3	4	0.00
29/11/2012	R186 On 07-February-13	7.25	Put	Bond Future	5008	5	5	5	0.00
29/11/2012	R186 On 07-February-13	7.00	Put	Bond Future	6972	7	7	7	0.00
29/11/2012	R186 On 02-May-13			Bond Future	7.67	127.2408	127.5568	127.2408	212.00
29/11/2012	R186 On 02-May-13	7.41	Call	Bond Future	3120	3	3	3	0.00
29/11/2012	R186 On 02-May-13	7.40	Call	Bond Future	3080	3	3	3	0.00
29/11/2012	R186 On 02-May-13	7.39	Call	Bond Future	3041	3	3	3	0.00
29/11/2012	R186 On 02-May-13	7.39	Put	Bond Future	5844	6	6	6	0.00
29/11/2012	R186 On 02-May-13	7.40	Put	Bond Future	5783	6	6	6	0.00
29/11/2012	R186 On 02-May-13	7.41	Put	Bond Future	5722	6	6	6	0.00
29/11/2012	R186 On 07-November-13			Bond Future	7.83	125.3948	125.7186	125.3948	0.00
29/11/2012	R186 On 07-November-13	8.14	Call	Bond Future	8208	8	8	8	0.00
29/11/2012	R186 On 07-November-13	8.15	Call	Bond Future	8260	8	8	8	0.00
29/11/2012	R186 On 07-November-13	8.75	Call	Bond Future	11560	11	12	11	0.00
29/11/2012	R186 On 07-November-13	8.16	Call	Bond Future	8311	8	8	8	0.00
29/11/2012	R186 On 07-November-13	8.16	Put	Bond Future	5330	5	5	5	0.00
29/11/2012	R186 On 07-November-13	8.75	Put	Bond Future	3444	4	3	4	130.00
29/11/2012	R186 On 07-November-13	8.15	Put	Bond Future	5368	6	5	6	0.00
29/11/2012	R186 On 07-November-13	8.14	Put	Bond Future	5407	6	5	6	0.00
29/11/2012	R189 On 07-February-13			Bond Future	217.26	217.2396	217.2644	217.2396	154.00
29/11/2012	R189 On 07-February-13	212.99	Call	Bond Future	4274	4	4	4	0.00
29/11/2012	R189 On 07-February-13	213.00	Call	Bond Future	4264	4	4	4	0.00
29/11/2012	R189 On 07-February-13	213.01	Call	Bond Future	4254	4	4	4	0.00
29/11/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R197 On 07-February-13			Bond Future	280.82	280.0274	280.8213	280.0274	2,543.00
29/11/2012	R197 On 07-February-13	278.99	Call	Bond Future	1831	1	2	1	0.00
29/11/2012	R197 On 07-February-13	279.01	Call	Bond Future	1811	1	2	1	0.00
29/11/2012	R197 On 07-February-13	279.00	Call	Bond Future	1821	1	2	1	0.00
29/11/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
29/11/2012	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
29/11/2012	R197 On	02-May-13				Bond Future	284.35	283.5434	284.3466	283.5434	40.00
29/11/2012	R197 On	02-May-13	282.39	Call		Bond Future	1957	1	2	1	0.00
29/11/2012	R197 On	02-May-13	282.40	Call		Bond Future	1947	1	2	1	0.00
29/11/2012	R197 On	02-May-13	282.41	Call		Bond Future	1937	1	2	1	0.00
29/11/2012	R197 On	02-May-13	282.41	Put		Bond Future	0	0	0	0	0.00
29/11/2012	R197 On	02-May-13	282.40	Put		Bond Future	0	0	0	0	0.00
29/11/2012	R197 On	02-May-13	282.39	Put		Bond Future	0	0	0	0	0.00
29/11/2012	R201 On	07-February-13				Bond Future	5.08	107.6871	107.6867	107.6871	1,540.00
29/11/2012	R201 On	07-February-13	4.98	Call		Bond Future	183	0	0	0	0.00
29/11/2012	R201 On	07-February-13	5.60	Call		Bond Future	975	1	1	1	0.00
29/11/2012	R201 On	07-February-13	6.20	Call		Bond Future	2024	2	2	2	0.00
29/11/2012	R201 On	07-February-13	6.30	Call		Bond Future	2201	2	2	2	0.00
29/11/2012	R201 On	07-February-13	6.25	Call		Bond Future	2113	2	2	2	0.00
29/11/2012	R201 On	07-February-13	6.25	Put		Bond Future	0	0	0	0	0.00
29/11/2012	R201 On	07-February-13	6.30	Put		Bond Future	0	0	0	0	0.00
29/11/2012	R201 On	07-February-13	6.20	Put		Bond Future	0	0	0	0	0.00
29/11/2012	R201 On	07-February-13	5.60	Put		Bond Future	26	0	0	0	0.00
29/11/2012	R201 On	07-February-13	4.98	Put		Bond Future	359	0	0	0	0.00
29/11/2012	R201 On	02-May-13				Bond Future	5.05	108.9800	108.9796	108.9800	4.00
29/11/2012	R201 On	02-May-13	4.05	Call		Bond Future	6	0	0	0	0.00
29/11/2012	R201 On	02-May-13	4.06	Call		Bond Future	6	0	0	0	0.00
29/11/2012	R201 On	02-May-13	4.04	Call		Bond Future	6	0	0	0	0.00
29/11/2012	R201 On	02-May-13	4.04	Put		Bond Future	1642	2	2	2	0.00
29/11/2012	R201 On	02-May-13	4.06	Put		Bond Future	1610	2	2	2	0.00
29/11/2012	R201 On	02-May-13	4.05	Put		Bond Future	1626	2	2	2	0.00
29/11/2012	R201 On	07-November-13				Bond Future	4.91	107.5230	107.5219	107.5230	0.00
29/11/2012	R201 On	07-November-13	4.80	Call		Bond Future	369	0	0	0	0.00
29/11/2012	R201 On	07-November-13	4.79	Call		Bond Future	363	0	0	0	0.00
29/11/2012	R201 On	07-November-13	4.81	Call		Bond Future	374	0	0	0	0.00
29/11/2012	R201 On	07-November-13	4.81	Put		Bond Future	483	0	0	0	0.00
29/11/2012	R201 On	07-November-13	4.79	Put		Bond Future	494	0	0	0	0.00
29/11/2012	R201 On	07-November-13	4.80	Put		Bond Future	489	0	0	0	0.00
29/11/2012	R202 On	07-February-13				Bond Future	208.46	209.7407	208.4630	209.7407	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
29/11/2012	R202 On 07-February-13	204.99	Call	Bond Future	3473	5	3	5	0.00
29/11/2012	R202 On 07-February-13	205.00	Call	Bond Future	3463	5	3	5	0.00
29/11/2012	R202 On 07-February-13	205.01	Call	Bond Future	3453	5	3	5	0.00
29/11/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R202 On 02-May-13			Bond Future	211.08	212.3742	211.0800	212.3742	1.00
29/11/2012	R202 On 02-May-13	211.04	Call	Bond Future	40	1	0	1	0.00
29/11/2012	R202 On 02-May-13	211.06	Call	Bond Future	20	1	0	1	0.00
29/11/2012	R202 On 02-May-13	211.05	Call	Bond Future	30	1	0	1	0.00
29/11/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R203 On 07-February-13			Bond Future	5.97	112.3673	112.4574	112.3673	15,419.00
29/11/2012	R203 On 07-February-13	5.54	Call	Bond Future	238	0	0	0	10,000.00
29/11/2012	R203 On 07-February-13	6.11	Call	Bond Future	1198	1	1	1	12,600.00
29/11/2012	R203 On 07-February-13	6.45	Call	Bond Future	2217	2	2	2	0.00
29/11/2012	R203 On 07-February-13	6.55	Call	Bond Future	2562	2	3	2	0.00
29/11/2012	R203 On 07-February-13	6.65	Call	Bond Future	2921	3	3	3	0.00
29/11/2012	R203 On 07-February-13	6.94	Call	Bond Future	4012	4	4	4	0.00
29/11/2012	R203 On 07-February-13	6.50	Call	Bond Future	2388	2	2	2	0.00
29/11/2012	R203 On 07-February-13	7.15	Call	Bond Future	4825	5	5	5	0.00
29/11/2012	R203 On 07-February-13	7.15	Put	Bond Future	13	0	0	0	0.00
29/11/2012	R203 On 07-February-13	6.50	Put	Bond Future	184	0	0	0	0.00
29/11/2012	R203 On 07-February-13	6.94	Put	Bond Future	34	0	0	0	0.00
29/11/2012	R203 On 07-February-13	6.65	Put	Bond Future	108	0	0	0	30,250.00
29/11/2012	R203 On 07-February-13	6.55	Put	Bond Future	155	0	0	0	0.00
29/11/2012	R203 On 07-February-13	6.45	Put	Bond Future	217	0	0	0	0.00
29/11/2012	R203 On 07-February-13	6.11	Put	Bond Future	597	1	1	1	3,254.00
29/11/2012	R203 On 07-February-13	5.54	Put	Bond Future	2034	2	2	2	0.00
29/11/2012	R203 On 02-May-13			Bond Future	6.01	109.5600	109.6513	109.5600	22.00
29/11/2012	R203 On 02-May-13	5.90	Call	Bond Future	1028	1	1	1	0.00
29/11/2012	R203 On 02-May-13	5.91	Call	Bond Future	1046	1	1	1	0.00
29/11/2012	R203 On 02-May-13	5.89	Call	Bond Future	1010	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
29/11/2012	R203 On 02-May-13	5.89	Put	Bond Future	1487	2	1	2	0.00
29/11/2012	R203 On 02-May-13	5.91	Put	Bond Future	1443	1	1	1	0.00
29/11/2012	R203 On 02-May-13	5.90	Put	Bond Future	1465	2	1	2	0.00
29/11/2012	R203 On 07-November-13			Bond Future	6.11	108.4261	108.5192	108.4261	0.00
29/11/2012	R203 On 07-November-13	6.00	Call	Bond Future	1646	2	2	2	0.00
29/11/2012	R203 On 07-November-13	5.99	Call	Bond Future	1630	2	2	2	0.00
29/11/2012	R203 On 07-November-13	6.01	Call	Bond Future	1663	2	2	2	0.00
29/11/2012	R203 On 07-November-13	6.01	Put	Bond Future	2032	2	2	2	0.00
29/11/2012	R203 On 07-November-13	5.99	Put	Bond Future	2070	2	2	2	0.00
29/11/2012	R203 On 07-November-13	6.00	Put	Bond Future	2051	2	2	2	0.00
29/11/2012	R204 On 07-February-13			Bond Future	6.22	109.7338	109.7899	109.7338	11,672.00
29/11/2012	R204 On 07-February-13	7.29	Call	Bond Future	5348	5	5	5	0.00
29/11/2012	R204 On 07-February-13	7.45	Call	Bond Future	6090	6	6	6	0.00
29/11/2012	R204 On 07-February-13	7.95	Call	Bond Future	8412	8	8	8	0.00
29/11/2012	R204 On 07-February-13	8.00	Call	Bond Future	8642	9	9	9	0.00
29/11/2012	R204 On 07-February-13	8.05	Call	Bond Future	8872	9	9	9	0.00
29/11/2012	R204 On 07-February-13	8.05	Put	Bond Future	1	0	0	0	0.00
29/11/2012	R204 On 07-February-13	8.00	Put	Bond Future	1	0	0	0	0.00
29/11/2012	R204 On 07-February-13	7.95	Put	Bond Future	2	0	0	0	0.00
29/11/2012	R204 On 07-February-13	7.45	Put	Bond Future	21	0	0	0	0.00
29/11/2012	R204 On 07-February-13	7.29	Put	Bond Future	43	0	0	0	0.00
29/11/2012	R204 On 02-May-13			Bond Future	6.27	111.0514	111.1080	111.0514	24.00
29/11/2012	R204 On 02-May-13	6.30	Call	Bond Future	1827	2	2	2	0.00
29/11/2012	R204 On 02-May-13	6.29	Call	Bond Future	1802	2	2	2	0.00
29/11/2012	R204 On 02-May-13	6.31	Call	Bond Future	1853	2	2	2	0.00
29/11/2012	R204 On 02-May-13	6.31	Put	Bond Future	1642	2	2	2	0.00
29/11/2012	R204 On 02-May-13	6.29	Put	Bond Future	1689	2	2	2	0.00
29/11/2012	R204 On 02-May-13	6.30	Put	Bond Future	1665	2	2	2	0.00
29/11/2012	R204 On 07-November-13			Bond Future	6.38	110.0345	110.0920	110.0345	0.00
29/11/2012	R204 On 07-November-13	6.30	Call	Bond Future	2419	2	2	2	0.00
29/11/2012	R204 On 07-November-13	6.31	Call	Bond Future	2441	2	2	2	0.00
29/11/2012	R204 On 07-November-13	6.29	Call	Bond Future	2397	2	2	2	0.00
29/11/2012	R204 On 07-November-13	7.00	Call	Bond Future	4226	4	4	4	0.00
29/11/2012	R204 On 07-November-13	7.00	Put	Bond Future	1503	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
29/11/2012	R204 On 07-November-13	6.29	Put	Bond Future	2813	3	3	3	0.00
29/11/2012	R204 On 07-November-13	6.31	Put	Bond Future	2767	3	3	3	0.00
29/11/2012	R204 On 07-November-13	6.30	Put	Bond Future	2790	3	3	3	0.00
29/11/2012	R206 On 07-February-13			Bond Future	5.06	102.7512	102.7454	102.7512	1,120.00
29/11/2012	R206 On 07-February-13	4.76	Call	Bond Future	23	0	0	0	0.00
29/11/2012	R206 On 07-February-13	5.00	Call	Bond Future	86	0	0	0	0.00
29/11/2012	R206 On 07-February-13	5.95	Call	Bond Future	801	1	1	1	0.00
29/11/2012	R206 On 07-February-13	6.00	Call	Bond Future	846	1	1	1	0.00
29/11/2012	R206 On 07-February-13	6.05	Call	Bond Future	890	1	1	1	0.00
29/11/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R206 On 07-February-13	5.00	Put	Bond Future	141	0	0	0	0.00
29/11/2012	R206 On 07-February-13	4.76	Put	Bond Future	297	0	0	0	0.00
29/11/2012	R206 On 02-May-13			Bond Future	5.01	103.9848	103.9788	103.9848	23.00
29/11/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
29/11/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
29/11/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
29/11/2012	R206 On 02-May-13	3.41	Put	Bond Future	1102	1	1	1	0.00
29/11/2012	R206 On 02-May-13	3.39	Put	Bond Future	1116	1	1	1	0.00
29/11/2012	R206 On 02-May-13	3.40	Put	Bond Future	1109	1	1	1	0.00
29/11/2012	R206 On 07-November-13			Bond Future	3.96	103.0412	103.0344	103.0412	0.00
29/11/2012	R206 On 07-November-13	4.30	Call	Bond Future	92	0	0	0	0.00
29/11/2012	R206 On 07-November-13	4.31	Call	Bond Future	93	0	0	0	0.00
29/11/2012	R206 On 07-November-13	4.29	Call	Bond Future	91	0	0	0	0.00
29/11/2012	R206 On 07-November-13	4.29	Put	Bond Future	32	0	0	0	0.00
29/11/2012	R206 On 07-November-13	4.31	Put	Bond Future	31	0	0	0	0.00
29/11/2012	R206 On 07-November-13	4.30	Put	Bond Future	31	0	0	0	0.00
29/11/2012	R207 On 07-February-13			Bond Future	6.51	104.4934	104.6138	104.4934	6,690.00
29/11/2012	R207 On 07-February-13	7.66	Call	Bond Future	6277	6	6	6	0.00
29/11/2012	R207 On 07-February-13	7.80	Call	Bond Future	6986	7	7	7	0.00
29/11/2012	R207 On 07-February-13	8.20	Call	Bond Future	9009	9	9	9	0.00
29/11/2012	R207 On 07-February-13	8.30	Call	Bond Future	9511	9	10	9	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
29/11/2012	R207 On 07-February-13	8.25	Call	Bond Future	9260	9	9	9	0.00
29/11/2012	R207 On 07-February-13	8.25	Put	Bond Future	3	0	0	0	0.00
29/11/2012	R207 On 07-February-13	8.30	Put	Bond Future	2	0	0	0	0.00
29/11/2012	R207 On 07-February-13	8.20	Put	Bond Future	4	0	0	0	0.00
29/11/2012	R207 On 07-February-13	7.80	Put	Bond Future	24	0	0	0	0.00
29/11/2012	R207 On 07-February-13	7.66	Put	Bond Future	43	0	0	0	0.00
29/11/2012	R207 On 02-May-13			Bond Future	6.57	105.7479	105.8697	105.7479	0.00
29/11/2012	R207 On 02-May-13	6.45	Call	Bond Future	1724	2	2	2	0.00
29/11/2012	R207 On 02-May-13	6.46	Call	Bond Future	1748	2	2	2	0.00
29/11/2012	R207 On 02-May-13	6.44	Call	Bond Future	1699	2	2	2	0.00
29/11/2012	R207 On 02-May-13	6.44	Put	Bond Future	2406	2	2	2	0.00
29/11/2012	R207 On 02-May-13	6.46	Put	Bond Future	2345	2	2	2	0.00
29/11/2012	R207 On 02-May-13	6.45	Put	Bond Future	2376	2	2	2	0.00
29/11/2012	R207 On 07-November-13			Bond Future	6.70	104.9802	105.1046	104.9802	0.00
29/11/2012	R207 On 07-November-13	6.70	Call	Bond Future	3093	3	3	3	0.00
29/11/2012	R207 On 07-November-13	6.69	Call	Bond Future	3068	3	3	3	0.00
29/11/2012	R207 On 07-November-13	6.71	Call	Bond Future	3119	3	3	3	0.00
29/11/2012	R207 On 07-November-13	6.71	Put	Bond Future	3058	3	3	3	0.00
29/11/2012	R207 On 07-November-13	6.69	Put	Bond Future	3109	3	3	3	0.00
29/11/2012	R207 On 07-November-13	6.70	Put	Bond Future	3083	3	3	3	0.00
29/11/2012	R208 On 07-February-13			Bond Future	6.68	102.7445	102.9407	102.7445	18,931.00
29/11/2012	R208 On 07-February-13	8.00	Call	Bond Future	7850	8	8	8	0.00
29/11/2012	R208 On 07-February-13	8.05	Call	Bond Future	8124	8	8	8	0.00
29/11/2012	R208 On 07-February-13	8.83	Call	Bond Future	12339	12	12	12	0.00
29/11/2012	R208 On 07-February-13	6.00	Call	Bond Future	248	0	0	0	12,250.00
29/11/2012	R208 On 07-February-13	7.78	Call	Bond Future	6647	6	7	6	0.00
29/11/2012	R208 On 07-February-13	7.85	Call	Bond Future	7028	7	7	7	0.00
29/11/2012	R208 On 07-February-13	7.95	Call	Bond Future	7575	7	8	7	0.00
29/11/2012	R208 On 07-February-13	7.95	Put	Bond Future	40	0	0	0	0.00
29/11/2012	R208 On 07-February-13	7.85	Put	Bond Future	59	0	0	0	0.00
29/11/2012	R208 On 07-February-13	7.78	Put	Bond Future	77	0	0	0	0.00
29/11/2012	R208 On 07-February-13	6.00	Put	Bond Future	4571	5	5	5	0.00
29/11/2012	R208 On 07-February-13	8.83	Put	Bond Future	1	0	0	0	0.00
29/11/2012	R208 On 07-February-13	8.05	Put	Bond Future	27	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
29/11/2012	R208 On 07-February-13	8.00	Put	Bond Future	33	0	0	0	0.00
29/11/2012	R208 On 02-May-13			Bond Future	6.73	100.5853	100.7838	100.5853	47.00
29/11/2012	R208 On 02-May-13	6.66	Call	Bond Future	2130	2	2	2	0.00
29/11/2012	R208 On 02-May-13	6.65	Call	Bond Future	2102	2	2	2	0.00
29/11/2012	R208 On 02-May-13	6.64	Call	Bond Future	2074	2	2	2	0.00
29/11/2012	R208 On 02-May-13	6.64	Put	Bond Future	2631	3	3	3	0.00
29/11/2012	R208 On 02-May-13	6.65	Put	Bond Future	2598	3	3	3	0.00
29/11/2012	R208 On 02-May-13	6.66	Put	Bond Future	2566	3	3	3	0.00
29/11/2012	R208 On 07-November-13			Bond Future	6.86	99.9673	100.1706	99.9673	0.00
29/11/2012	R208 On 07-November-13	6.81	Call	Bond Future	3472	3	3	3	0.00
29/11/2012	R208 On 07-November-13	7.50	Call	Bond Future	5701	6	6	6	0.00
29/11/2012	R208 On 07-November-13	6.80	Call	Bond Future	3445	3	3	3	0.00
29/11/2012	R208 On 07-November-13	6.79	Call	Bond Future	3417	3	3	3	0.00
29/11/2012	R208 On 07-November-13	6.79	Put	Bond Future	3805	4	4	4	0.00
29/11/2012	R208 On 07-November-13	6.80	Put	Bond Future	3775	4	4	4	0.00
29/11/2012	R208 On 07-November-13	7.50	Put	Bond Future	2124	2	2	2	230.00
29/11/2012	R208 On 07-November-13	6.81	Put	Bond Future	3745	4	4	4	0.00
29/11/2012	R209 On 07-February-13			Bond Future	8.40	80.3479	80.5257	80.3479	11,552.00
29/11/2012	R209 On 07-February-13	8.63	Call	Bond Future	3289	3	3	3	0.00
29/11/2012	R209 On 07-February-13	8.83	Call	Bond Future	4369	4	4	4	0.00
29/11/2012	R209 On 07-February-13	8.95	Call	Bond Future	5073	5	5	5	0.00
29/11/2012	R209 On 07-February-13	9.06	Call	Bond Future	5745	6	6	6	0.00
29/11/2012	R209 On 07-February-13	9.10	Call	Bond Future	5994	6	6	6	0.00
29/11/2012	R209 On 07-February-13	9.00	Call	Bond Future	5375	5	5	5	0.00
29/11/2012	R209 On 07-February-13	9.05	Call	Bond Future	5683	6	6	6	0.00
29/11/2012	R209 On 07-February-13	9.05	Put	Bond Future	516	1	1	1	0.00
29/11/2012	R209 On 07-February-13	9.00	Put	Bond Future	587	1	1	1	0.00
29/11/2012	R209 On 07-February-13	9.10	Put	Bond Future	453	0	0	0	0.00
29/11/2012	R209 On 07-February-13	9.06	Put	Bond Future	503	1	1	1	0.00
29/11/2012	R209 On 07-February-13	8.95	Put	Bond Future	666	1	1	1	0.00
29/11/2012	R209 On 07-February-13	8.83	Put	Bond Future	890	1	1	1	14,000.00
29/11/2012	R209 On 07-February-13	8.63	Put	Bond Future	1397	1	1	1	11,000.00
29/11/2012	R209 On 02-May-13			Bond Future	8.47	78.1710	78.3509	78.1710	33.00
29/11/2012	R209 On 02-May-13	8.01	Call	Bond Future	2415	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
29/11/2012	R209 On 02-May-13	8.00	Call	Bond Future	2385	2	2	2	0.00
29/11/2012	R209 On 02-May-13	7.99	Call	Bond Future	2356	2	2	2	0.00
29/11/2012	R209 On 02-May-13	7.99	Put	Bond Future	6471	7	6	7	0.00
29/11/2012	R209 On 02-May-13	8.00	Put	Bond Future	6411	7	6	7	0.00
29/11/2012	R209 On 02-May-13	8.01	Put	Bond Future	6351	6	6	6	0.00
29/11/2012	R209 On 07-November-13			Bond Future	8.62	77.1855	77.3698	77.1855	0.00
29/11/2012	R209 On 07-November-13	8.81	Call	Bond Future	7155	7	7	7	0.00
29/11/2012	R209 On 07-November-13	9.50	Call	Bond Future	10155	10	10	10	0.00
29/11/2012	R209 On 07-November-13	8.80	Call	Bond Future	7114	7	7	7	0.00
29/11/2012	R209 On 07-November-13	8.79	Call	Bond Future	7073	7	7	7	0.00
29/11/2012	R209 On 07-November-13	8.79	Put	Bond Future	5747	6	6	6	0.00
29/11/2012	R209 On 07-November-13	8.80	Put	Bond Future	5710	6	6	6	0.00
29/11/2012	R209 On 07-November-13	9.50	Put	Bond Future	3585	4	4	4	180.00
29/11/2012	R209 On 07-November-13	8.81	Put	Bond Future	5673	6	6	6	0.00
29/11/2012	R210 On 07-February-13			Bond Future	162.44	161.7867	162.4387	161.7867	1,212.00
29/11/2012	R210 On 07-February-13	156.99	Call	Bond Future	5449	5	5	5	0.00
29/11/2012	R210 On 07-February-13	157.00	Call	Bond Future	5439	5	5	5	0.00
29/11/2012	R210 On 07-February-13	157.01	Call	Bond Future	5429	5	5	5	0.00
29/11/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R210 On 02-May-13			Bond Future	162.63	161.9657	162.6257	161.9657	7.00
29/11/2012	R210 On 02-May-13	161.14	Call	Bond Future	1486	1	1	1	0.00
29/11/2012	R210 On 02-May-13	161.16	Call	Bond Future	1466	1	1	1	0.00
29/11/2012	R210 On 02-May-13	161.15	Call	Bond Future	1476	1	1	1	0.00
29/11/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R211 On 07-February-13			Bond Future	125.58	125.5666	125.5842	125.5666	703.00
29/11/2012	R211 On 07-February-13	122.99	Call	Bond Future	2594	3	3	3	0.00
29/11/2012	R211 On 07-February-13	123.00	Call	Bond Future	2584	3	3	3	0.00
29/11/2012	R211 On 07-February-13	123.01	Call	Bond Future	2574	3	3	3	0.00
29/11/2012	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
29/11/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R211 On 02-May-13			Bond Future	127.16	127.1432	127.1608	127.1432	7.00
29/11/2012	R211 On 02-May-13	125.69	Call	Bond Future	1471	1	1	1	0.00
29/11/2012	R211 On 02-May-13	125.71	Call	Bond Future	1451	1	1	1	0.00
29/11/2012	R211 On 02-May-13	125.70	Call	Bond Future	1461	1	1	1	0.00
29/11/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R212 On 07-February-13			Bond Future	130.52	130.2844	130.5213	130.2844	3,086.00
29/11/2012	R212 On 07-February-13	128.99	Call	Bond Future	1531	1	2	1	0.00
29/11/2012	R212 On 07-February-13	129.00	Call	Bond Future	1521	1	2	1	0.00
29/11/2012	R212 On 07-February-13	129.01	Call	Bond Future	1511	1	2	1	0.00
29/11/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R212 On 02-May-13			Bond Future	132.16	131.9202	132.1599	131.9202	11.00
29/11/2012	R212 On 02-May-13	131.09	Call	Bond Future	1070	1	1	1	0.00
29/11/2012	R212 On 02-May-13	131.11	Call	Bond Future	1050	1	1	1	0.00
29/11/2012	R212 On 02-May-13	131.10	Call	Bond Future	1060	1	1	1	0.00
29/11/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
29/11/2012	R213 On 07-February-13			Bond Future	8.17	92.0325	92.2594	92.0325	9,399.00
29/11/2012	R213 On 07-February-13	8.90	Call	Bond Future	6556	6	7	6	0.00
29/11/2012	R213 On 07-February-13	8.95	Call	Bond Future	6880	7	7	7	0.00
29/11/2012	R213 On 07-February-13	9.05	Call	Bond Future	7536	7	8	7	0.00
29/11/2012	R213 On 07-February-13	9.00	Call	Bond Future	7206	7	7	7	0.00
29/11/2012	R213 On 07-February-13	9.00	Put	Bond Future	448	0	0	0	0.00
29/11/2012	R213 On 07-February-13	9.05	Put	Bond Future	396	0	0	0	0.00
29/11/2012	R213 On 07-February-13	8.95	Put	Bond Future	505	1	1	1	0.00
29/11/2012	R213 On 07-February-13	8.90	Put	Bond Future	569	1	1	1	0.00
29/11/2012	R213 On 02-May-13			Bond Future	8.24	89.6033	89.8329	89.6033	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
29/11/2012	R213 On 02-May-13	7.86	Call	Bond Future	2622	3	3	3	0.00
29/11/2012	R213 On 02-May-13	7.84	Call	Bond Future	2558	2	3	2	0.00
29/11/2012	R213 On 02-May-13	7.85	Call	Bond Future	2590	3	3	3	0.00
29/11/2012	R213 On 02-May-13	7.85	Put	Bond Future	5954	6	6	6	0.00
29/11/2012	R213 On 02-May-13	7.84	Put	Bond Future	6011	6	6	6	0.00
29/11/2012	R213 On 02-May-13	7.86	Put	Bond Future	5897	6	6	6	0.00
29/11/2012	R213 On 07-November-13			Bond Future	8.40	88.5408	88.7762	88.5408	0.00
29/11/2012	R213 On 07-November-13	8.61	Call	Bond Future	7105	7	7	7	0.00
29/11/2012	R213 On 07-November-13	8.60	Call	Bond Future	7063	7	7	7	0.00
29/11/2012	R213 On 07-November-13	8.59	Call	Bond Future	7020	7	7	7	0.00
29/11/2012	R213 On 07-November-13	8.59	Put	Bond Future	5448	6	5	6	0.00
29/11/2012	R213 On 07-November-13	8.60	Put	Bond Future	5411	6	5	6	0.00
29/11/2012	R213 On 07-November-13	8.61	Put	Bond Future	5374	5	5	5	0.00
29/11/2012	R214 On 07-February-13			Bond Future	8.44	82.0928	82.2352	82.0928	1,714.00
29/11/2012	R214 On 07-February-13	8.59	Call	Bond Future	3189	3	3	3	0.00
29/11/2012	R214 On 07-February-13	8.60	Call	Bond Future	3239	3	3	3	0.00
29/11/2012	R214 On 07-February-13	8.61	Call	Bond Future	3289	3	3	3	0.00
29/11/2012	R214 On 07-February-13	8.61	Put	Bond Future	1809	2	2	2	0.00
29/11/2012	R214 On 07-February-13	8.60	Put	Bond Future	1845	2	2	2	0.00
29/11/2012	R214 On 07-February-13	8.59	Put	Bond Future	1881	2	2	2	0.00