



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 13/12/2012 To: 13/12/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	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
13/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	2025 On 07-February-13			Bond Future	114.30	114.2820	114.3009	114.2820	0.00
13/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3311	3	3	3	0.00
13/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3301	3	3	3	0.00
13/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3291	3	3	3	0.00
13/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
13/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
13/12/2012	2038 On 07-February-13			Bond Future	113.84	113.8166	113.8376	113.8166	0.00
13/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	7848	8	8	8	0.00
13/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	7828	8	8	8	0.00
13/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	7838	8	8	8	0.00
13/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
13/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
13/12/2012	2050 On 07-February-13			Bond Future	119.04	118.5588	119.0374	118.5588	0.00
13/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	6047	6	6	6	0.00
13/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	6037	6	6	6	0.00
13/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	6027	6	6	6	0.00
13/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
13/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
13/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	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
13/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	AL7T On 07-February-13			Index Future	487.31	486.6090	487.3130	486.6090	12.00
13/12/2012	AL7T On 02-May-13			Index Future	493.42	492.7050	493.4200	492.7050	0.00
13/12/2012	ALBI On 07-February-13			Index Future	434.90	434.2460	434.9020	434.2460	1,077.00
13/12/2012	ALBI On 02-May-13			Index Future	440.35	439.6870	440.3530	439.6870	0.00
13/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	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
13/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/12/2012	EL28 On 07-February-13			Bond Future	113.68	113.4456	113.6848	113.4456	0.00
13/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	675	0	1	0	0.00
13/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	685	0	1	0	0.00
13/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	695	0	1	0	0.00
13/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
13/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
13/12/2012	ES33 On 07-February-13			Bond Future	8.73	91.1778	91.4053	91.1778	303.00
13/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
13/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
13/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
13/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1513	2	2	2	0.00
13/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1602	2	2	2	0.00
13/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1691	2	2	2	0.00
13/12/2012	GOVI On 07-February-13			GOVI	435.07	434.4120	435.0670	434.4120	335.00
13/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	20770	1	2	1	0.00
13/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	20570	1	2	1	0.00
13/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	20670	1	2	1	0.00
13/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
13/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
13/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
13/12/2012	GOVI On 02-May-13			GOVI	440.52	439.8550	440.5200	439.8550	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
13/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	75300	7	8	7	0.00
13/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	75200	7	8	7	0.00
13/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	75100	7	8	7	0.00
13/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
13/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
13/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
13/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2012	IGOV On 07-February-13			Index Future	200.13	200.1620	200.1290	200.1620	610.00
13/12/2012	IGOV On 02-May-13			Index Future	202.64	202.6700	202.6380	202.6700	0.00
13/12/2012	ILBI On 07-February-13			Index Future	534.87	535.0760	534.8720	535.0760	183.00
13/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	840.00
13/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.09	94.9000	94.9100	94.9000	0.00
13/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.00	94.9800	95.0000	94.9800	0.00
13/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.97	95.0300	95.0300	95.0300	1,000.00
13/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.93	95.0700	95.0700	95.0700	0.00
13/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.90	95.0900	95.1000	95.0900	0.00
13/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.89	95.1000	95.1100	95.1000	500.00
13/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0900	95.0900	95.0900	2,200.00
13/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.95	95.0300	95.0500	95.0300	2,000.00
13/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.05	94.9300	94.9500	94.9300	1,000.00
13/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.17	94.8000	94.8300	94.8000	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
13/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.30	94.6600	94.7000	94.6600	0.00
13/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
13/12/2012	R023 On 07-February-13			Bond Future	6.87	109.6849	109.8421	109.6849	1,633.00
13/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	1263	1	1	1	0.00
13/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	1410	1	1	1	0.00
13/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	1337	1	1	1	0.00
13/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R023 On 02-May-13			Bond Future	6.92	107.0884	107.2479	107.0884	2.00
13/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	1004	1	1	1	0.00
13/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	860	1	1	1	0.00
13/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	932	1	1	1	0.00
13/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R023 On 01-August-13			Bond Future	6.98	108.5241	108.6849	108.5241	0.00
13/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	2215	2	2	2	0.00
13/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	2354	2	2	2	0.00
13/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2284	2	2	2	0.00
13/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R157 On 07-February-13			Bond Future	5.40	124.8020	124.8739	124.8020	7,617.00
13/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2312	2	2	2	0.00
13/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2880	3	3	3	0.00
13/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3395	3	3	3	0.00
13/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3523	3	4	3	0.00
13/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3652	4	4	4	0.00
13/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00

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13/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	1	0	0	0	0.00
13/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	4	0	0	0	0.00
13/12/2012	R157 On 02-May-13			Bond Future	5.42	119.4983	119.5717	119.4983	182.00
13/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	517	0	1	0	0.00
13/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	506	0	1	0	0.00
13/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	529	0	1	0	0.00
13/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	677	1	1	1	0.00
13/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	703	1	1	1	0.00
13/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	690	1	1	1	0.00
13/12/2012	R157 On 07-November-13			Bond Future	5.45	115.9782	116.0534	115.9782	0.00
13/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	1002	1	1	1	0.00
13/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	981	1	1	1	0.00
13/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	991	1	1	1	0.00
13/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	711	1	1	1	0.00
13/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	719	1	1	1	0.00
13/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	703	1	1	1	0.00
13/12/2012	R186 On 07-February-13			Bond Future	7.33	128.6200	128.8348	128.6200	49,121.00
13/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1173	1	1	1	10,300.00
13/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2137	2	2	2	670.00
13/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3488	3	3	3	575.00
13/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	9775	10	10	10	0.00
13/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	11318	11	11	11	0.00
13/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5172	5	5	5	1,000.00
13/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	7103	7	7	7	0.00
13/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	11749	12	12	12	0.00
13/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	10888	11	11	11	0.00
13/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	11060	11	11	11	0.00
13/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	104	0	0	0	0.00
13/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	112	0	0	0	0.00
13/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	77	0	0	0	0.00
13/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	485	1	0	1	150.00
13/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	955	1	1	1	0.00
13/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	93	0	0	0	0.00
13/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	179	0	0	0	2,000.00

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13/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1739	2	2	2	0.00
13/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	2927	3	3	3	0.00
13/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	4574	5	5	5	0.00
13/12/2012	R186 On 02-May-13			Bond Future	7.39	130.1636	130.3816	130.1636	12.00
13/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4155	4	4	4	0.00
13/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4105	4	4	4	0.00
13/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	4056	4	4	4	0.00
13/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	4033	4	4	4	0.00
13/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	3983	4	4	4	0.00
13/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	3933	4	4	4	0.00
13/12/2012	R186 On 07-November-13			Bond Future	7.53	128.3844	128.6081	128.3844	0.00
13/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	9759	10	10	10	0.00
13/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	9816	10	10	10	0.00
13/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13417	13	13	13	0.00
13/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	9874	10	10	10	0.00
13/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	4004	4	4	4	0.00
13/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2411	2	2	2	130.00
13/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	4036	4	4	4	0.00
13/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	4068	4	4	4	0.00
13/12/2012	R189 On 07-February-13			Bond Future	217.64	217.6114	217.6353	217.6114	154.00
13/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4645	5	5	5	0.00
13/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4635	5	5	5	0.00
13/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4625	5	5	5	0.00
13/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R197 On 07-February-13			Bond Future	287.58	287.4086	287.5825	287.4086	2,543.00
13/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	8592	8	9	8	0.00
13/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	8572	8	9	8	0.00
13/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	8582	8	9	8	0.00
13/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
13/12/2012	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
13/12/2012	R197 On 02-May-13			Bond Future	291.19	291.0103	291.1873	291.0103	40.00
13/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8797	9	9	9	0.00
13/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8787	9	9	9	0.00
13/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8777	9	9	9	0.00
13/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R201 On 07-February-13			Bond Future	5.05	107.7232	107.7425	107.7232	1,540.00
13/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	179	0	0	0	0.00
13/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1018	1	1	1	0.00
13/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2079	2	2	2	0.00
13/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2257	2	2	2	0.00
13/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2168	2	2	2	0.00
13/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	13	0	0	0	0.00
13/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	299	0	0	0	0.00
13/12/2012	R201 On 02-May-13			Bond Future	5.02	109.0161	109.0360	109.0161	4.00
13/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	7	0	0	0	0.00
13/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	8	0	0	0	0.00
13/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	7	0	0	0	0.00
13/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1586	2	2	2	0.00
13/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1555	2	2	2	0.00
13/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1570	2	2	2	0.00
13/12/2012	R201 On 07-November-13			Bond Future	4.87	107.5484	107.5687	107.5484	0.00
13/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	393	0	0	0	0.00
13/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	388	0	0	0	0.00
13/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	398	0	0	0	0.00
13/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	460	0	0	0	0.00
13/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	472	0	0	0	0.00
13/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	466	0	0	0	0.00
13/12/2012	R202 On 07-February-13			Bond Future	216.78	216.7435	216.7829	216.7435	51,506.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	11793	12	12	12	0.00
13/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	11783	12	12	12	0.00
13/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	11773	12	12	12	0.00
13/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R202 On 02-May-13			Bond Future	219.50	219.4597	219.5003	219.4597	1.00
13/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	8460	8	8	8	0.00
13/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	8440	8	8	8	0.00
13/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	8450	8	8	8	0.00
13/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R203 On 07-February-13			Bond Future	5.87	112.7317	112.8644	112.7317	19,048.00
13/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	241	0	0	0	10,000.00
13/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1358	1	1	1	12,600.00
13/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2501	2	3	2	0.00
13/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2874	3	3	3	0.00
13/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3257	3	3	3	0.00
13/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4393	4	4	4	0.00
13/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2686	3	3	3	0.00
13/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5221	5	5	5	0.00
13/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	2	0	0	0	0.00
13/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	75	0	0	0	0.00
13/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	8	0	0	0	0.00
13/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	37	0	0	0	30,250.00
13/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	60	0	0	0	0.00
13/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	94	0	0	0	0.00
13/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	351	0	0	0	3,254.00
13/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1630	2	2	2	0.00
13/12/2012	R203 On 02-May-13			Bond Future	5.91	109.9282	110.0630	109.9282	22.00
13/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1163	1	1	1	0.00
13/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1184	1	1	1	0.00
13/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1143	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
13/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1208	1	1	1	0.00
13/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1169	1	1	1	0.00
13/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1189	1	1	1	0.00
13/12/2012	R203 On 07-November-13			Bond Future	6.00	108.7924	108.9307	108.7924	0.00
13/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1819	2	2	2	0.00
13/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1801	2	2	2	0.00
13/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1837	2	2	2	0.00
13/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1795	2	2	2	0.00
13/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1829	2	2	2	0.00
13/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1812	2	2	2	0.00
13/12/2012	R204 On 07-February-13			Bond Future	6.11	110.2552	110.3635	110.2552	16,672.00
13/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5889	6	6	6	0.00
13/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6646	7	7	7	0.00
13/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8984	9	9	9	0.00
13/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9215	9	9	9	0.00
13/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9445	9	9	9	0.00
13/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	4	0	0	0	0.00
13/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	11	0	0	0	0.00
13/12/2012	R204 On 02-May-13			Bond Future	6.15	111.5785	111.6885	111.5785	24.00
13/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2044	2	2	2	0.00
13/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	2016	2	2	2	0.00
13/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2073	2	2	2	0.00
13/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1281	1	1	1	0.00
13/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1322	1	1	1	0.00
13/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1301	1	1	1	0.00
13/12/2012	R204 On 07-November-13			Bond Future	6.25	110.5642	110.6770	110.5642	0.00
13/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2644	3	3	3	0.00
13/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2668	3	3	3	0.00
13/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2621	3	3	3	0.00
13/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4580	5	5	5	0.00
13/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1271	1	1	1	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
13/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2451	3	2	3	0.00
13/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2409	2	2	2	0.00
13/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2430	2	2	2	0.00
13/12/2012	R206 On 07-February-13			Bond Future	5.04	102.7522	102.7621	102.7522	1,120.00
13/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	19	0	0	0	0.00
13/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	83	0	0	0	0.00
13/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	817	1	1	1	0.00
13/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	862	1	1	1	0.00
13/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	907	1	1	1	0.00
13/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	122	0	0	0	0.00
13/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	276	0	0	0	0.00
13/12/2012	R206 On 02-May-13			Bond Future	4.99	103.9852	103.9958	103.9852	23.00
13/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
13/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
13/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
13/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1086	1	1	1	0.00
13/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1099	1	1	1	0.00
13/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1093	1	1	1	0.00
13/12/2012	R206 On 07-November-13			Bond Future	3.92	103.0303	103.0410	103.0303	0.00
13/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	98	0	0	0	0.00
13/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	99	0	0	0	0.00
13/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	97	0	0	0	0.00
13/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	31	0	0	0	0.00
13/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	30	0	0	0	0.00
13/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	31	0	0	0	0.00
13/12/2012	R207 On 07-February-13			Bond Future	6.37	105.2763	105.4254	105.2763	11,310.00
13/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	7053	7	7	7	0.00
13/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	7777	8	8	8	0.00
13/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	9818	10	10	10	0.00
13/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10320	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
13/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	10069	10	10	10	0.00
13/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	4	0	0	0	0.00
13/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	8	0	0	0	0.00
13/12/2012	R207 On 02-May-13			Bond Future	6.42	106.5396	106.6910	106.5396	0.00
13/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	2003	2	2	2	0.00
13/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	2032	2	2	2	0.00
13/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1975	2	2	2	0.00
13/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1861	2	2	2	0.00
13/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1807	2	2	2	0.00
13/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1834	2	2	2	0.00
13/12/2012	R207 On 07-November-13			Bond Future	6.53	105.7822	105.9376	105.7822	0.00
13/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3454	3	3	3	0.00
13/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3425	3	3	3	0.00
13/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3482	3	3	3	0.00
13/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2589	3	3	3	0.00
13/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2633	3	3	3	0.00
13/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2611	3	3	3	0.00
13/12/2012	R208 On 07-February-13			Bond Future	6.46	104.1540	104.3190	104.1540	19,166.00
13/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9199	9	9	9	0.00
13/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	9478	9	9	9	0.00
13/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	13716	14	14	14	0.00
13/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	351	0	0	0	12,250.00
13/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	7960	8	8	8	0.00
13/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	8356	8	8	8	0.00
13/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	8918	9	9	9	0.00
13/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	5	0	0	0	0.00
13/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	8	0	0	0	0.00
13/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	12	0	0	0	0.00
13/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	3296	3	3	3	0.00
13/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	3	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
13/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	4	0	0	0	0.00
13/12/2012	R208 On 02-May-13			Bond Future	6.50	102.0110	102.1785	102.0110	47.00
13/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2723	3	3	3	0.00
13/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2689	3	3	3	0.00
13/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2654	3	3	3	0.00
13/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1817	2	2	2	0.00
13/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1790	2	2	2	0.00
13/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1764	2	2	2	0.00
13/12/2012	R208 On 07-November-13			Bond Future	6.61	101.4212	101.5931	101.4212	0.00
13/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4084	4	4	4	0.00
13/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6579	6	7	6	0.00
13/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4052	4	4	4	0.00
13/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	4020	4	4	4	0.00
13/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	2985	3	3	3	0.00
13/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	2960	3	3	3	0.00
13/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1579	2	2	2	230.00
13/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	2935	3	3	3	0.00
13/12/2012	R209 On 07-February-13			Bond Future	8.12	82.7143	82.9434	82.7143	11,354.00
13/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	4837	5	5	5	0.00
13/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6179	6	6	6	0.00
13/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	7012	7	7	7	0.00
13/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	7786	8	8	8	0.00
13/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	8069	8	8	8	0.00
13/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	7363	7	7	7	0.00
13/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	7716	8	8	8	0.00
13/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	132	0	0	0	0.00
13/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	158	0	0	0	0.00
13/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	110	0	0	0	0.00
13/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	127	0	0	0	0.00
13/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	188	0	0	0	0.00
13/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	282	0	0	0	14,000.00
13/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	528	1	1	1	11,000.00
13/12/2012	R209 On 02-May-13			Bond Future	8.18	80.5653	80.7975	80.5653	33.00
13/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2876	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2838	3	3	3	0.00
13/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2801	3	3	3	0.00
13/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	4469	5	4	5	0.00
13/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4417	5	4	5	0.00
13/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	4365	5	4	5	0.00
13/12/2012	R209 On 07-November-13			Bond Future	8.32	79.6371	79.8755	79.6371	0.00
13/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8492	8	8	8	0.00
13/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	11760	12	12	12	0.00
13/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8446	8	8	8	0.00
13/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8400	8	8	8	0.00
13/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4568	5	5	5	0.00
13/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4536	5	5	5	0.00
13/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2685	3	3	3	180.00
13/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4504	5	5	5	0.00
13/12/2012	R210 On 07-February-13			Bond Future	166.04	166.0061	166.0350	166.0061	1,212.00
13/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	9045	9	9	9	0.00
13/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	9035	9	9	9	0.00
13/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	9025	9	9	9	0.00
13/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R210 On 02-May-13			Bond Future	166.26	166.2291	166.2591	166.2291	7.00
13/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	5119	5	5	5	0.00
13/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	5099	5	5	5	0.00
13/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	5109	5	5	5	0.00
13/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R211 On 07-February-13			Bond Future	125.95	125.9282	125.9452	125.9282	522.00
13/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2955	3	3	3	0.00
13/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2945	3	3	3	0.00
13/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2935	3	3	3	0.00
13/12/2012	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
13/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R211 On 02-May-13			Bond Future	127.52	127.5062	127.5239	127.5062	7.00
13/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1834	2	2	2	0.00
13/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1814	2	2	2	0.00
13/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1824	2	2	2	0.00
13/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R212 On 07-February-13			Bond Future	132.63	133.3220	132.6335	133.3220	3,064.00
13/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3644	4	4	4	0.00
13/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3634	4	4	4	0.00
13/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3624	4	4	4	0.00
13/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R212 On 02-May-13			Bond Future	134.30	134.9926	134.2961	134.9926	11.00
13/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3206	4	3	4	0.00
13/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3186	4	3	4	0.00
13/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3196	4	3	4	0.00
13/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
13/12/2012	R213 On 07-February-13			Bond Future	7.82	94.9606	95.2878	94.9606	9,399.00
13/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	9134	9	9	9	0.00
13/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	9502	9	10	9	0.00
13/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	10237	10	10	10	0.00
13/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	9870	10	10	10	0.00
13/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	82	0	0	0	0.00
13/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	68	0	0	0	0.00
13/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	99	0	0	0	0.00
13/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	119	0	0	0	0.00
13/12/2012	R213 On 02-May-13			Bond Future	7.88	92.5660	92.8977	92.5660	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
13/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3646	3	4	3	0.00
13/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3560	3	4	3	0.00
13/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3603	3	4	3	0.00
13/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	3902	4	4	4	0.00
13/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	3949	4	4	4	0.00
13/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	3855	4	4	4	0.00
13/12/2012	R213 On 07-November-13			Bond Future	8.02	91.5752	91.9158	91.5752	0.00
13/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	8833	9	9	9	0.00
13/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	8783	9	9	9	0.00
13/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	8734	9	9	9	0.00
13/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	4023	4	4	4	0.00
13/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	3992	4	4	4	0.00
13/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	3962	4	4	4	0.00
13/12/2012	R214 On 07-February-13			Bond Future	8.15	84.5939	84.8367	84.5939	1,714.00
13/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4685	5	5	5	0.00
13/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	4750	5	5	5	0.00
13/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	4816	5	5	5	0.00
13/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	734	1	1	1	0.00
13/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	755	1	1	1	0.00
13/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	775	1	1	1	0.00