



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 14/12/2012 To: 14/12/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	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
14/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	2025 On 07-February-13			Bond Future	114.07	114.3009	114.0715	114.3009	0.00
14/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3082	3	3	3	0.00
14/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3072	3	3	3	0.00
14/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3062	3	3	3	0.00
14/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
14/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
14/12/2012	2038 On 07-February-13			Bond Future	113.41	113.8376	113.4145	113.8376	0.00
14/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	7425	8	7	8	0.00
14/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	7405	8	7	8	0.00
14/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	7415	8	7	8	0.00
14/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
14/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
14/12/2012	2050 On 07-February-13			Bond Future	118.45	119.0374	118.4526	119.0374	122.00
14/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	5463	6	5	6	0.00
14/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	5453	6	5	6	0.00
14/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	5443	6	5	6	0.00
14/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
14/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
14/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	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
14/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	AL7T On 07-February-13			Index Future	486.45	487.3130	486.4470	487.3130	12.00
14/12/2012	AL7T On 02-May-13			Index Future	492.55	493.4200	492.5450	493.4200	0.00
14/12/2012	ALBI On 07-February-13			Index Future	434.00	434.9020	433.9950	434.9020	1,076.00
14/12/2012	ALBI On 02-May-13			Index Future	439.44	440.3530	439.4360	440.3530	0.00
14/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	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
14/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2012	EL28 On 07-February-13			Bond Future	113.42	113.6848	113.4163	113.6848	0.00
14/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	406	1	0	1	0.00
14/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	416	1	0	1	0.00
14/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	426	1	0	1	0.00
14/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
14/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
14/12/2012	ES33 On 07-February-13			Bond Future	8.77	91.4053	91.0636	91.4053	303.00
14/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
14/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
14/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
14/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	1855	2	2	2	0.00
14/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	1944	2	2	2	0.00
14/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	2032	2	2	2	0.00
14/12/2012	GOVI On 07-February-13			GOVI	434.17	435.0670	434.1720	435.0670	335.00
14/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	11820	2	1	2	0.00
14/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	11620	2	1	2	0.00
14/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	11720	2	1	2	0.00
14/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
14/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
14/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
14/12/2012	GOVI On 02-May-13			GOVI	439.62	440.5200	439.6150	440.5200	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
14/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	66250	8	7	8	0.00
14/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	66150	8	7	8	0.00
14/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	66050	8	7	8	0.00
14/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
14/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
14/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
14/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2012	IGOV On 07-February-13			Index Future	200.01	200.1290	200.0100	200.1290	610.00
14/12/2012	IGOV On 02-May-13			Index Future	202.52	202.6380	202.5180	202.6380	0.00
14/12/2012	ILBI On 07-February-13			Index Future	534.76	534.8720	534.7550	534.8720	183.00
14/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/12/2012	JBAF On 19-December-12			Jibar Tradeable Future	5.12	94.8800	94.8800	94.8800	840.00
14/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	5.09	94.9100	94.9100	94.9100	0.00
14/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.01	95.0000	94.9900	95.0000	0.00
14/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.98	95.0300	95.0200	95.0300	1,000.00
14/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.94	95.0700	95.0600	95.0700	0.00
14/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.91	95.1000	95.0900	95.1000	0.00
14/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.1100	95.1000	95.1100	500.00
14/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0900	95.0900	95.0900	2,200.00
14/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.97	95.0500	95.0300	95.0500	2,000.00
14/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.08	94.9500	94.9200	94.9500	1,000.00
14/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.20	94.8300	94.8000	94.8300	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
14/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.33	94.7000	94.6700	94.7000	0.00
14/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
14/12/2012	R023 On 07-February-13			Bond Future	6.90	109.8421	109.6184	109.8421	1,630.00
14/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	1040	1	1	1	0.00
14/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	1186	1	1	1	0.00
14/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	1113	1	1	1	0.00
14/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R023 On 02-May-13			Bond Future	6.95	107.2479	107.0221	107.2479	2.00
14/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	779	1	1	1	0.00
14/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	634	1	1	1	0.00
14/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	707	1	1	1	0.00
14/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R023 On 01-August-13			Bond Future	7.01	108.6849	108.4550	108.6849	0.00
14/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	1985	2	2	2	0.00
14/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	2124	2	2	2	0.00
14/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2055	2	2	2	0.00
14/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R157 On 07-February-13			Bond Future	5.43	124.8739	124.8175	124.8739	7,617.00
14/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2256	2	2	2	0.00
14/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	2823	3	3	3	0.00
14/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3339	3	3	3	0.00
14/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3467	4	3	4	0.00
14/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3595	4	4	4	0.00
14/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00

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14/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	1	0	0	0	0.00
14/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	5	0	0	0	0.00
14/12/2012	R157 On 02-May-13			Bond Future	5.44	119.5717	119.5151	119.5717	182.00
14/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	490	1	0	1	0.00
14/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	479	1	0	1	0.00
14/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	501	1	1	1	0.00
14/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	705	1	1	1	0.00
14/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	732	1	1	1	0.00
14/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	719	1	1	1	0.00
14/12/2012	R157 On 07-November-13			Bond Future	5.48	116.0534	115.9951	116.0534	0.00
14/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	969	1	1	1	0.00
14/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	947	1	1	1	0.00
14/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	958	1	1	1	0.00
14/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	736	1	1	1	0.00
14/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	744	1	1	1	0.00
14/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	728	1	1	1	0.00
14/12/2012	R186 On 07-February-13			Bond Future	7.37	128.8348	128.4263	128.8348	49,121.00
14/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1035	1	1	1	10,300.00
14/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	1932	2	2	2	670.00
14/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3218	3	3	3	575.00
14/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	9385	10	9	10	0.00
14/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	10920	11	11	11	0.00
14/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	4849	5	5	5	1,000.00
14/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	6741	7	7	7	0.00
14/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	11349	12	11	12	0.00
14/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	10492	11	10	11	0.00
14/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	10663	11	11	11	0.00
14/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	116	0	0	0	0.00
14/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	125	0	0	0	0.00
14/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	86	0	0	0	0.00
14/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	532	0	1	0	150.00
14/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	1040	1	1	1	0.00
14/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	104	0	0	0	0.00
14/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	198	0	0	0	2,000.00

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14/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1878	2	2	2	0.00
14/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	3130	3	3	3	0.00
14/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	4845	5	5	5	0.00
14/12/2012	R186 On 02-May-13			Bond Future	7.43	130.3816	129.9688	130.3816	12.00
14/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	3928	4	4	4	0.00
14/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	3879	4	4	4	0.00
14/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	3831	4	4	4	0.00
14/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	4222	4	4	4	0.00
14/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	4170	4	4	4	0.00
14/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	4118	4	4	4	0.00
14/12/2012	R186 On 07-November-13			Bond Future	7.57	128.6081	128.1837	128.6081	0.00
14/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	9471	10	9	10	0.00
14/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	9528	10	10	10	0.00
14/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13083	13	13	13	0.00
14/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	9585	10	10	10	0.00
14/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	4139	4	4	4	0.00
14/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2502	2	3	2	130.00
14/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	4172	4	4	4	0.00
14/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	4205	4	4	4	0.00
14/12/2012	R189 On 07-February-13			Bond Future	217.66	217.6353	217.6592	217.6353	154.00
14/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4669	5	5	5	0.00
14/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4659	5	5	5	0.00
14/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4649	5	5	5	0.00
14/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R197 On 07-February-13			Bond Future	287.63	287.5825	287.6288	287.5825	2,543.00
14/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	8639	9	9	9	0.00
14/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	8619	9	9	9	0.00
14/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	8629	9	9	9	0.00
14/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
14/12/2012	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
14/12/2012	R197 On	02-May-13			Bond Future	291.24	291.1873	291.2351	291.1873	40.00
14/12/2012	R197 On	02-May-13	282.39	Call	Bond Future	8845	9	9	9	0.00
14/12/2012	R197 On	02-May-13	282.40	Call	Bond Future	8835	9	9	9	0.00
14/12/2012	R197 On	02-May-13	282.41	Call	Bond Future	8825	9	9	9	0.00
14/12/2012	R197 On	02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R197 On	02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R197 On	02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R201 On	07-February-13			Bond Future	5.07	107.7425	107.7022	107.7425	1,540.00
14/12/2012	R201 On	07-February-13	4.98	Call	Bond Future	160	0	0	0	0.00
14/12/2012	R201 On	07-February-13	5.60	Call	Bond Future	979	1	1	1	0.00
14/12/2012	R201 On	07-February-13	6.20	Call	Bond Future	2039	2	2	2	0.00
14/12/2012	R201 On	07-February-13	6.30	Call	Bond Future	2217	2	2	2	0.00
14/12/2012	R201 On	07-February-13	6.25	Call	Bond Future	2128	2	2	2	0.00
14/12/2012	R201 On	07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R201 On	07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R201 On	07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R201 On	07-February-13	5.60	Put	Bond Future	15	0	0	0	0.00
14/12/2012	R201 On	07-February-13	4.98	Put	Bond Future	321	0	0	0	0.00
14/12/2012	R201 On	02-May-13			Bond Future	5.04	109.0360	108.9958	109.0360	4.00
14/12/2012	R201 On	02-May-13	4.05	Call	Bond Future	6	0	0	0	0.00
14/12/2012	R201 On	02-May-13	4.06	Call	Bond Future	7	0	0	0	0.00
14/12/2012	R201 On	02-May-13	4.04	Call	Bond Future	6	0	0	0	0.00
14/12/2012	R201 On	02-May-13	4.04	Put	Bond Future	1626	2	2	2	0.00
14/12/2012	R201 On	02-May-13	4.06	Put	Bond Future	1594	2	2	2	0.00
14/12/2012	R201 On	02-May-13	4.05	Put	Bond Future	1610	2	2	2	0.00
14/12/2012	R201 On	07-November-13			Bond Future	4.90	107.5687	107.5272	107.5687	0.00
14/12/2012	R201 On	07-November-13	4.80	Call	Bond Future	373	0	0	0	0.00
14/12/2012	R201 On	07-November-13	4.79	Call	Bond Future	368	0	0	0	0.00
14/12/2012	R201 On	07-November-13	4.81	Call	Bond Future	378	0	0	0	0.00
14/12/2012	R201 On	07-November-13	4.81	Put	Bond Future	482	0	0	0	0.00
14/12/2012	R201 On	07-November-13	4.79	Put	Bond Future	494	0	0	0	0.00
14/12/2012	R201 On	07-November-13	4.80	Put	Bond Future	488	0	0	0	0.00
14/12/2012	R202 On	07-February-13			Bond Future	216.82	216.7829	216.8226	216.7829	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
14/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	11833	12	12	12	0.00
14/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	11823	12	12	12	0.00
14/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	11813	12	12	12	0.00
14/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R202 On 02-May-13			Bond Future	219.54	219.5003	219.5409	219.5003	1.00
14/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	8501	8	9	8	0.00
14/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	8481	8	8	8	0.00
14/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	8491	8	8	8	0.00
14/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R203 On 07-February-13			Bond Future	5.89	112.8644	112.7573	112.8644	19,048.00
14/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	213	0	0	0	10,000.00
14/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1278	1	1	1	12,600.00
14/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2402	3	2	3	0.00
14/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	2772	3	3	3	0.00
14/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3153	3	3	3	0.00
14/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4287	4	4	4	0.00
14/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	2586	3	3	3	0.00
14/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5114	5	5	5	0.00
14/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	2	0	0	0	0.00
14/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	82	0	0	0	0.00
14/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	9	0	0	0	0.00
14/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	41	0	0	0	30,250.00
14/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	65	0	0	0	0.00
14/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	102	0	0	0	0.00
14/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	377	0	0	0	3,254.00
14/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1709	2	2	2	0.00
14/12/2012	R203 On 02-May-13			Bond Future	5.93	110.0630	109.9552	110.0630	22.00
14/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1106	1	1	1	0.00
14/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1126	1	1	1	0.00
14/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1086	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
14/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	1259	1	1	1	0.00
14/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	1219	1	1	1	0.00
14/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	1239	1	1	1	0.00
14/12/2012	R203 On 07-November-13			Bond Future	6.03	108.9307	108.8197	108.9307	0.00
14/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1760	2	2	2	0.00
14/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1742	2	2	2	0.00
14/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	1778	2	2	2	0.00
14/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1847	2	2	2	0.00
14/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1882	2	2	2	0.00
14/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1864	2	2	2	0.00
14/12/2012	R204 On 07-February-13			Bond Future	6.13	110.3635	110.2336	110.3635	16,672.00
14/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	5760	6	6	6	0.00
14/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	6517	7	7	7	0.00
14/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	8854	9	9	9	0.00
14/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9085	9	9	9	0.00
14/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9315	9	9	9	0.00
14/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	5	0	0	0	0.00
14/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	11	0	0	0	0.00
14/12/2012	R204 On 02-May-13			Bond Future	6.18	111.6885	111.5576	111.6885	24.00
14/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	1963	2	2	2	0.00
14/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	1936	2	2	2	0.00
14/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	1991	2	2	2	0.00
14/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1331	1	1	1	0.00
14/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1373	1	1	1	0.00
14/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1352	1	1	1	0.00
14/12/2012	R204 On 07-November-13			Bond Future	6.28	110.6770	110.5423	110.6770	0.00
14/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2570	3	3	3	0.00
14/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2594	3	3	3	0.00
14/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2547	3	3	3	0.00
14/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4482	5	4	5	0.00
14/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1308	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
14/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2513	2	3	2	0.00
14/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2470	2	2	2	0.00
14/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2491	2	2	2	0.00
14/12/2012	R206 On 07-February-13			Bond Future	5.06	102.7621	102.7456	102.7621	1,120.00
14/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	16	0	0	0	0.00
14/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	75	0	0	0	0.00
14/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	801	1	1	1	0.00
14/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	846	1	1	1	0.00
14/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	890	1	1	1	0.00
14/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	131	0	0	0	0.00
14/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	290	0	0	0	0.00
14/12/2012	R206 On 02-May-13			Bond Future	5.01	103.9958	103.9795	103.9958	23.00
14/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
14/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
14/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
14/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1102	1	1	1	0.00
14/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1116	1	1	1	0.00
14/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1109	1	1	1	0.00
14/12/2012	R206 On 07-November-13			Bond Future	4.02	103.0410	103.0241	103.0410	0.00
14/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	87	0	0	0	0.00
14/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	88	0	0	0	0.00
14/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	86	0	0	0	0.00
14/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	37	0	0	0	0.00
14/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	36	0	0	0	0.00
14/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	37	0	0	0	0.00
14/12/2012	R207 On 07-February-13			Bond Future	6.40	105.4254	105.2531	105.4254	11,310.00
14/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	6882	7	7	7	0.00
14/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	7605	8	8	8	0.00
14/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	9645	10	10	10	0.00
14/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10148	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
14/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	9897	10	10	10	0.00
14/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	4	0	0	0	0.00
14/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	9	0	0	0	0.00
14/12/2012	R207 On 02-May-13			Bond Future	6.45	106.6910	106.5171	106.6910	0.00
14/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	1907	2	2	2	0.00
14/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	1934	2	2	2	0.00
14/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	1879	2	2	2	0.00
14/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1939	2	2	2	0.00
14/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1884	2	2	2	0.00
14/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1911	2	2	2	0.00
14/12/2012	R207 On 07-November-13			Bond Future	6.57	105.9376	105.7587	105.9376	0.00
14/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3350	3	3	3	0.00
14/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3322	3	3	3	0.00
14/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3378	3	3	3	0.00
14/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2663	3	3	3	0.00
14/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2709	3	3	3	0.00
14/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2686	3	3	3	0.00
14/12/2012	R208 On 07-February-13			Bond Future	6.49	104.3190	104.1283	104.3190	19,166.00
14/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9008	9	9	9	0.00
14/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	9288	9	9	9	0.00
14/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	13526	14	14	14	0.00
14/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	308	0	0	0	12,250.00
14/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	7771	8	8	8	0.00
14/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	8166	8	8	8	0.00
14/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	8728	9	9	9	0.00
14/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	5	0	0	0	0.00
14/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	9	0	0	0	0.00
14/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	13	0	0	0	0.00
14/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	3443	3	3	3	0.00
14/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
14/12/2012	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
14/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	4	0	0	0	0.00
14/12/2012	R208 On 02-May-13			Bond Future	6.53	102.1785	101.9860	102.1785	47.00
14/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2605	3	3	3	0.00
14/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2571	3	3	3	0.00
14/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2538	3	3	3	0.00
14/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1893	2	2	2	0.00
14/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1866	2	2	2	0.00
14/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1839	2	2	2	0.00
14/12/2012	R208 On 07-November-13			Bond Future	6.64	101.5931	101.3951	101.5931	0.00
14/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	3967	4	4	4	0.00
14/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6431	7	6	7	0.00
14/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	3935	4	4	4	0.00
14/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	3904	4	4	4	0.00
14/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	3067	3	3	3	0.00
14/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	3041	3	3	3	0.00
14/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1629	2	2	2	230.00
14/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	3015	3	3	3	0.00
14/12/2012	R209 On 07-February-13			Bond Future	8.16	82.9434	82.5935	82.9434	11,354.00
14/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	4542	5	5	5	0.00
14/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	5860	6	6	6	0.00
14/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	6685	7	7	7	0.00
14/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	7452	8	7	8	0.00
14/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	7732	8	8	8	0.00
14/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	7032	7	7	7	0.00
14/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	7382	8	7	8	0.00
14/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	148	0	0	0	0.00
14/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	176	0	0	0	0.00
14/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	123	0	0	0	0.00
14/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	143	0	0	0	0.00
14/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	210	0	0	0	0.00
14/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	313	0	0	0	14,000.00
14/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	583	1	1	1	11,000.00
14/12/2012	R209 On 02-May-13			Bond Future	8.22	80.7975	80.4440	80.7975	33.00
14/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2705	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
14/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2669	3	3	3	0.00
14/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2633	3	3	3	0.00
14/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	4655	4	5	4	0.00
14/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	4601	4	5	4	0.00
14/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	4548	4	5	4	0.00
14/12/2012	R209 On 07-November-13			Bond Future	8.36	79.8755	79.5120	79.8755	0.00
14/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8252	8	8	8	0.00
14/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	11479	12	11	12	0.00
14/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8207	8	8	8	0.00
14/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8162	8	8	8	0.00
14/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4693	5	5	5	0.00
14/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4661	5	5	5	0.00
14/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2768	3	3	3	180.00
14/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4628	5	5	5	0.00
14/12/2012	R210 On 07-February-13			Bond Future	165.43	166.0350	165.4281	166.0350	1,212.00
14/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	8438	9	8	9	0.00
14/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	8428	9	8	9	0.00
14/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	8418	9	8	9	0.00
14/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R210 On 02-May-13			Bond Future	165.65	166.2591	165.6451	166.2591	7.00
14/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	4505	5	5	5	0.00
14/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	4485	5	4	5	0.00
14/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	4495	5	4	5	0.00
14/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R211 On 07-February-13			Bond Future	125.96	125.9452	125.9624	125.9452	522.00
14/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	2972	3	3	3	0.00
14/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	2962	3	3	3	0.00
14/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	2952	3	3	3	0.00
14/12/2012	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
14/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R211 On 02-May-13			Bond Future	127.54	127.5239	127.5417	127.5239	7.00
14/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	1852	2	2	2	0.00
14/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	1832	2	2	2	0.00
14/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	1842	2	2	2	0.00
14/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R212 On 07-February-13			Bond Future	132.66	132.6335	132.6550	132.6335	3,064.00
14/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3665	4	4	4	0.00
14/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3655	4	4	4	0.00
14/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3645	4	4	4	0.00
14/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R212 On 02-May-13			Bond Future	134.32	134.2961	134.3183	134.2961	11.00
14/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3228	3	3	3	0.00
14/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3208	3	3	3	0.00
14/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3218	3	3	3	0.00
14/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
14/12/2012	R213 On 07-February-13			Bond Future	7.86	95.2878	94.9280	95.2878	9,399.00
14/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	8787	9	9	9	0.00
14/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	9153	10	9	10	0.00
14/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	9885	10	10	10	0.00
14/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	9519	10	10	10	0.00
14/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	91	0	0	0	0.00
14/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	76	0	0	0	0.00
14/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	110	0	0	0	0.00
14/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	131	0	0	0	0.00
14/12/2012	R213 On 02-May-13			Bond Future	7.92	92.8977	92.5339	92.8977	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
14/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3449	4	3	4	0.00
14/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3366	4	3	4	0.00
14/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3408	4	3	4	0.00
14/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	4070	4	4	4	0.00
14/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	4119	4	4	4	0.00
14/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	4022	4	4	4	0.00
14/12/2012	R213 On 07-November-13			Bond Future	8.07	91.9158	91.5419	91.9158	0.00
14/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	8580	9	9	9	0.00
14/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	8531	9	9	9	0.00
14/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	8483	9	8	9	0.00
14/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	4145	4	4	4	0.00
14/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	4114	4	4	4	0.00
14/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	4083	4	4	4	0.00
14/12/2012	R214 On 07-February-13			Bond Future	8.20	84.8367	84.4189	84.8367	1,714.00
14/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4352	5	4	5	0.00
14/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	4415	5	4	5	0.00
14/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	4479	5	4	5	0.00
14/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	815	1	1	1	0.00
14/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	837	1	1	1	0.00
14/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	860	1	1	1	0.00