



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 27/12/2012 To: 27/12/2012

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2012	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	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
27/12/2012	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	2025 On 07-February-13			Bond Future	114.43	114.4032	114.4319	114.4032	0.00
27/12/2012	2025 On 07-February-13	110.99	Call	Bond Future	3442	3	3	3	0.00
27/12/2012	2025 On 07-February-13	111.00	Call	Bond Future	3432	3	3	3	0.00
27/12/2012	2025 On 07-February-13	111.01	Call	Bond Future	3422	3	3	3	0.00
27/12/2012	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
27/12/2012	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
27/12/2012	2038 On 07-February-13			Bond Future	114.12	114.0904	114.1234	114.0904	0.00
27/12/2012	2038 On 07-February-13	105.99	Call	Bond Future	8133	8	8	8	0.00
27/12/2012	2038 On 07-February-13	106.01	Call	Bond Future	8113	8	8	8	0.00
27/12/2012	2038 On 07-February-13	106.00	Call	Bond Future	8123	8	8	8	0.00
27/12/2012	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
27/12/2012	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
27/12/2012	2050 On 07-February-13			Bond Future	119.35	119.3097	119.3452	119.3097	122.00
27/12/2012	2050 On 07-February-13	112.99	Call	Bond Future	6355	6	6	6	0.00
27/12/2012	2050 On 07-February-13	113.00	Call	Bond Future	6345	6	6	6	0.00
27/12/2012	2050 On 07-February-13	113.01	Call	Bond Future	6335	6	6	6	0.00
27/12/2012	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
27/12/2012	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
27/12/2012	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	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
27/12/2012	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	AL7T On 07-February-13			Index Future	489.93	490.6090	489.9290	490.6090	12.00
27/12/2012	AL7T On 02-May-13			Index Future	496.09	496.7760	496.0920	496.7760	0.00
27/12/2012	ALBI On 07-February-13			Index Future	437.05	437.6650	437.0460	437.6650	1,070.00
27/12/2012	ALBI On 02-May-13			Index Future	442.54	443.1670	442.5440	443.1670	0.00
27/12/2012	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/12/2012	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	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
27/12/2012	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/12/2012	EL28 On 07-February-13			Bond Future	113.98	113.9430	113.9772	113.9430	0.00
27/12/2012	EL28 On 07-February-13	112.99	Call	Bond Future	987	1	1	1	0.00
27/12/2012	EL28 On 07-February-13	113.01	Call	Bond Future	967	1	1	1	0.00
27/12/2012	EL28 On 07-February-13	113.00	Call	Bond Future	977	1	1	1	0.00
27/12/2012	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
27/12/2012	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
27/12/2012	ES33 On 07-February-13			Bond Future	8.66	92.2114	92.0508	92.2114	303.00
27/12/2012	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
27/12/2012	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
27/12/2012	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
27/12/2012	ES33 On 07-February-13	8.56	Put	Bond Future	868	1	1	1	0.00
27/12/2012	ES33 On 07-February-13	8.55	Put	Bond Future	956	1	1	1	0.00
27/12/2012	ES33 On 07-February-13	8.54	Put	Bond Future	1045	1	1	1	0.00
27/12/2012	GOVI On 07-February-13			GOVI	437.16	437.7710	437.1560	437.7710	335.00
27/12/2012	GOVI On 07-February-13	432.99	Call	GOVI	41660	5	4	5	0.00
27/12/2012	GOVI On 07-February-13	433.00	Call	GOVI	41560	5	4	5	0.00
27/12/2012	GOVI On 07-February-13	433.01	Call	GOVI	41460	5	4	5	0.00
27/12/2012	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
27/12/2012	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
27/12/2012	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
27/12/2012	GOVI On 02-May-13			GOVI	442.66	443.2740	442.6550	443.2740	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
27/12/2012	GOVI On 02-May-13	432.99	Call	GOVI	96650	10	10	10	0.00
27/12/2012	GOVI On 02-May-13	433.00	Call	GOVI	96550	10	10	10	0.00
27/12/2012	GOVI On 02-May-13	433.01	Call	GOVI	96450	10	10	10	0.00
27/12/2012	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
27/12/2012	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
27/12/2012	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
27/12/2012	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/12/2012	IGOV On 07-February-13			Index Future	200.29	200.2220	200.2850	200.2220	610.00
27/12/2012	IGOV On 02-May-13			Index Future	202.81	202.7390	202.8050	202.7390	0.00
27/12/2012	ILBI On 07-February-13			Index Future	542.44	542.3000	542.4410	542.3000	183.00
27/12/2012	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/12/2012	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/12/2012	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/12/2012	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/12/2012	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/12/2012	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/12/2012	JBAF On 16-January-13			Jibar Tradeable Future	3.22	96.2000	96.7800	96.2000	0.00
27/12/2012	JBAF On 20-February-13			Jibar Tradeable Future	5.02	95.0000	94.9800	95.0000	0.00
27/12/2012	JBAF On 20-March-13			Jibar Tradeable Future	4.97	95.0400	95.0300	95.0400	1,000.00
27/12/2012	JBAF On 17-April-13			Jibar Tradeable Future	4.94	95.0700	95.0600	95.0700	0.00
27/12/2012	JBAF On 15-May-13			Jibar Tradeable Future	4.91	95.1100	95.0900	95.1100	0.00
27/12/2012	JBAF On 19-June-13			Jibar Tradeable Future	4.89	95.1200	95.1100	95.1200	500.00
27/12/2012	JBAF On 18-September-13			Jibar Tradeable Future	4.90	95.1100	95.1000	95.1100	2,200.00
27/12/2012	JBAF On 18-December-13			Jibar Tradeable Future	4.95	95.0600	95.0500	95.0600	2,000.00
27/12/2012	JBAF On 19-March-14			Jibar Tradeable Future	5.04	94.9700	94.9600	94.9700	1,000.00
27/12/2012	JBAF On 18-June-14			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	800.00
27/12/2012	JBAF On 17-September-14			Jibar Tradeable Future	5.28	94.7300	94.7200	94.7300	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
27/12/2012	JBAF On 17-December-14			Jibar Tradeable Future	5.40	94.6000	94.6000	94.6000	0.00
27/12/2012	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
27/12/2012	R023 On 07-February-13			Bond Future	6.78	110.6614	110.5173	110.6614	1,630.00
27/12/2012	R023 On 07-February-13	7.04	Call	Bond Future	1939	2	2	2	0.00
27/12/2012	R023 On 07-February-13	7.06	Call	Bond Future	2085	2	2	2	0.00
27/12/2012	R023 On 07-February-13	7.05	Call	Bond Future	2012	2	2	2	0.00
27/12/2012	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R023 On 02-May-13			Bond Future	6.83	108.0827	107.9380	108.0827	2.00
27/12/2012	R023 On 02-May-13	7.04	Call	Bond Future	1550	2	2	2	0.00
27/12/2012	R023 On 02-May-13	7.05	Call	Bond Future	1622	2	2	2	0.00
27/12/2012	R023 On 02-May-13	7.06	Call	Bond Future	1695	2	2	2	0.00
27/12/2012	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R023 On 01-August-13			Bond Future	6.88	109.5209	109.3718	109.5209	0.00
27/12/2012	R023 On 01-August-13	7.29	Call	Bond Future	2902	3	3	3	0.00
27/12/2012	R023 On 01-August-13	7.31	Call	Bond Future	3041	3	3	3	0.00
27/12/2012	R023 On 01-August-13	7.30	Call	Bond Future	2971	3	3	3	0.00
27/12/2012	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R157 On 07-February-13			Bond Future	5.31	125.1763	125.1203	125.1763	7,617.00
27/12/2012	R157 On 07-February-13	6.28	Call	Bond Future	2555	3	3	3	0.00
27/12/2012	R157 On 07-February-13	6.50	Call	Bond Future	3125	3	3	3	0.00
27/12/2012	R157 On 07-February-13	6.70	Call	Bond Future	3641	4	4	4	0.00
27/12/2012	R157 On 07-February-13	6.75	Call	Bond Future	3770	4	4	4	0.00
27/12/2012	R157 On 07-February-13	6.80	Call	Bond Future	3898	4	4	4	0.00
27/12/2012	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00

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27/12/2012	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R157 On 02-May-13			Bond Future	5.32	119.8839	119.8286	119.8839	13,141.00
27/12/2012	R157 On 02-May-13	5.35	Call	Bond Future	607	1	1	1	0.00
27/12/2012	R157 On 02-May-13	5.34	Call	Bond Future	594	1	1	1	0.00
27/12/2012	R157 On 02-May-13	5.36	Call	Bond Future	620	1	1	1	0.00
27/12/2012	R157 On 02-May-13	5.36	Put	Bond Future	511	0	1	0	0.00
27/12/2012	R157 On 02-May-13	5.34	Put	Bond Future	534	1	1	1	0.00
27/12/2012	R157 On 02-May-13	5.35	Put	Bond Future	522	1	1	1	0.00
27/12/2012	R157 On 07-November-13			Bond Future	5.31	116.3723	116.3148	116.3723	0.00
27/12/2012	R157 On 07-November-13	5.60	Call	Bond Future	1101	1	1	1	0.00
27/12/2012	R157 On 07-November-13	5.61	Call	Bond Future	1112	1	1	1	0.00
27/12/2012	R157 On 07-November-13	5.59	Call	Bond Future	1089	1	1	1	0.00
27/12/2012	R157 On 07-November-13	5.59	Put	Bond Future	566	1	1	1	0.00
27/12/2012	R157 On 07-November-13	5.61	Put	Bond Future	552	1	1	1	0.00
27/12/2012	R157 On 07-November-13	5.60	Put	Bond Future	559	1	1	1	0.00
27/12/2012	R186 On 07-February-13			Bond Future	7.26	129.7515	129.5559	129.7515	53,168.00
27/12/2012	R186 On 07-February-13	7.00	Call	Bond Future	1091	1	1	1	10,300.00
27/12/2012	R186 On 07-February-13	7.25	Call	Bond Future	2133	2	2	2	670.00
27/12/2012	R186 On 07-February-13	7.50	Call	Bond Future	3627	4	4	4	575.00
27/12/2012	R186 On 07-February-13	8.55	Call	Bond Future	12413	13	12	13	0.00
27/12/2012	R186 On 07-February-13	8.45	Call	Bond Future	11531	12	12	12	0.00
27/12/2012	R186 On 07-February-13	8.47	Call	Bond Future	11707	12	12	12	0.00
27/12/2012	R186 On 07-February-13	8.50	Call	Bond Future	11972	12	12	12	0.00
27/12/2012	R186 On 07-February-13	7.75	Call	Bond Future	5481	6	5	6	1,000.00
27/12/2012	R186 On 07-February-13	8.00	Call	Bond Future	7567	8	8	8	0.00
27/12/2012	R186 On 07-February-13	8.32	Call	Bond Future	10379	11	10	11	0.00
27/12/2012	R186 On 07-February-13	8.32	Put	Bond Future	62	0	0	0	2,000.00
27/12/2012	R186 On 07-February-13	8.00	Put	Bond Future	227	0	0	0	150.00
27/12/2012	R186 On 07-February-13	7.75	Put	Bond Future	543	1	1	1	0.00
27/12/2012	R186 On 07-February-13	8.50	Put	Bond Future	26	0	0	0	0.00
27/12/2012	R186 On 07-February-13	8.47	Put	Bond Future	31	0	0	0	0.00
27/12/2012	R186 On 07-February-13	8.45	Put	Bond Future	34	0	0	0	0.00
27/12/2012	R186 On 07-February-13	8.55	Put	Bond Future	21	0	0	0	0.00

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27/12/2012	R186 On 07-February-13	7.50	Put	Bond Future	1157	1	1	1	0.00
27/12/2012	R186 On 07-February-13	7.25	Put	Bond Future	2202	2	2	2	0.00
27/12/2012	R186 On 07-February-13	7.00	Put	Bond Future	3771	4	4	4	0.00
27/12/2012	R186 On 02-May-13			Bond Future	7.31	131.3159	131.1194	131.3159	12.00
27/12/2012	R186 On 02-May-13	7.41	Call	Bond Future	4342	4	4	4	0.00
27/12/2012	R186 On 02-May-13	7.40	Call	Bond Future	4288	4	4	4	0.00
27/12/2012	R186 On 02-May-13	7.39	Call	Bond Future	4236	4	4	4	0.00
27/12/2012	R186 On 02-May-13	7.39	Put	Bond Future	3475	3	3	3	0.00
27/12/2012	R186 On 02-May-13	7.40	Put	Bond Future	3428	3	3	3	0.00
27/12/2012	R186 On 02-May-13	7.41	Put	Bond Future	3381	3	3	3	0.00
27/12/2012	R186 On 07-November-13			Bond Future	7.45	129.5660	129.3633	129.5660	0.00
27/12/2012	R186 On 07-November-13	8.16	Call	Bond Future	10249	10	10	10	0.00
27/12/2012	R186 On 07-November-13	8.75	Call	Bond Future	13894	14	14	14	0.00
27/12/2012	R186 On 07-November-13	8.15	Call	Bond Future	10189	10	10	10	0.00
27/12/2012	R186 On 07-November-13	8.14	Call	Bond Future	10129	10	10	10	0.00
27/12/2012	R186 On 07-November-13	8.14	Put	Bond Future	3683	4	4	4	0.00
27/12/2012	R186 On 07-November-13	8.15	Put	Bond Future	3653	4	4	4	0.00
27/12/2012	R186 On 07-November-13	8.75	Put	Bond Future	2133	2	2	2	130.00
27/12/2012	R186 On 07-November-13	8.16	Put	Bond Future	3623	4	4	4	0.00
27/12/2012	R189 On 07-February-13			Bond Future	217.95	217.9212	217.9518	217.9212	154.00
27/12/2012	R189 On 07-February-13	212.99	Call	Bond Future	4962	5	5	5	0.00
27/12/2012	R189 On 07-February-13	213.00	Call	Bond Future	4952	5	5	5	0.00
27/12/2012	R189 On 07-February-13	213.01	Call	Bond Future	4942	5	5	5	0.00
27/12/2012	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R197 On 07-February-13			Bond Future	286.94	286.8683	286.9384	286.8683	2,633.00
27/12/2012	R197 On 07-February-13	278.99	Call	Bond Future	7948	8	8	8	0.00
27/12/2012	R197 On 07-February-13	279.01	Call	Bond Future	7928	8	8	8	0.00
27/12/2012	R197 On 07-February-13	279.00	Call	Bond Future	7938	8	8	8	0.00
27/12/2012	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
27/12/2012	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
27/12/2012	R197 On 02-May-13			Bond Future	290.55	290.4743	290.5481	290.4743	40.00
27/12/2012	R197 On 02-May-13	282.39	Call	Bond Future	8158	8	8	8	0.00
27/12/2012	R197 On 02-May-13	282.40	Call	Bond Future	8148	8	8	8	0.00
27/12/2012	R197 On 02-May-13	282.41	Call	Bond Future	8138	8	8	8	0.00
27/12/2012	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R201 On 07-February-13			Bond Future	5.01	107.8425	107.8021	107.8425	1,540.00
27/12/2012	R201 On 07-February-13	4.98	Call	Bond Future	172	0	0	0	0.00
27/12/2012	R201 On 07-February-13	5.60	Call	Bond Future	1069	1	1	1	0.00
27/12/2012	R201 On 07-February-13	6.20	Call	Bond Future	2139	2	2	2	0.00
27/12/2012	R201 On 07-February-13	6.30	Call	Bond Future	2317	2	2	2	0.00
27/12/2012	R201 On 07-February-13	6.25	Call	Bond Future	2228	2	2	2	0.00
27/12/2012	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R201 On 07-February-13	5.60	Put	Bond Future	4	0	0	0	0.00
27/12/2012	R201 On 07-February-13	4.98	Put	Bond Future	233	0	0	0	0.00
27/12/2012	R201 On 02-May-13			Bond Future	4.97	109.1428	109.1031	109.1428	4.00
27/12/2012	R201 On 02-May-13	4.05	Call	Bond Future	6	0	0	0	0.00
27/12/2012	R201 On 02-May-13	4.06	Call	Bond Future	7	0	0	0	0.00
27/12/2012	R201 On 02-May-13	4.04	Call	Bond Future	6	0	0	0	0.00
27/12/2012	R201 On 02-May-13	4.04	Put	Bond Future	1518	1	2	1	0.00
27/12/2012	R201 On 02-May-13	4.06	Put	Bond Future	1486	1	1	1	0.00
27/12/2012	R201 On 02-May-13	4.05	Put	Bond Future	1502	1	2	1	0.00
27/12/2012	R201 On 07-November-13			Bond Future	4.81	107.6766	107.6352	107.6766	0.00
27/12/2012	R201 On 07-November-13	4.80	Call	Bond Future	409	0	0	0	0.00
27/12/2012	R201 On 07-November-13	4.79	Call	Bond Future	403	0	0	0	0.00
27/12/2012	R201 On 07-November-13	4.81	Call	Bond Future	415	0	0	0	0.00
27/12/2012	R201 On 07-November-13	4.81	Put	Bond Future	411	0	0	0	0.00
27/12/2012	R201 On 07-November-13	4.79	Put	Bond Future	421	0	0	0	0.00
27/12/2012	R201 On 07-November-13	4.80	Put	Bond Future	416	0	0	0	0.00
27/12/2012	R202 On 07-February-13			Bond Future	217.66	217.5989	217.6607	217.5989	51,536.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2012	R202 On 07-February-13	204.99	Call	Bond Future	12671	13	13	13	0.00
27/12/2012	R202 On 07-February-13	205.00	Call	Bond Future	12661	13	13	13	0.00
27/12/2012	R202 On 07-February-13	205.01	Call	Bond Future	12651	13	13	13	0.00
27/12/2012	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R202 On 02-May-13			Bond Future	220.40	220.3343	220.3986	220.3343	1.00
27/12/2012	R202 On 02-May-13	211.04	Call	Bond Future	9359	9	9	9	0.00
27/12/2012	R202 On 02-May-13	211.06	Call	Bond Future	9339	9	9	9	0.00
27/12/2012	R202 On 02-May-13	211.05	Call	Bond Future	9349	9	9	9	0.00
27/12/2012	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R203 On 07-February-13			Bond Future	5.77	113.3421	113.2583	113.3421	19,398.00
27/12/2012	R203 On 07-February-13	5.54	Call	Bond Future	257	0	0	0	10,000.00
27/12/2012	R203 On 07-February-13	6.11	Call	Bond Future	1573	2	2	2	12,600.00
27/12/2012	R203 On 07-February-13	6.45	Call	Bond Future	2830	3	3	3	0.00
27/12/2012	R203 On 07-February-13	6.94	Call	Bond Future	4780	5	5	5	0.00
27/12/2012	R203 On 07-February-13	7.15	Call	Bond Future	5613	6	6	6	0.00
27/12/2012	R203 On 07-February-13	6.50	Call	Bond Future	3026	3	3	3	0.00
27/12/2012	R203 On 07-February-13	6.65	Call	Bond Future	3622	4	4	4	0.00
27/12/2012	R203 On 07-February-13	6.55	Call	Bond Future	3224	3	3	3	0.00
27/12/2012	R203 On 07-February-13	6.55	Put	Bond Future	16	0	0	0	0.00
27/12/2012	R203 On 07-February-13	6.65	Put	Bond Future	8	0	0	0	30,250.00
27/12/2012	R203 On 07-February-13	6.50	Put	Bond Future	22	0	0	0	0.00
27/12/2012	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R203 On 07-February-13	6.94	Put	Bond Future	1	0	0	0	0.00
27/12/2012	R203 On 07-February-13	6.45	Put	Bond Future	29	0	0	0	0.00
27/12/2012	R203 On 07-February-13	6.11	Put	Bond Future	172	0	0	0	3,254.00
27/12/2012	R203 On 07-February-13	5.54	Put	Bond Future	1252	1	1	1	0.00
27/12/2012	R203 On 02-May-13			Bond Future	5.81	110.5521	110.4685	110.5521	22.00
27/12/2012	R203 On 02-May-13	5.90	Call	Bond Future	1313	1	1	1	0.00
27/12/2012	R203 On 02-May-13	5.91	Call	Bond Future	1336	1	1	1	0.00
27/12/2012	R203 On 02-May-13	5.89	Call	Bond Future	1291	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
27/12/2012	R203 On 02-May-13	5.89	Put	Bond Future	950	1	1	1	0.00
27/12/2012	R203 On 02-May-13	5.91	Put	Bond Future	915	1	1	1	0.00
27/12/2012	R203 On 02-May-13	5.90	Put	Bond Future	933	1	1	1	0.00
27/12/2012	R203 On 07-November-13			Bond Future	5.88	109.4315	109.3450	109.4315	0.00
27/12/2012	R203 On 07-November-13	6.00	Call	Bond Future	1982	2	2	2	0.00
27/12/2012	R203 On 07-November-13	5.99	Call	Bond Future	1963	2	2	2	0.00
27/12/2012	R203 On 07-November-13	6.01	Call	Bond Future	2001	2	2	2	0.00
27/12/2012	R203 On 07-November-13	6.01	Put	Bond Future	1545	2	2	2	0.00
27/12/2012	R203 On 07-November-13	5.99	Put	Bond Future	1577	2	2	2	0.00
27/12/2012	R203 On 07-November-13	6.00	Put	Bond Future	1561	2	2	2	0.00
27/12/2012	R204 On 07-February-13			Bond Future	6.01	110.9197	110.8446	110.9197	16,672.00
27/12/2012	R204 On 07-February-13	7.29	Call	Bond Future	6361	6	6	6	0.00
27/12/2012	R204 On 07-February-13	7.45	Call	Bond Future	7124	7	7	7	0.00
27/12/2012	R204 On 07-February-13	7.95	Call	Bond Future	9465	10	9	10	0.00
27/12/2012	R204 On 07-February-13	8.00	Call	Bond Future	9696	10	10	10	0.00
27/12/2012	R204 On 07-February-13	8.05	Call	Bond Future	9926	10	10	10	0.00
27/12/2012	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R204 On 07-February-13	7.29	Put	Bond Future	2	0	0	0	0.00
27/12/2012	R204 On 02-May-13			Bond Future	6.05	112.2570	112.1823	112.2570	24.00
27/12/2012	R204 On 02-May-13	6.30	Call	Bond Future	2256	2	2	2	0.00
27/12/2012	R204 On 02-May-13	6.29	Call	Bond Future	2225	2	2	2	0.00
27/12/2012	R204 On 02-May-13	6.31	Call	Bond Future	2287	2	2	2	0.00
27/12/2012	R204 On 02-May-13	6.31	Put	Bond Future	1001	1	1	1	0.00
27/12/2012	R204 On 02-May-13	6.29	Put	Bond Future	1037	1	1	1	0.00
27/12/2012	R204 On 02-May-13	6.30	Put	Bond Future	1019	1	1	1	0.00
27/12/2012	R204 On 07-November-13			Bond Future	6.14	111.2594	111.1820	111.2594	0.00
27/12/2012	R204 On 07-November-13	6.30	Call	Bond Future	2855	3	3	3	0.00
27/12/2012	R204 On 07-November-13	6.31	Call	Bond Future	2880	3	3	3	0.00
27/12/2012	R204 On 07-November-13	6.29	Call	Bond Future	2830	3	3	3	0.00
27/12/2012	R204 On 07-November-13	7.00	Call	Bond Future	4888	5	5	5	0.00
27/12/2012	R204 On 07-November-13	7.00	Put	Bond Future	1075	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
27/12/2012	R204 On 07-November-13	6.29	Put	Bond Future	2156	2	2	2	0.00
27/12/2012	R204 On 07-November-13	6.31	Put	Bond Future	2116	2	2	2	0.00
27/12/2012	R204 On 07-November-13	6.30	Put	Bond Future	2136	2	2	2	0.00
27/12/2012	R206 On 07-February-13			Bond Future	5.00	102.8206	102.8034	102.8206	1,120.00
27/12/2012	R206 On 07-February-13	4.76	Call	Bond Future	17	0	0	0	0.00
27/12/2012	R206 On 07-February-13	5.00	Call	Bond Future	87	0	0	0	0.00
27/12/2012	R206 On 07-February-13	5.95	Call	Bond Future	859	1	1	1	0.00
27/12/2012	R206 On 07-February-13	6.00	Call	Bond Future	903	1	1	1	0.00
27/12/2012	R206 On 07-February-13	6.05	Call	Bond Future	948	1	1	1	0.00
27/12/2012	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R206 On 07-February-13	5.00	Put	Bond Future	85	0	0	0	0.00
27/12/2012	R206 On 07-February-13	4.76	Put	Bond Future	233	0	0	0	0.00
27/12/2012	R206 On 02-May-13			Bond Future	4.92	104.0602	104.0440	104.0602	23.00
27/12/2012	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
27/12/2012	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
27/12/2012	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
27/12/2012	R206 On 02-May-13	3.41	Put	Bond Future	1037	1	1	1	0.00
27/12/2012	R206 On 02-May-13	3.39	Put	Bond Future	1051	1	1	1	0.00
27/12/2012	R206 On 02-May-13	3.40	Put	Bond Future	1044	1	1	1	0.00
27/12/2012	R206 On 07-November-13			Bond Future	3.66	103.1055	103.0884	103.1055	0.00
27/12/2012	R206 On 07-November-13	4.30	Call	Bond Future	130	0	0	0	0.00
27/12/2012	R206 On 07-November-13	4.31	Call	Bond Future	131	0	0	0	0.00
27/12/2012	R206 On 07-November-13	4.29	Call	Bond Future	128	0	0	0	0.00
27/12/2012	R206 On 07-November-13	4.29	Put	Bond Future	15	0	0	0	0.00
27/12/2012	R206 On 07-November-13	4.31	Put	Bond Future	15	0	0	0	0.00
27/12/2012	R206 On 07-November-13	4.30	Put	Bond Future	15	0	0	0	0.00
27/12/2012	R207 On 07-February-13			Bond Future	6.27	106.1030	105.9911	106.1030	11,309.00
27/12/2012	R207 On 07-February-13	7.66	Call	Bond Future	7612	8	8	8	0.00
27/12/2012	R207 On 07-February-13	7.80	Call	Bond Future	8339	8	8	8	0.00
27/12/2012	R207 On 07-February-13	8.20	Call	Bond Future	10383	10	10	10	0.00
27/12/2012	R207 On 07-February-13	8.30	Call	Bond Future	10886	11	11	11	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
27/12/2012	R207 On 07-February-13	8.25	Call	Bond Future	10635	11	11	11	0.00
27/12/2012	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R207 On 07-February-13	7.66	Put	Bond Future	1	0	0	0	0.00
27/12/2012	R207 On 02-May-13			Bond Future	6.31	107.3822	107.2702	107.3822	0.00
27/12/2012	R207 On 02-May-13	6.45	Call	Bond Future	2218	2	2	2	0.00
27/12/2012	R207 On 02-May-13	6.46	Call	Bond Future	2249	2	2	2	0.00
27/12/2012	R207 On 02-May-13	6.44	Call	Bond Future	2187	2	2	2	0.00
27/12/2012	R207 On 02-May-13	6.44	Put	Bond Future	1493	1	1	1	0.00
27/12/2012	R207 On 02-May-13	6.46	Put	Bond Future	1445	1	1	1	0.00
27/12/2012	R207 On 02-May-13	6.45	Put	Bond Future	1469	1	1	1	0.00
27/12/2012	R207 On 07-November-13			Bond Future	6.42	106.6461	106.5305	106.6461	0.00
27/12/2012	R207 On 07-November-13	6.70	Call	Bond Future	3723	4	4	4	0.00
27/12/2012	R207 On 07-November-13	6.69	Call	Bond Future	3692	4	4	4	0.00
27/12/2012	R207 On 07-November-13	6.71	Call	Bond Future	3753	4	4	4	0.00
27/12/2012	R207 On 07-November-13	6.71	Put	Bond Future	2266	2	2	2	0.00
27/12/2012	R207 On 07-November-13	6.69	Put	Bond Future	2307	2	2	2	0.00
27/12/2012	R207 On 07-November-13	6.70	Put	Bond Future	2287	2	2	2	0.00
27/12/2012	R208 On 07-February-13			Bond Future	6.37	105.0049	104.8811	105.0049	19,911.00
27/12/2012	R208 On 07-February-13	6.00	Call	Bond Future	337	0	0	0	12,250.00
27/12/2012	R208 On 07-February-13	7.78	Call	Bond Future	8512	9	9	9	0.00
27/12/2012	R208 On 07-February-13	7.85	Call	Bond Future	8910	9	9	9	0.00
27/12/2012	R208 On 07-February-13	8.83	Call	Bond Future	14278	14	14	14	0.00
27/12/2012	R208 On 07-February-13	7.95	Call	Bond Future	9476	10	9	10	0.00
27/12/2012	R208 On 07-February-13	8.00	Call	Bond Future	9757	10	10	10	0.00
27/12/2012	R208 On 07-February-13	8.05	Call	Bond Future	10038	10	10	10	0.00
27/12/2012	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R208 On 07-February-13	7.95	Put	Bond Future	1	0	0	0	0.00
27/12/2012	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R208 On 07-February-13	7.85	Put	Bond Future	1	0	0	0	0.00
27/12/2012	R208 On 07-February-13	7.78	Put	Bond Future	2	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
27/12/2012	R208 On 07-February-13	6.00	Put	Bond Future	2719	3	3	3	0.00
27/12/2012	R208 On 02-May-13			Bond Future	6.41	102.8779	102.7538	102.8779	47.00
27/12/2012	R208 On 02-May-13	6.66	Call	Bond Future	2954	3	3	3	0.00
27/12/2012	R208 On 02-May-13	6.65	Call	Bond Future	2917	3	3	3	0.00
27/12/2012	R208 On 02-May-13	6.64	Call	Bond Future	2879	3	3	3	0.00
27/12/2012	R208 On 02-May-13	6.64	Put	Bond Future	1467	1	1	1	0.00
27/12/2012	R208 On 02-May-13	6.65	Put	Bond Future	1443	1	1	1	0.00
27/12/2012	R208 On 02-May-13	6.66	Put	Bond Future	1420	1	1	1	0.00
27/12/2012	R208 On 07-November-13			Bond Future	6.51	102.3100	102.1820	102.3100	0.00
27/12/2012	R208 On 07-November-13	6.81	Call	Bond Future	4387	4	4	4	0.00
27/12/2012	R208 On 07-November-13	7.50	Call	Bond Future	6982	7	7	7	0.00
27/12/2012	R208 On 07-November-13	6.80	Call	Bond Future	4353	4	4	4	0.00
27/12/2012	R208 On 07-November-13	6.79	Call	Bond Future	4320	4	4	4	0.00
27/12/2012	R208 On 07-November-13	6.79	Put	Bond Future	2696	3	3	3	0.00
27/12/2012	R208 On 07-November-13	6.80	Put	Bond Future	2672	3	3	3	0.00
27/12/2012	R208 On 07-November-13	7.50	Put	Bond Future	1393	1	1	1	230.00
27/12/2012	R208 On 07-November-13	6.81	Put	Bond Future	2648	3	3	3	0.00
27/12/2012	R209 On 07-February-13			Bond Future	8.05	83.7358	83.5676	83.7358	11,314.00
27/12/2012	R209 On 07-February-13	8.63	Call	Bond Future	5205	5	5	5	0.00
27/12/2012	R209 On 07-February-13	8.83	Call	Bond Future	6642	7	7	7	0.00
27/12/2012	R209 On 07-February-13	8.95	Call	Bond Future	7520	8	8	8	0.00
27/12/2012	R209 On 07-February-13	9.10	Call	Bond Future	8619	9	9	9	0.00
27/12/2012	R209 On 07-February-13	9.00	Call	Bond Future	7887	8	8	8	0.00
27/12/2012	R209 On 07-February-13	9.05	Call	Bond Future	8253	8	8	8	0.00
27/12/2012	R209 On 07-February-13	9.06	Call	Bond Future	8326	8	8	8	0.00
27/12/2012	R209 On 07-February-13	9.06	Put	Bond Future	43	0	0	0	0.00
27/12/2012	R209 On 07-February-13	9.05	Put	Bond Future	45	0	0	0	0.00
27/12/2012	R209 On 07-February-13	9.00	Put	Bond Future	57	0	0	0	0.00
27/12/2012	R209 On 07-February-13	9.10	Put	Bond Future	36	0	0	0	0.00
27/12/2012	R209 On 07-February-13	8.95	Put	Bond Future	72	0	0	0	0.00
27/12/2012	R209 On 07-February-13	8.83	Put	Bond Future	121	0	0	0	14,000.00
27/12/2012	R209 On 07-February-13	8.63	Put	Bond Future	271	0	0	0	11,000.00
27/12/2012	R209 On 02-May-13			Bond Future	8.11	81.6038	81.4344	81.6038	33.00
27/12/2012	R209 On 02-May-13	8.01	Call	Bond Future	2992	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
27/12/2012	R209 On 02-May-13	8.00	Call	Bond Future	2952	3	3	3	0.00
27/12/2012	R209 On 02-May-13	7.99	Call	Bond Future	2912	3	3	3	0.00
27/12/2012	R209 On 02-May-13	7.99	Put	Bond Future	3944	4	4	4	0.00
27/12/2012	R209 On 02-May-13	8.00	Put	Bond Future	3894	4	4	4	0.00
27/12/2012	R209 On 02-May-13	8.01	Put	Bond Future	3845	4	4	4	0.00
27/12/2012	R209 On 07-November-13			Bond Future	8.24	80.7025	80.5281	80.7025	0.00
27/12/2012	R209 On 07-November-13	8.81	Call	Bond Future	8783	9	9	9	0.00
27/12/2012	R209 On 07-November-13	9.50	Call	Bond Future	12145	12	12	12	0.00
27/12/2012	R209 On 07-November-13	8.80	Call	Bond Future	8736	9	9	9	0.00
27/12/2012	R209 On 07-November-13	8.79	Call	Bond Future	8689	9	9	9	0.00
27/12/2012	R209 On 07-November-13	8.79	Put	Bond Future	4204	4	4	4	0.00
27/12/2012	R209 On 07-November-13	8.80	Put	Bond Future	4173	4	4	4	0.00
27/12/2012	R209 On 07-November-13	9.50	Put	Bond Future	2417	2	2	2	180.00
27/12/2012	R209 On 07-November-13	8.81	Put	Bond Future	4142	4	4	4	0.00
27/12/2012	R210 On 07-February-13			Bond Future	166.21	165.9578	166.2145	165.9578	1,212.00
27/12/2012	R210 On 07-February-13	156.99	Call	Bond Future	9224	9	9	9	0.00
27/12/2012	R210 On 07-February-13	157.00	Call	Bond Future	9214	9	9	9	0.00
27/12/2012	R210 On 07-February-13	157.01	Call	Bond Future	9204	9	9	9	0.00
27/12/2012	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R210 On 02-May-13			Bond Future	166.45	166.1868	166.4479	166.1868	7.00
27/12/2012	R210 On 02-May-13	161.14	Call	Bond Future	5308	5	5	5	0.00
27/12/2012	R210 On 02-May-13	161.16	Call	Bond Future	5288	5	5	5	0.00
27/12/2012	R210 On 02-May-13	161.15	Call	Bond Future	5298	5	5	5	0.00
27/12/2012	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R211 On 07-February-13			Bond Future	126.22	126.1992	126.2232	126.1992	522.00
27/12/2012	R211 On 07-February-13	122.99	Call	Bond Future	3233	3	3	3	0.00
27/12/2012	R211 On 07-February-13	123.00	Call	Bond Future	3223	3	3	3	0.00
27/12/2012	R211 On 07-February-13	123.01	Call	Bond Future	3213	3	3	3	0.00
27/12/2012	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
27/12/2012	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R211 On 02-May-13			Bond Future	127.81	127.7856	127.8110	127.7856	7.00
27/12/2012	R211 On 02-May-13	125.69	Call	Bond Future	2121	2	2	2	0.00
27/12/2012	R211 On 02-May-13	125.71	Call	Bond Future	2101	2	2	2	0.00
27/12/2012	R211 On 02-May-13	125.70	Call	Bond Future	2111	2	2	2	0.00
27/12/2012	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R212 On 07-February-13			Bond Future	132.54	132.5103	132.5426	132.5103	5,064.00
27/12/2012	R212 On 07-February-13	128.99	Call	Bond Future	3553	4	4	4	0.00
27/12/2012	R212 On 07-February-13	129.00	Call	Bond Future	3543	4	4	4	0.00
27/12/2012	R212 On 07-February-13	129.01	Call	Bond Future	3533	4	4	4	0.00
27/12/2012	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R212 On 02-May-13			Bond Future	134.21	134.1759	134.2100	134.1759	11.00
27/12/2012	R212 On 02-May-13	131.09	Call	Bond Future	3120	3	3	3	0.00
27/12/2012	R212 On 02-May-13	131.11	Call	Bond Future	3100	3	3	3	0.00
27/12/2012	R212 On 02-May-13	131.10	Call	Bond Future	3110	3	3	3	0.00
27/12/2012	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
27/12/2012	R213 On 07-February-13			Bond Future	7.75	96.1494	95.9769	96.1494	10,414.00
27/12/2012	R213 On 07-February-13	8.90	Call	Bond Future	9743	10	10	10	0.00
27/12/2012	R213 On 07-February-13	8.95	Call	Bond Future	10122	10	10	10	0.00
27/12/2012	R213 On 07-February-13	9.05	Call	Bond Future	10876	11	11	11	0.00
27/12/2012	R213 On 07-February-13	9.00	Call	Bond Future	10500	11	10	11	0.00
27/12/2012	R213 On 07-February-13	9.00	Put	Bond Future	23	0	0	0	0.00
27/12/2012	R213 On 07-February-13	9.05	Put	Bond Future	18	0	0	0	0.00
27/12/2012	R213 On 07-February-13	8.95	Put	Bond Future	30	0	0	0	0.00
27/12/2012	R213 On 07-February-13	8.90	Put	Bond Future	38	0	0	0	0.00
27/12/2012	R213 On 02-May-13			Bond Future	7.80	93.7744	93.6009	93.7744	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
27/12/2012	R213 On 02-May-13	7.86	Call	Bond Future	3816	4	4	4	0.00
27/12/2012	R213 On 02-May-13	7.84	Call	Bond Future	3725	4	4	4	0.00
27/12/2012	R213 On 02-May-13	7.85	Call	Bond Future	3771	4	4	4	0.00
27/12/2012	R213 On 02-May-13	7.85	Put	Bond Future	3366	3	3	3	0.00
27/12/2012	R213 On 02-May-13	7.84	Put	Bond Future	3411	3	3	3	0.00
27/12/2012	R213 On 02-May-13	7.86	Put	Bond Future	3323	3	3	3	0.00
27/12/2012	R213 On 07-November-13			Bond Future	7.94	92.8152	92.6364	92.8152	0.00
27/12/2012	R213 On 07-November-13	8.61	Call	Bond Future	9177	9	9	9	0.00
27/12/2012	R213 On 07-November-13	8.60	Call	Bond Future	9126	9	9	9	0.00
27/12/2012	R213 On 07-November-13	8.59	Call	Bond Future	9075	9	9	9	0.00
27/12/2012	R213 On 07-November-13	8.59	Put	Bond Future	3643	4	4	4	0.00
27/12/2012	R213 On 07-November-13	8.60	Put	Bond Future	3614	4	4	4	0.00
27/12/2012	R213 On 07-November-13	8.61	Put	Bond Future	3586	4	4	4	0.00
27/12/2012	R214 On 07-February-13			Bond Future	8.09	85.6291	85.4505	85.6291	1,714.00
27/12/2012	R214 On 07-February-13	8.59	Call	Bond Future	4967	5	5	5	0.00
27/12/2012	R214 On 07-February-13	8.60	Call	Bond Future	5038	5	5	5	0.00
27/12/2012	R214 On 07-February-13	8.61	Call	Bond Future	5109	5	5	5	0.00
27/12/2012	R214 On 07-February-13	8.61	Put	Bond Future	414	0	0	0	0.00
27/12/2012	R214 On 07-February-13	8.60	Put	Bond Future	429	0	0	0	0.00
27/12/2012	R214 On 07-February-13	8.59	Put	Bond Future	444	0	0	0	0.00