



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 23/01/2013 To: 23/01/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	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
23/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	2025 On 07-February-13			Bond Future	113.82	113.7973	113.8208	113.7973	0.00
23/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2831	3	3	3	0.00
23/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2821	3	3	3	0.00
23/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2811	3	3	3	0.00
23/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	2038 On 07-February-13			Bond Future	112.23	113.5143	112.2302	113.5143	0.00
23/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	6240	8	6	8	0.00
23/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	6220	8	6	8	0.00
23/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	6230	8	6	8	0.00
23/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	2050 On 07-February-13			Bond Future	119.68	119.6488	119.6816	119.6488	122.00
23/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6692	7	7	7	0.00
23/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6682	7	7	7	0.00
23/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6672	7	7	7	0.00
23/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	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
23/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	AL7T On 07-February-13			Index Future	488.66	490.7460	488.6620	490.7460	12.00
23/01/2013	AL7T On 02-May-13			Index Future	494.85	496.9320	494.8540	496.9320	0.00
23/01/2013	ALBI On 07-February-13			Index Future	435.47	437.2450	435.4650	437.2450	984.00
23/01/2013	ALBI On 02-May-13			Index Future	440.98	442.7560	440.9840	442.7560	80.00
23/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C207 On 15-January-20			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
23/01/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/01/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/01/2013	EL28 On	07-February-13			Bond Future	114.30	114.2669	114.2985	114.2669	0.00
23/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	1289	1	1	1	0.00
23/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	1299	1	1	1	0.00
23/01/2013	EL28 On	07-February-13	112.99	Call	Bond Future	1309	1	1	1	0.00
23/01/2013	EL28 On	07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	EL28 On	07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	EL28 On	07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	ES33 On	07-February-13			Bond Future	8.75	92.0657	91.3021	92.0657	303.00
23/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
23/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
23/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
23/01/2013	ES33 On	07-February-13	8.56	Put	Bond Future	1617	1	2	1	0.00
23/01/2013	ES33 On	07-February-13	8.55	Put	Bond Future	1705	1	2	1	0.00
23/01/2013	ES33 On	07-February-13	8.54	Put	Bond Future	1794	1	2	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
23/01/2013	GOVI On 07-February-13			GOVI	435.46	437.1710	435.4550	437.1710	335.00
23/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	24650	4	2	4	0.00
23/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	24550	4	2	4	0.00
23/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	24450	4	2	4	0.00
23/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
23/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
23/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
23/01/2013	GOVI On 02-May-13			GOVI	440.97	442.6810	440.9740	442.6810	0.00
23/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	79840	10	8	10	0.00
23/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	79640	10	8	10	0.00
23/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	79740	10	8	10	0.00
23/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
23/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
23/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
23/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2013	IGOV On 07-February-13			Index Future	199.79	200.4590	199.7920	200.4590	585.00
23/01/2013	IGOV On 02-May-13			Index Future	202.32	202.9860	202.3240	202.9860	23.00
23/01/2013	ILBI On 07-February-13			Index Future	542.77	543.3580	542.7670	543.3580	183.00
23/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.06	94.9500	94.9400	94.9500	0.00
23/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.04	94.9800	94.9600	94.9800	1,000.00

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23/01/2013	JBAF On	17-April-13			Jibar Tradeable Future	5.01	95.0100	94.9900	95.0100	0.00
23/01/2013	JBAF On	15-May-13			Jibar Tradeable Future	5.00	95.0200	95.0000	95.0200	0.00
23/01/2013	JBAF On	19-June-13			Jibar Tradeable Future	4.97	95.0400	95.0300	95.0400	500.00
23/01/2013	JBAF On	17-July-13			Jibar Tradeable Future	4.96	95.0600	95.0400	95.0600	0.00
23/01/2013	JBAF On	18-September-13			Jibar Tradeable Future	4.97	95.0500	95.0300	95.0500	2,200.00
23/01/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.02	95.0000	94.9800	95.0000	2,000.00
23/01/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.12	94.9100	94.8800	94.9100	1,500.00
23/01/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.24	94.8000	94.7600	94.8000	800.00
23/01/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.37	94.6600	94.6300	94.6600	0.00
23/01/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.51	94.5100	94.4900	94.5100	0.00
23/01/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
23/01/2013	R023 On	07-February-13			Bond Future	6.78	111.0760	110.5138	111.0760	1,632.00
23/01/2013	R023 On	07-February-13	7.04	Call	Bond Future	1935	2	2	2	0.00
23/01/2013	R023 On	07-February-13	7.06	Call	Bond Future	2082	3	2	3	0.00
23/01/2013	R023 On	07-February-13	7.05	Call	Bond Future	2009	3	2	3	0.00
23/01/2013	R023 On	07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R023 On	07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R023 On	07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R023 On	02-May-13			Bond Future	6.83	108.5017	107.9390	108.5017	2.00
23/01/2013	R023 On	02-May-13	7.05	Call	Bond Future	1623	2	2	2	0.00
23/01/2013	R023 On	02-May-13	7.06	Call	Bond Future	1696	2	2	2	0.00
23/01/2013	R023 On	02-May-13	7.04	Call	Bond Future	1551	2	2	2	0.00
23/01/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R023 On	01-August-13			Bond Future	6.88	109.9295	109.3735	109.9295	0.00
23/01/2013	R023 On	01-August-13	7.29	Call	Bond Future	2904	3	3	3	0.00
23/01/2013	R023 On	01-August-13	7.31	Call	Bond Future	3042	4	3	4	0.00
23/01/2013	R023 On	01-August-13	7.30	Call	Bond Future	2973	4	3	4	0.00
23/01/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00

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23/01/2013	R157 On 07-February-13			Bond Future	5.37	125.0426	124.9689	125.0426	6,033.00
23/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2403	2	2	2	0.00
23/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	2974	3	3	3	0.00
23/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3490	4	3	4	0.00
23/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3618	4	4	4	0.00
23/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3747	4	4	4	0.00
23/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R157 On 02-May-13			Bond Future	5.38	119.7481	119.6806	119.7481	13,241.00
23/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	420	0	0	0	0.00
23/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	408	0	0	0	0.00
23/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	432	0	0	0	0.00
23/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	471	0	0	0	0.00
23/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	496	0	0	0	0.00
23/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	483	0	0	0	0.00
23/01/2013	R157 On 07-November-13			Bond Future	5.40	116.2192	116.1505	116.2192	0.00
23/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	888	1	1	1	0.00
23/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	865	1	1	1	0.00
23/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	876	1	1	1	0.00
23/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	499	0	0	0	0.00
23/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	506	0	1	0	0.00
23/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	491	0	0	0	0.00
23/01/2013	R186 On 07-February-13			Bond Future	7.32	129.6070	128.9500	129.6070	60,997.00
23/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	201	0	0	0	10,300.00
23/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	877	1	1	1	670.00
23/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	1057	1	1	1	0.00
23/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	4430	5	4	5	1,000.00
23/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	6746	7	7	7	0.00
23/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	10891	12	11	12	0.00
23/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	11071	12	11	12	0.00
23/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	2345	3	2	3	540.00

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23/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	11340	12	11	12	0.00
23/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	9711	10	10	10	0.00
23/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	11787	12	12	12	0.00
23/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
23/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	481	0	0	0	0.00
23/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	13	0	0	0	150.00
23/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	97	0	0	0	0.00
23/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1321	1	1	1	0.00
23/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1551	1	2	1	0.00
23/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	3487	3	3	3	0.00
23/01/2013	R186 On 02-May-13			Bond Future	7.37	131.1689	130.5114	131.1689	3,850.00
23/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	3246	4	3	4	0.00
23/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3298	4	3	4	0.00
23/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	939	1	1	1	350.00
23/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	3350	4	3	4	0.00
23/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2997	3	3	3	0.00
23/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	7431	7	7	7	0.00
23/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3046	3	3	3	150.00
23/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3094	3	3	3	0.00
23/01/2013	R186 On 07-November-13			Bond Future	7.52	129.4001	128.7255	129.4001	0.00
23/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	9072	10	9	10	0.00
23/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	9132	10	9	10	0.00
23/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	9012	10	9	10	0.00
23/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	12841	13	13	13	0.00
23/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1718	2	2	2	130.00
23/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3204	3	3	3	0.00
23/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3144	3	3	3	0.00
23/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3174	3	3	3	0.00
23/01/2013	R189 On 07-February-13			Bond Future	217.37	217.9112	217.3742	217.9112	154.00
23/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4384	5	4	5	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
23/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4374	5	4	5	0.00
23/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4364	5	4	5	0.00
23/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R197 On 07-February-13			Bond Future	286.79	286.9846	286.7905	286.9846	2,633.00
23/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	7800	8	8	8	0.00
23/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	7780	8	8	8	0.00
23/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	7790	8	8	8	0.00
23/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R197 On 02-May-13			Bond Future	290.42	290.6015	290.4197	290.6015	40.00
23/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8030	8	8	8	0.00
23/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8020	8	8	8	0.00
23/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8010	8	8	8	0.00
23/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R201 On 07-February-13			Bond Future	5.10	107.7009	107.6469	107.7009	1,540.00
23/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	33	0	0	0	0.00
23/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	909	1	1	1	0.00
23/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	1984	2	2	2	0.00
23/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2161	2	2	2	0.00
23/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2073	2	2	2	0.00
23/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	249	0	0	0	0.00
23/01/2013	R201 On 02-May-13			Bond Future	5.07	108.9988	108.9503	108.9988	4.00
23/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
23/01/2013	R201 On 02-May-13	4.06	Call	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
23/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
23/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1666	2	2	2	0.00
23/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1633	2	2	2	0.00
23/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1649	2	2	2	0.00
23/01/2013	R201 On 07-November-13			Bond Future	4.96	107.5164	107.4671	107.5164	0.00
23/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	256	0	0	0	0.00
23/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	251	0	0	0	0.00
23/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	261	0	0	0	0.00
23/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	424	0	0	0	0.00
23/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	437	0	0	0	0.00
23/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	431	0	0	0	0.00
23/01/2013	R202 On 07-February-13			Bond Future	215.17	217.1478	215.1683	217.1478	50,656.00
23/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	10178	12	10	12	0.00
23/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	10168	12	10	12	0.00
23/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	10158	12	10	12	0.00
23/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R202 On 02-May-13			Bond Future	217.89	219.8844	217.8910	219.8844	1.00
23/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	6851	9	7	9	0.00
23/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	6831	9	7	9	0.00
23/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	6841	9	7	9	0.00
23/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R203 On 07-February-13			Bond Future	5.79	113.2725	113.1860	113.2725	19,398.00
23/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	53	0	0	0	10,000.00
23/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1361	1	1	1	12,600.00
23/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2729	3	3	3	0.00
23/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3136	3	3	3	0.00
23/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3541	4	4	4	0.00
23/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4707	5	5	5	0.00
23/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2933	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
23/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5541	6	6	6	0.00
23/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
23/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	1	0	0	0	0.00
23/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	32	0	0	0	3,254.00
23/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1121	1	1	1	0.00
23/01/2013	R203 On 02-May-13			Bond Future	5.82	110.4811	110.4001	110.4811	22.00
23/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1084	1	1	1	0.00
23/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1107	1	1	1	0.00
23/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1062	1	1	1	0.00
23/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	790	1	1	1	0.00
23/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	755	1	1	1	0.00
23/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	772	1	1	1	0.00
23/01/2013	R203 On 07-November-13			Bond Future	5.90	109.3459	109.2633	109.3459	0.00
23/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107034	107	107	107	0.00
23/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1634	2	2	2	0.00
23/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1653	2	2	2	0.00
23/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1149	1	1	1	15.00
23/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1672	2	2	2	0.00
23/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1297	1	1	1	0.00
23/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1843	2	2	2	0.00
23/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1313	1	1	1	0.00
23/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1330	1	1	1	0.00
23/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R204 On 07-February-13			Bond Future	6.05	110.7889	110.6598	110.7889	16,672.00
23/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6175	6	6	6	0.00
23/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	6938	7	7	7	0.00
23/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9281	9	9	9	0.00
23/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9511	10	10	10	0.00
23/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9741	10	10	10	0.00
23/01/2013	R204 On 07-February-13	8.05	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
23/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R204 On 02-May-13			Bond Future	6.09	112.1241	111.9996	112.1241	24.00
23/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1875	2	2	2	0.00
23/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1844	2	2	2	0.00
23/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1907	2	2	2	0.00
23/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	804	1	1	1	0.00
23/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	839	1	1	1	0.00
23/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	821	1	1	1	0.00
23/01/2013	R204 On 07-November-13			Bond Future	6.18	111.1101	110.9829	111.1101	0.00
23/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2368	2	2	2	0.00
23/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2393	2	2	2	0.00
23/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2343	2	2	2	0.00
23/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4427	5	4	5	0.00
23/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	813	1	1	1	180.00
23/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1868	2	2	2	0.00
23/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1828	2	2	2	0.00
23/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1848	2	2	2	0.00
23/01/2013	R206 On 07-February-13			Bond Future	5.13	102.7093	102.6839	102.7093	1,120.00
23/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
23/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	7	0	0	0	0.00
23/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	739	1	1	1	0.00
23/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	784	1	1	1	0.00
23/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	829	1	1	1	0.00
23/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	125	0	0	0	0.00
23/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	335	0	0	0	0.00
23/01/2013	R206 On 02-May-13			Bond Future	5.09	103.9471	103.9272	103.9471	23.00
23/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
23/01/2013	R206 On 02-May-13	3.39	Call	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
23/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
23/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1154	1	1	1	0.00
23/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1168	1	1	1	0.00
23/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1161	1	1	1	0.00
23/01/2013	R206 On 07-November-13			Bond Future	4.39	102.9776	102.9578	102.9776	0.00
23/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	44	0	0	0	0.00
23/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	44	0	0	0	0.00
23/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	43	0	0	0	0.00
23/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	60	0	0	0	0.00
23/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	58	0	0	0	0.00
23/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	59	0	0	0	0.00
23/01/2013	R207 On 07-February-13			Bond Future	6.29	106.1406	105.8548	106.1406	4,309.00
23/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7474	8	7	8	0.00
23/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8203	8	8	8	0.00
23/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10247	11	10	11	0.00
23/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10750	11	11	11	0.00
23/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10499	11	10	11	0.00
23/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R207 On 02-May-13			Bond Future	6.34	107.4197	107.1365	107.4197	0.00
23/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1853	2	2	2	0.00
23/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	1884	2	2	2	0.00
23/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1822	2	2	2	0.00
23/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1262	1	1	1	0.00
23/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1214	1	1	1	0.00
23/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1238	1	1	1	0.00
23/01/2013	R207 On 07-November-13			Bond Future	6.45	106.6725	106.3821	106.6725	0.00
23/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3291	4	3	4	0.00
23/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3261	3	3	3	0.00
23/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3322	4	3	4	0.00
23/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1983	2	2	2	0.00

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23/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2025	2	2	2	0.00
23/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2004	2	2	2	0.00
23/01/2013	R208 On 07-February-13			Bond Future	6.43	104.8537	104.4740	104.8537	19,911.00
23/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9350	10	9	10	0.00
23/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9630	10	10	10	0.00
23/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	13871	14	14	14	0.00
23/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	26	0	0	0	12,250.00
23/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8103	8	8	8	0.00
23/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8502	9	9	9	0.00
23/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9068	9	9	9	0.00
23/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2816	2	3	2	0.00
23/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R208 On 02-May-13			Bond Future	6.48	102.7243	102.3460	102.7243	47.00
23/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2339	3	2	3	0.00
23/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2302	3	2	3	0.00
23/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2265	3	2	3	0.00
23/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1261	1	1	1	0.00
23/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1236	1	1	1	0.00
23/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1212	1	1	1	0.00
23/01/2013	R208 On 07-November-13			Bond Future	6.58	102.1404	101.7523	102.1404	0.00
23/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3710	4	4	4	0.00
23/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6309	7	6	7	0.00
23/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3677	4	4	4	0.00
23/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3644	4	4	4	0.00
23/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2450	2	2	2	0.00
23/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2426	2	2	2	0.00
23/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1150	1	1	1	230.00
23/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2402	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2013	R209 On 07-February-13			Bond Future	8.14	83.5286	82.7449	83.5286	8,087.00
23/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	4164	5	4	5	0.00
23/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	5708	6	6	6	0.00
23/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	6629	7	7	7	0.00
23/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	7462	8	7	8	0.00
23/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	7761	9	8	9	0.00
23/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	7009	8	7	8	0.00
23/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	7386	8	7	8	0.00
23/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	0	0	0.00
23/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	2	0	0	0	0.00
23/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	1	0	0	0	0.00
23/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	0	0	0.00
23/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	3	0	0	0	0.00
23/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	10	0	0	0	14,000.00
23/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	53	0	0	0	11,000.00
23/01/2013	R209 On 02-May-13			Bond Future	8.20	81.3936	80.6052	81.3936	97.00
23/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2060	2	2	2	0.00
23/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2024	2	2	2	0.00
23/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	1989	2	2	2	0.00
23/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3850	3	4	3	0.00
23/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3795	3	4	3	0.00
23/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3742	3	4	3	0.00
23/01/2013	R209 On 07-November-13			Bond Future	8.34	80.4773	79.6677	80.4773	0.00
23/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	7536	8	8	8	0.00
23/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	10918	12	11	12	0.00
23/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	7489	8	7	8	0.00
23/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	7443	8	7	8	0.00
23/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3818	4	4	4	0.00
23/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3787	4	4	4	0.00
23/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2050	2	2	2	180.00
23/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3756	4	4	4	0.00
23/01/2013	R210 On 07-February-13			Bond Future	166.20	166.1572	166.1960	166.1572	1,237.00
23/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9206	9	9	9	0.00
23/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9196	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9186	9	9	9	0.00
23/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R210 On 02-May-13			Bond Future	166.44	166.3941	166.4419	166.3941	7.00
23/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5302	5	5	5	0.00
23/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5282	5	5	5	0.00
23/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5292	5	5	5	0.00
23/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R211 On 07-February-13			Bond Future	126.50	126.2865	126.4954	126.2865	522.00
23/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3505	3	4	3	0.00
23/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3495	3	3	3	0.00
23/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3485	3	3	3	0.00
23/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R211 On 02-May-13			Bond Future	128.10	127.8782	128.0962	127.8782	7.00
23/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2406	2	2	2	0.00
23/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2386	2	2	2	0.00
23/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2396	2	2	2	0.00
23/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R212 On 07-February-13			Bond Future	133.03	133.1712	133.0344	133.1712	10,659.00
23/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	4044	4	4	4	0.00
23/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	4034	4	4	4	0.00
23/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	4024	4	4	4	0.00
23/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R212 On 02-May-13			Bond Future	134.72	134.8495	134.7180	134.8495	2,511.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3628	4	4	4	0.00
23/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3608	4	4	4	0.00
23/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3618	4	4	4	0.00
23/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R213 On 07-February-13			Bond Future	7.87	95.5275	94.9074	95.5275	10,414.00
23/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	8636	9	9	9	0.00
23/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	9023	10	9	10	0.00
23/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	9789	10	10	10	0.00
23/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	9407	10	9	10	0.00
23/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
23/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	1	0	0	0	0.00
23/01/2013	R213 On 02-May-13			Bond Future	7.93	93.1445	92.5224	93.1445	5.00
23/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	2759	3	3	3	0.00
23/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	2676	3	3	3	0.00
23/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	2717	3	3	3	0.00
23/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3391	3	3	3	0.00
23/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3440	3	3	3	0.00
23/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3343	3	3	3	0.00
23/01/2013	R213 On 07-November-13			Bond Future	8.07	92.1574	91.5187	92.1574	0.00
23/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	7928	8	8	8	0.00
23/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	7879	8	8	8	0.00
23/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	7829	8	8	8	0.00
23/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3515	3	4	3	0.00
23/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3485	3	3	3	0.00
23/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3455	3	3	3	0.00
23/01/2013	R214 On 07-February-13			Bond Future	8.19	85.3609	84.5314	85.3609	1,714.00
23/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	3733	5	4	5	0.00
23/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	3810	5	4	5	0.00
23/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	3888	5	4	5	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
23/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	112	0	0	0	0.00
23/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	120	0	0	0	0.00
23/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	128	0	0	0	0.00