



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 25/01/2013 To: 25/01/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	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
25/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	2025 On 07-February-13			Bond Future	113.41	113.8309	113.4137	113.8309	0.00
25/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2424	3	2	3	0.00
25/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2414	3	2	3	0.00
25/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2404	3	2	3	0.00
25/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2038 On 07-February-13			Bond Future	111.60	112.2423	111.6045	112.2423	0.00
25/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	5614	6	6	6	0.00
25/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	5594	6	6	6	0.00
25/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	5604	6	6	6	0.00
25/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2050 On 07-February-13			Bond Future	117.60	118.7847	117.5978	118.7847	122.00
25/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	4608	6	5	6	0.00
25/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	4598	6	5	6	0.00
25/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	4588	6	5	6	0.00
25/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	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
25/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	AL7T On 07-February-13			Index Future	487.06	468.9980	487.0590	468.9980	0.00
25/01/2013	AL7T On 02-May-13			Index Future	493.23	493.1680	493.2280	493.1680	12.00
25/01/2013	ALBI On 07-February-13			Index Future	434.42	434.0530	434.4170	434.0530	810.00
25/01/2013	ALBI On 02-May-13			Index Future	439.92	439.5520	439.9190	439.5520	254.00
25/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	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
25/01/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	EL28 On	07-February-13			Bond Future	113.32	113.8780	113.3162	113.8780	0.00
25/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	306	1	0	1	0.00
25/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	316	1	0	1	0.00
25/01/2013	EL28 On	07-February-13	112.99	Call	Bond Future	326	1	0	1	0.00
25/01/2013	EL28 On	07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	EL28 On	07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	EL28 On	07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	ES33 On	07-February-13			Bond Future	8.78	90.8800	91.0178	90.8800	303.00
25/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
25/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
25/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
25/01/2013	ES33 On	07-February-13	8.56	Put	Bond Future	1901	2	2	2	0.00
25/01/2013	ES33 On	07-February-13	8.55	Put	Bond Future	1989	2	2	2	0.00
25/01/2013	ES33 On	07-February-13	8.54	Put	Bond Future	2078	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
25/01/2013	GOVI On 07-February-13			GOVI	434.46	434.0780	434.4600	434.0780	331.00
25/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	14700	1	1	1	0.00
25/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	14600	1	1	1	0.00
25/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	14500	1	1	1	0.00
25/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
25/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
25/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
25/01/2013	GOVI On 02-May-13			GOVI	439.96	439.5770	439.9630	439.5770	1.00
25/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	69730	7	7	7	0.00
25/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	69630	7	7	7	0.00
25/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	69530	7	7	7	0.00
25/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
25/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
25/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
25/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2013	IGOV On 07-February-13			Index Future	199.00	199.5540	199.0040	199.5540	154.00
25/01/2013	IGOV On 02-May-13			Index Future	201.53	202.0820	201.5250	202.0820	454.00
25/01/2013	ILBI On 07-February-13			Index Future	540.50	542.7670	540.4950	542.7670	183.00
25/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
25/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.06	94.9400	94.9400	94.9400	1,000.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2013	JBAF On	17-April-13			Jibar Tradeable Future	5.04	94.9500	94.9600	94.9500	0.00
25/01/2013	JBAF On	15-May-13			Jibar Tradeable Future	5.02	94.9600	94.9800	94.9600	0.00
25/01/2013	JBAF On	19-June-13			Jibar Tradeable Future	5.01	94.9700	94.9900	94.9700	500.00
25/01/2013	JBAF On	17-July-13			Jibar Tradeable Future	5.00	94.9700	95.0000	94.9700	0.00
25/01/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.00	94.9700	95.0000	94.9700	2,200.00
25/01/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.06	94.9000	94.9400	94.9000	2,000.00
25/01/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.16	94.7900	94.8400	94.7900	400.00
25/01/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.29	94.6700	94.7100	94.6700	800.00
25/01/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.42	94.5400	94.5800	94.5400	0.00
25/01/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.54	94.4000	94.4600	94.4000	0.00
25/01/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
25/01/2013	R023 On	07-February-13			Bond Future	6.84	110.0661	110.0711	110.0661	1,632.00
25/01/2013	R023 On	07-February-13	7.04	Call	Bond Future	1492	1	1	1	0.00
25/01/2013	R023 On	07-February-13	7.06	Call	Bond Future	1639	2	2	2	0.00
25/01/2013	R023 On	07-February-13	7.05	Call	Bond Future	1566	2	2	2	0.00
25/01/2013	R023 On	07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On	07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On	07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On	02-May-13			Bond Future	6.89	107.4857	107.4906	107.4857	1,002.00
25/01/2013	R023 On	02-May-13	7.05	Call	Bond Future	1175	1	1	1	0.00
25/01/2013	R023 On	02-May-13	7.06	Call	Bond Future	1247	1	1	1	0.00
25/01/2013	R023 On	02-May-13	7.04	Call	Bond Future	1103	1	1	1	0.00
25/01/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On	01-August-13			Bond Future	6.94	108.9142	108.9192	108.9142	0.00
25/01/2013	R023 On	01-August-13	7.29	Call	Bond Future	2449	2	2	2	0.00
25/01/2013	R023 On	01-August-13	7.31	Call	Bond Future	2588	3	3	3	0.00
25/01/2013	R023 On	01-August-13	7.30	Call	Bond Future	2519	3	3	3	0.00
25/01/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00

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25/01/2013	R157 On 07-February-13			Bond Future	5.38	124.8745	124.9297	124.8745	5,382.00
25/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2364	2	2	2	0.00
25/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	2935	3	3	3	0.00
25/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3451	3	3	3	0.00
25/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3579	4	4	4	0.00
25/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3708	4	4	4	0.00
25/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 02-May-13			Bond Future	5.39	119.5848	119.6404	119.5848	13,892.00
25/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	396	0	0	0	0.00
25/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	385	0	0	0	0.00
25/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	408	0	0	0	0.00
25/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	487	1	0	1	0.00
25/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	513	1	1	1	0.00
25/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	500	1	0	1	0.00
25/01/2013	R157 On 07-November-13			Bond Future	5.42	116.0524	116.1098	116.0524	0.00
25/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	861	1	1	1	0.00
25/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	839	1	1	1	0.00
25/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	850	1	1	1	0.00
25/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	513	1	1	1	0.00
25/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	521	1	1	1	0.00
25/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	506	1	1	1	0.00
25/01/2013	R186 On 07-February-13			Bond Future	7.36	128.2921	128.5038	128.2921	44,895.00
25/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	112	0	0	0	10,300.00
25/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	629	1	1	1	670.00
25/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	782	1	1	1	0.00
25/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	3987	4	4	4	1,000.00
25/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	6298	6	6	6	0.00
25/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	10445	10	10	10	0.00
25/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	10625	10	11	10	0.00
25/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	1954	2	2	2	540.00

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25/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	10894	11	11	11	0.00
25/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	9265	9	9	9	0.00
25/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	11341	11	11	11	0.00
25/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
25/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	537	1	1	1	0.00
25/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	11	0	0	0	150.00
25/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	101	0	0	0	0.00
25/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1492	2	1	2	0.00
25/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1750	2	2	2	0.00
25/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	3844	4	4	4	0.00
25/01/2013	R186 On 02-May-13			Bond Future	7.42	129.8453	130.0593	129.8453	24,652.00
25/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	2984	3	3	3	0.00
25/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3034	3	3	3	0.00
25/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	822	1	1	1	350.00
25/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	3083	3	3	3	0.00
25/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3183	3	3	3	0.00
25/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	7767	8	8	8	0.00
25/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3233	3	3	3	150.00
25/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3284	3	3	3	0.00
25/01/2013	R186 On 07-November-13			Bond Future	7.56	128.0412	128.2614	128.0412	0.00
25/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	8740	9	9	9	0.00
25/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	8799	9	9	9	0.00
25/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	8681	9	9	9	0.00
25/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	12456	12	12	12	0.00
25/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1797	2	2	2	130.00
25/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3337	3	3	3	0.00
25/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3275	3	3	3	0.00
25/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3306	3	3	3	0.00
25/01/2013	R189 On 07-February-13			Bond Future	217.41	217.3933	217.4124	217.3933	154.00
25/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4422	4	4	4	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
25/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4412	4	4	4	0.00
25/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4402	4	4	4	0.00
25/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 07-February-13			Bond Future	286.84	286.8152	286.8399	286.8152	4,770.00
25/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	7850	8	8	8	0.00
25/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	7830	8	8	8	0.00
25/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	7840	8	8	8	0.00
25/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 02-May-13			Bond Future	290.47	290.4438	290.4677	290.4438	2,177.00
25/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8078	8	8	8	0.00
25/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8068	8	8	8	0.00
25/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8058	8	8	8	0.00
25/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13			Bond Future	5.11	107.5815	107.6279	107.5815	1,540.00
25/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	24	0	0	0	0.00
25/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	890	1	1	1	0.00
25/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	1965	2	2	2	0.00
25/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2142	2	2	2	0.00
25/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2054	2	2	2	0.00
25/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	259	0	0	0	0.00
25/01/2013	R201 On 02-May-13			Bond Future	5.08	108.8839	108.9307	108.8839	4.00
25/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
25/01/2013	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
25/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1685	2	2	2	0.00
25/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1652	2	2	2	0.00
25/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1669	2	2	2	0.00
25/01/2013	R201 On 07-November-13			Bond Future	4.98	107.3992	107.4474	107.3992	0.00
25/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	247	0	0	0	0.00
25/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	242	0	0	0	0.00
25/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	251	0	0	0	0.00
25/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	435	0	0	0	0.00
25/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	448	0	0	0	0.00
25/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	441	0	0	0	0.00
25/01/2013	R202 On 07-February-13			Bond Future	213.04	214.5184	213.0362	214.5184	48,858.00
25/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	8046	10	8	10	0.00
25/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	8036	10	8	10	0.00
25/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	8026	10	8	10	0.00
25/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R202 On 02-May-13			Bond Future	215.73	217.2323	215.7308	217.2323	25,001.00
25/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	4691	6	5	6	0.00
25/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	4671	6	5	6	0.00
25/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	4681	6	5	6	0.00
25/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13			Bond Future	5.83	112.9756	113.0414	112.9756	19,398.00
25/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	29	0	0	0	10,000.00
25/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1218	1	1	1	12,600.00
25/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2584	3	3	3	0.00
25/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	2991	3	3	3	0.00
25/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3397	3	3	3	0.00
25/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4562	4	5	4	0.00
25/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2788	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
25/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5396	5	5	5	0.00
25/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
25/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	34	0	0	0	3,254.00
25/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1241	1	1	1	0.00
25/01/2013	R203 On 02-May-13			Bond Future	5.86	110.1869	110.2533	110.1869	22.00
25/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	995	1	1	1	0.00
25/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1016	1	1	1	0.00
25/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	974	1	1	1	0.00
25/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	848	1	1	1	0.00
25/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	811	1	1	1	0.00
25/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	830	1	1	1	0.00
25/01/2013	R203 On 07-November-13			Bond Future	5.95	109.0445	109.1129	109.0445	0.00
25/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	106883	107	107	107	0.00
25/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1548	2	2	2	0.00
25/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1567	2	2	2	0.00
25/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1080	1	1	1	15.00
25/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1586	2	2	2	0.00
25/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1362	1	1	1	0.00
25/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1925	2	2	2	0.00
25/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1378	1	1	1	0.00
25/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1395	1	1	1	0.00
25/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 07-February-13			Bond Future	6.09	110.4031	110.4317	110.4031	16,262.00
25/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	5947	6	6	6	0.00
25/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	6710	7	7	7	0.00
25/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9052	9	9	9	0.00
25/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9283	9	9	9	0.00
25/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9513	9	10	9	0.00
25/01/2013	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
25/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 02-May-13			Bond Future	6.13	111.7398	111.7685	111.7398	434.00
25/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1719	2	2	2	0.00
25/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1689	2	2	2	0.00
25/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1749	2	2	2	0.00
25/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	878	1	1	1	0.00
25/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	916	1	1	1	0.00
25/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	896	1	1	1	0.00
25/01/2013	R204 On 07-November-13			Bond Future	6.24	110.7161	110.7458	110.7161	0.00
25/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2232	2	2	2	0.00
25/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2257	2	2	2	0.00
25/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2208	2	2	2	0.00
25/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4243	4	4	4	0.00
25/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	866	1	1	1	180.00
25/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1970	2	2	2	0.00
25/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1929	2	2	2	0.00
25/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1950	2	2	2	0.00
25/01/2013	R206 On 07-February-13			Bond Future	5.12	102.6508	102.6932	102.6508	1,120.00
25/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	7	0	0	0	0.00
25/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	748	1	1	1	0.00
25/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	793	1	1	1	0.00
25/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	838	1	1	1	0.00
25/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	115	0	0	0	0.00
25/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	326	0	0	0	0.00
25/01/2013	R206 On 02-May-13			Bond Future	5.07	103.8935	103.9363	103.8935	23.00
25/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
25/01/2013	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
25/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1145	1	1	1	0.00
25/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1159	1	1	1	0.00
25/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1152	1	1	1	0.00
25/01/2013	R206 On 07-November-13			Bond Future	4.33	102.9234	102.9675	102.9234	0.00
25/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	48	0	0	0	0.00
25/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	49	0	0	0	0.00
25/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	47	0	0	0	0.00
25/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	55	0	0	0	0.00
25/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	53	0	0	0	0.00
25/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	54	0	0	0	0.00
25/01/2013	R207 On 07-February-13			Bond Future	6.33	105.5704	105.6599	105.5704	4,309.00
25/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7280	7	7	7	0.00
25/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8008	8	8	8	0.00
25/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10052	10	10	10	0.00
25/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10555	10	11	10	0.00
25/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10304	10	10	10	0.00
25/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 02-May-13			Bond Future	6.37	106.8485	106.9389	106.8485	841.00
25/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1727	2	2	2	0.00
25/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	1757	2	2	2	0.00
25/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1696	2	2	2	0.00
25/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1334	1	1	1	0.00
25/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1285	1	1	1	0.00
25/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1309	1	1	1	0.00
25/01/2013	R207 On 07-November-13			Bond Future	6.49	106.0864	106.1795	106.0864	0.00
25/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3164	3	3	3	0.00
25/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3135	3	3	3	0.00
25/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3194	3	3	3	0.00
25/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2058	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
25/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2100	2	2	2	0.00
25/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2079	2	2	2	0.00
25/01/2013	R208 On 07-February-13			Bond Future	6.49	104.1277	104.1314	104.1277	19,035.00
25/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9007	9	9	9	0.00
25/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9288	9	9	9	0.00
25/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	13529	14	14	14	0.00
25/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	9	0	0	0	12,250.00
25/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	7761	8	8	8	0.00
25/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8160	8	8	8	0.00
25/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	8726	9	9	9	0.00
25/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	3142	3	3	3	0.00
25/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 02-May-13			Bond Future	6.53	101.9954	101.9989	101.9954	3,173.00
25/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2115	2	2	2	0.00
25/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2080	2	2	2	0.00
25/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2045	2	2	2	0.00
25/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1387	1	1	1	0.00
25/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1361	1	1	1	0.00
25/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1335	1	1	1	0.00
25/01/2013	R208 On 07-November-13			Bond Future	6.64	101.3923	101.3961	101.3923	0.00
25/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3495	3	3	3	0.00
25/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6032	6	6	6	0.00
25/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3463	3	3	3	0.00
25/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3432	3	3	3	0.00
25/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2594	3	3	3	0.00
25/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2568	3	3	3	0.00
25/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1229	1	1	1	230.00
25/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2543	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
25/01/2013	R209 On	07-February-13				Bond Future	8.17	82.3136	82.4511	82.3136	6,620.00
25/01/2013	R209 On	07-February-13	8.63	Call		Bond Future	3866	4	4	4	0.00
25/01/2013	R209 On	07-February-13	8.83	Call		Bond Future	5412	5	5	5	0.00
25/01/2013	R209 On	07-February-13	8.95	Call		Bond Future	6334	6	6	6	0.00
25/01/2013	R209 On	07-February-13	9.06	Call		Bond Future	7167	7	7	7	0.00
25/01/2013	R209 On	07-February-13	9.10	Call		Bond Future	7467	7	7	7	0.00
25/01/2013	R209 On	07-February-13	9.00	Call		Bond Future	6715	7	7	7	0.00
25/01/2013	R209 On	07-February-13	9.05	Call		Bond Future	7092	7	7	7	0.00
25/01/2013	R209 On	07-February-13	9.05	Put		Bond Future	1	0	0	0	0.00
25/01/2013	R209 On	07-February-13	9.00	Put		Bond Future	1	0	0	0	0.00
25/01/2013	R209 On	07-February-13	9.10	Put		Bond Future	0	0	0	0	0.00
25/01/2013	R209 On	07-February-13	9.06	Put		Bond Future	1	0	0	0	0.00
25/01/2013	R209 On	07-February-13	8.95	Put		Bond Future	2	0	0	0	0.00
25/01/2013	R209 On	07-February-13	8.83	Put		Bond Future	8	0	0	0	14,000.00
25/01/2013	R209 On	07-February-13	8.63	Put		Bond Future	49	0	0	0	11,000.00
25/01/2013	R209 On	02-May-13				Bond Future	8.24	80.1684	80.3076	80.1684	1,564.00
25/01/2013	R209 On	02-May-13	8.01	Call		Bond Future	1909	2	2	2	0.00
25/01/2013	R209 On	02-May-13	8.00	Call		Bond Future	1874	2	2	2	0.00
25/01/2013	R209 On	02-May-13	7.99	Call		Bond Future	1841	2	2	2	0.00
25/01/2013	R209 On	02-May-13	7.99	Put		Bond Future	4000	4	4	4	0.00
25/01/2013	R209 On	02-May-13	8.00	Put		Bond Future	3944	4	4	4	0.00
25/01/2013	R209 On	02-May-13	8.01	Put		Bond Future	3888	4	4	4	0.00
25/01/2013	R209 On	07-November-13				Bond Future	8.38	79.2192	79.3622	79.2192	0.00
25/01/2013	R209 On	07-November-13	8.81	Call		Bond Future	7323	7	7	7	0.00
25/01/2013	R209 On	07-November-13	9.50	Call		Bond Future	10667	11	11	11	0.00
25/01/2013	R209 On	07-November-13	8.80	Call		Bond Future	7277	7	7	7	0.00
25/01/2013	R209 On	07-November-13	8.79	Call		Bond Future	7231	7	7	7	0.00
25/01/2013	R209 On	07-November-13	8.79	Put		Bond Future	3912	4	4	4	0.00
25/01/2013	R209 On	07-November-13	8.80	Put		Bond Future	3880	4	4	4	0.00
25/01/2013	R209 On	07-November-13	9.50	Put		Bond Future	2105	2	2	2	180.00
25/01/2013	R209 On	07-November-13	8.81	Put		Bond Future	3848	4	4	4	0.00
25/01/2013	R210 On	07-February-13				Bond Future	165.39	166.2124	165.3884	166.2124	1,237.00
25/01/2013	R210 On	07-February-13	156.99	Call		Bond Future	8398	9	8	9	0.00
25/01/2013	R210 On	07-February-13	157.00	Call		Bond Future	8388	9	8	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
25/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	8378	9	8	9	0.00
25/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 02-May-13			Bond Future	165.62	166.4580	165.6231	166.4580	1,244.00
25/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	4483	5	4	5	0.00
25/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	4463	5	4	5	0.00
25/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	4473	5	4	5	0.00
25/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 07-February-13			Bond Future	126.56	126.5513	126.5584	126.5513	522.00
25/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3568	4	4	4	0.00
25/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3558	4	4	4	0.00
25/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3548	4	4	4	0.00
25/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 02-May-13			Bond Future	128.16	128.1523	128.1590	128.1523	7.00
25/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2469	2	2	2	0.00
25/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2449	2	2	2	0.00
25/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2459	2	2	2	0.00
25/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 07-February-13			Bond Future	132.95	132.7228	132.9489	132.7228	13,723.00
25/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3959	4	4	4	0.00
25/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3949	4	4	4	0.00
25/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3939	4	4	4	0.00
25/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 02-May-13			Bond Future	134.63	134.4019	134.6304	134.4019	8,903.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3540	3	4	3	0.00
25/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3520	3	4	3	0.00
25/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3530	3	4	3	0.00
25/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 07-February-13			Bond Future	7.90	94.5098	94.6514	94.5098	10,414.00
25/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	8380	8	8	8	0.00
25/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	8767	9	9	9	0.00
25/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	9533	9	10	9	0.00
25/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	9151	9	9	9	0.00
25/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 02-May-13			Bond Future	7.96	92.1198	92.2629	92.1198	5.00
25/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	2604	3	3	3	0.00
25/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	2524	2	3	2	0.00
25/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	2564	3	3	3	0.00
25/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3497	4	3	4	0.00
25/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3547	4	4	4	0.00
25/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3448	4	3	4	0.00
25/01/2013	R213 On 07-November-13			Bond Future	8.10	91.1054	91.2525	91.1054	0.00
25/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	7736	8	8	8	0.00
25/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	7687	8	8	8	0.00
25/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	7638	8	8	8	0.00
25/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3590	4	4	4	0.00
25/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3559	4	4	4	0.00
25/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3529	4	4	4	0.00
25/01/2013	R214 On 07-February-13			Bond Future	8.21	84.1675	84.3131	84.1675	1,714.00
25/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	3502	3	4	3	0.00
25/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	3580	3	4	3	0.00
25/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	3658	4	4	4	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
25/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	100	0	0	0	0.00
25/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	108	0	0	0	0.00
25/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	116	0	0	0	0.00