



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For January 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	2025 On 07-February-13			Bond Future	113.83	113.8208	113.8309	113.8208	0.00
24/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2841	3	2841	3	0.00
24/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2831	3	2831	3	0.00
24/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2821	3	2821	3	0.00
24/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
24/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
24/01/2013	2038 On 07-February-13			Bond Future	112.24	112.2302	112.2423	112.2302	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
24/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	6252	6	6252	6	0.00
24/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	6232	6	6232	6	0.00
24/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	6242	6	6242	6	0.00
24/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
24/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
24/01/2013	2050 On 07-February-13			Bond Future	118.78	119.6816	118.7847	119.6816	122.00
24/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	5795	7	5795	7	0.00
24/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	5785	7	5785	7	0.00
24/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	5775	7	5775	7	0.00
24/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
24/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
24/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	AL7T On 07-February-13			Index Future	469.00	488.6620	468.9980	488.6620	12.00
24/01/2013	AL7T On 02-May-13			Index Future	493.17	494.8540	493.1680	494.8540	0.00
24/01/2013	ALBI On 07-February-13			Index Future	434.05	435.4650	434.0530	435.4650	984.00
24/01/2013	ALBI On 02-May-13			Index Future	439.55	440.9840	439.5520	440.9840	80.00
24/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C202 On 07-December-33			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
24/01/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/01/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/01/2013	EL28	On 07-February-13			Bond Future	113.88	114.2985	113.8780	114.2985	0.00
24/01/2013	EL28	On 07-February-13	113.01	Call	Bond Future	868	1	868	1	0.00
24/01/2013	EL28	On 07-February-13	113.00	Call	Bond Future	878	1	878	1	0.00
24/01/2013	EL28	On 07-February-13	112.99	Call	Bond Future	888	1	888	1	0.00
24/01/2013	EL28	On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
24/01/2013	EL28	On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	EL28	On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
24/01/2013	ES33	On 07-February-13			Bond Future	8.79	91.3021	8.7945	91.3021	303.00
24/01/2013	ES33	On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
24/01/2013	ES33	On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
24/01/2013	ES33	On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
24/01/2013	ES33	On 07-February-13	8.56	Put	Bond Future	2039	2	2039	2	0.00
24/01/2013	ES33	On 07-February-13	8.55	Put	Bond Future	2127	2	2127	2	0.00
24/01/2013	ES33	On 07-February-13	8.54	Put	Bond Future	2216	2	2216	2	0.00
24/01/2013	GOVI	On 07-February-13			GOVI	434.08	435.4550	434.0780	435.4550	331.00
24/01/2013	GOVI	On 07-February-13	432.99	Call	GOVI	10880	2	10880	2	0.00
24/01/2013	GOVI	On 07-February-13	433.00	Call	GOVI	10780	2	10780	2	0.00
24/01/2013	GOVI	On 07-February-13	433.01	Call	GOVI	10680	2	10680	2	0.00
24/01/2013	GOVI	On 07-February-13	433.01	Put	GOVI	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
24/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
24/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
24/01/2013	GOVI On 02-May-13			GOVI	439.58	440.9740	439.5770	440.9740	1.00
24/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	65870	8	65870	8	0.00
24/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	65770	8	65770	8	0.00
24/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	65670	8	65670	8	0.00
24/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
24/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
24/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
24/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2013	IGOV On 07-February-13			Index Future	199.55	199.7920	199.5540	199.7920	585.00
24/01/2013	IGOV On 02-May-13			Index Future	202.08	202.3240	202.0820	202.3240	23.00
24/01/2013	ILBI On 07-February-13			Index Future	542.77	542.7670	542.7670	542.7670	183.00
24/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
24/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9400	5.0800	94.9400	0.00
24/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.06	94.9600	5.0600	94.9600	1,000.00
24/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9900	5.0500	94.9900	0.00
24/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.04	95.0000	5.0400	95.0000	0.00
24/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.03	95.0300	5.0300	95.0300	500.00
24/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.03	95.0400	5.0300	95.0400	0.00
24/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.03	95.0300	5.0300	95.0300	2,200.00
24/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.9800	5.1000	94.9800	2,000.00
24/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.21	94.8800	5.2100	94.8800	400.00
24/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.33	94.7600	5.3300	94.7600	800.00
24/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.46	94.6300	5.4600	94.6300	0.00
24/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.60	94.4900	5.6000	94.4900	0.00
24/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
24/01/2013	R023 On 07-February-13			Bond Future	6.84	110.5138	6.8393	110.5138	1,632.00
24/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	1487	2	1487	2	0.00

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24/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	1634	2	1634	2	0.00
24/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	1561	2	1561	2	0.00
24/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R023 On 02-May-13			Bond Future	6.89	107.9390	6.8891	107.9390	1,002.00
24/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	1170	2	1170	2	0.00
24/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	1242	2	1242	2	0.00
24/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	1098	2	1098	2	0.00
24/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R023 On 01-August-13			Bond Future	6.94	109.3735	6.9430	109.3735	0.00
24/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	2444	3	2444	3	0.00
24/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	2583	3	2583	3	0.00
24/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	2514	3	2514	3	0.00
24/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R157 On 07-February-13			Bond Future	5.40	124.9689	5.4045	124.9689	6,033.00
24/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2308	2	2308	2	0.00
24/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	2879	3	2879	3	0.00
24/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3395	3	3395	3	0.00
24/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3524	4	3524	4	0.00
24/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3652	4	3652	4	0.00
24/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R157 On 02-May-13			Bond Future	5.42	119.6806	5.4154	119.6806	13,241.00
24/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	373	0	373	0	0.00
24/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	362	0	362	0	0.00
24/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	384	0	384	0	0.00

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24/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	519	0	519	0	0.00
24/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	546	0	546	0	0.00
24/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	532	0	532	0	0.00
24/01/2013	R157 On 07-November-13			Bond Future	5.45	116.1505	5.4518	116.1505	0.00
24/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	829	1	829	1	0.00
24/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	807	1	807	1	0.00
24/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	818	1	818	1	0.00
24/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	539	0	539	0	0.00
24/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	547	1	547	1	0.00
24/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	531	0	531	0	0.00
24/01/2013	R186 On 07-February-13			Bond Future	7.38	128.9500	7.3804	128.9500	61,097.00
24/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	110	0	110	0	10,300.00
24/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	596	1	596	1	670.00
24/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	739	1	739	1	0.00
24/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	3812	4	3812	4	1,000.00
24/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	6094	7	6094	7	0.00
24/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	10233	11	10233	11	0.00
24/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	10413	11	10413	11	0.00
24/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	1847	2	1847	2	540.00
24/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	10682	11	10682	11	0.00
24/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	9054	10	9054	10	0.00
24/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	11129	12	11129	12	0.00
24/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	1	0	1	0	2,000.00
24/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	641	0	641	0	0.00
24/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	18	0	18	0	150.00
24/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	137	0	137	0	0.00
24/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1661	1	1661	1	0.00
24/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1929	2	1929	2	0.00
24/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	4053	3	4053	3	0.00
24/01/2013	R186 On 02-May-13			Bond Future	7.44	130.5114	7.4414	130.5114	8,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	2895	3	2895	3	0.00
24/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	2943	3	2943	3	0.00
24/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	792	1	792	1	350.00
24/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	2992	3	2992	3	0.00
24/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3306	3	3306	3	0.00
24/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	7950	7	7950	7	0.00
24/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3357	3	3357	3	150.00
24/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3409	3	3409	3	0.00
24/01/2013	R186 On 07-November-13			Bond Future	7.59	128.7255	7.5870	128.7255	0.00
24/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	8602	9	8602	9	0.00
24/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	8660	9	8660	9	0.00
24/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	8543	9	8543	9	0.00
24/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	12289	13	12289	13	0.00
24/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1851	2	1851	2	130.00
24/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3419	3	3419	3	0.00
24/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3357	3	3357	3	0.00
24/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3388	3	3388	3	0.00
24/01/2013	R189 On 07-February-13			Bond Future	217.39	217.3742	217.3933	217.3742	154.00
24/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4403	4	4403	4	0.00
24/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4393	4	4393	4	0.00
24/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4383	4	4383	4	0.00
24/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R197 On 07-February-13			Bond Future	286.82	286.7905	286.8152	286.7905	2,633.00
24/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	7825	8	7825	8	0.00
24/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	7805	8	7805	8	0.00
24/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	7815	8	7815	8	0.00
24/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R197 On 02-May-13			Bond Future	290.44	290.4197	290.4438	290.4197	40.00
24/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8054	8	8054	8	0.00
24/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8044	8	8044	8	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
24/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8034	8	8034	8	0.00
24/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R201 On 07-February-13			Bond Future	5.13	107.6469	5.1342	107.6469	1,540.00
24/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	19	0	19	0	0.00
24/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	844	1	844	1	0.00
24/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	1918	2	1918	2	0.00
24/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2096	2	2096	2	0.00
24/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2007	2	2007	2	0.00
24/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	300	0	300	0	0.00
24/01/2013	R201 On 02-May-13			Bond Future	5.11	108.9503	5.1114	108.9503	4.00
24/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
24/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
24/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
24/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1732	2	1732	2	0.00
24/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1699	2	1699	2	0.00
24/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1716	2	1716	2	0.00
24/01/2013	R201 On 07-November-13			Bond Future	5.02	107.4671	5.0210	107.4671	0.00
24/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	228	0	228	0	0.00
24/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	224	0	224	0	0.00
24/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	232	0	232	0	0.00
24/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	464	0	464	0	0.00
24/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	477	0	477	0	0.00
24/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	471	0	471	0	0.00
24/01/2013	R202 On 07-February-13			Bond Future	214.52	215.1683	214.5184	215.1683	50,656.00
24/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	9528	10	9528	10	0.00
24/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	9518	10	9518	10	0.00
24/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	9508	10	9508	10	0.00
24/01/2013	R202 On 07-February-13	205.01	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
24/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R202 On 02-May-13			Bond Future	217.23	217.8910	217.2323	217.8910	1.00
24/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	6192	7	6192	7	0.00
24/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	6172	7	6172	7	0.00
24/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	6182	7	6182	7	0.00
24/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R203 On 07-February-13			Bond Future	5.84	113.1860	5.8420	113.1860	19,398.00
24/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	28	0	28	0	10,000.00
24/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1164	1	1164	1	12,600.00
24/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2519	3	2519	3	0.00
24/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	2926	3	2926	3	0.00
24/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3331	4	3331	4	0.00
24/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4496	5	4496	5	0.00
24/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2722	3	2722	3	0.00
24/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5330	6	5330	6	0.00
24/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
24/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	1	0	1	0	0.00
24/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	46	0	46	0	3,254.00
24/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1306	1	1306	1	0.00
24/01/2013	R203 On 02-May-13			Bond Future	5.88	110.4001	5.8753	110.4001	22.00
24/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	965	1	965	1	0.00
24/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	986	1	986	1	0.00
24/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	944	1	944	1	0.00
24/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	885	1	885	1	0.00
24/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	847	1	847	1	0.00
24/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	866	1	866	1	0.00
24/01/2013	R203 On 07-November-13			Bond Future	5.97	109.2633	5.9660	109.2633	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
24/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	106815	107	106815	107	0.00
24/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1515	2	1515	2	0.00
24/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1534	2	1534	2	0.00
24/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1055	1	1055	1	15.00
24/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1553	2	1553	2	0.00
24/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1397	1	1397	1	0.00
24/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1967	2	1967	2	0.00
24/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1413	1	1413	1	0.00
24/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1430	1	1430	1	0.00
24/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R204 On 07-February-13			Bond Future	6.10	110.6598	6.0974	110.6598	16,672.00
24/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	5918	6	5918	6	0.00
24/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	6682	7	6682	7	0.00
24/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9024	9	9024	9	0.00
24/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9254	10	9254	10	0.00
24/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9484	10	9484	10	0.00
24/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R204 On 02-May-13			Bond Future	6.14	111.9996	6.1387	111.9996	24.00
24/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1708	2	1708	2	0.00
24/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1679	2	1679	2	0.00
24/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1738	2	1738	2	0.00
24/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	895	1	895	1	0.00
24/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	934	1	934	1	0.00
24/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	914	1	914	1	0.00
24/01/2013	R204 On 07-November-13			Bond Future	6.24	110.9829	6.2438	110.9829	0.00
24/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2220	2	2220	2	0.00
24/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2244	2	2244	2	0.00
24/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2196	2	2196	2	0.00
24/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4224	4	4224	4	0.00
24/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	877	1	877	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
24/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1988	2	1988	2	0.00
24/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1946	2	1946	2	0.00
24/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1967	2	1967	2	0.00
24/01/2013	R206 On 07-February-13			Bond Future	5.17	102.6839	5.1659	102.6839	1,120.00
24/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
24/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	3	0	3	0	0.00
24/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	706	1	706	1	0.00
24/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	751	1	751	1	0.00
24/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	796	1	796	1	0.00
24/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	154	0	154	0	0.00
24/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	369	0	369	0	0.00
24/01/2013	R206 On 02-May-13			Bond Future	5.14	103.9272	5.1357	103.9272	23.00
24/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
24/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
24/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
24/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1188	1	1188	1	0.00
24/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1202	1	1202	1	0.00
24/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1195	1	1195	1	0.00
24/01/2013	R206 On 07-November-13			Bond Future	4.58	102.9578	4.5804	102.9578	0.00
24/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	30	0	30	0	0.00
24/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	30	0	30	0	0.00
24/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	29	0	29	0	0.00
24/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	81	0	81	0	0.00
24/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	79	0	79	0	0.00
24/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	80	0	80	0	0.00
24/01/2013	R207 On 07-February-13			Bond Future	6.34	105.8548	6.3433	105.8548	4,309.00
24/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7190	7	7190	7	0.00
24/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	7918	8	7918	8	0.00
24/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	9962	10	9962	10	0.00
24/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10465	11	10465	11	0.00
24/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10214	10	10214	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R207 On 02-May-13			Bond Future	6.39	107.1365	6.3908	107.1365	0.00
24/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1685	2	1685	2	0.00
24/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	1715	2	1715	2	0.00
24/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1655	2	1655	2	0.00
24/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1384	1	1384	1	0.00
24/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1333	1	1333	1	0.00
24/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1358	1	1358	1	0.00
24/01/2013	R207 On 07-November-13			Bond Future	6.51	106.3821	6.5057	106.3821	0.00
24/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3115	3	3115	3	0.00
24/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3086	3	3086	3	0.00
24/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3144	3	3144	3	0.00
24/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2102	2	2102	2	0.00
24/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2145	2	2145	2	0.00
24/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2123	2	2123	2	0.00
24/01/2013	R208 On 07-February-13			Bond Future	6.49	104.4740	6.4881	104.4740	19,911.00
24/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9004	9	9004	9	0.00
24/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9284	10	9284	10	0.00
24/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	13525	14	13525	14	0.00
24/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	12	0	12	0	12,250.00
24/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	7757	8	7757	8	0.00
24/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8156	9	8156	9	0.00
24/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	8722	9	8722	9	0.00
24/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	3148	3	3148	3	0.00
24/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00

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24/01/2013	R208 On 02-May-13			Bond Future	6.53	102.3460	6.5331	102.3460	2,297.00
24/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2121	2	2121	2	0.00
24/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2086	2	2086	2	0.00
24/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2052	2	2052	2	0.00
24/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1398	1	1398	1	0.00
24/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1371	1	1371	1	0.00
24/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1345	1	1345	1	0.00
24/01/2013	R208 On 07-November-13			Bond Future	6.65	101.7523	6.6450	101.7523	0.00
24/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3498	4	3498	4	0.00
24/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6033	6	6033	6	0.00
24/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3467	4	3467	4	0.00
24/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3435	4	3435	4	0.00
24/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2600	2	2600	2	0.00
24/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2575	2	2575	2	0.00
24/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1234	1	1234	1	230.00
24/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2550	2	2550	2	0.00
24/01/2013	R209 On 07-February-13			Bond Future	8.19	82.7449	8.1906	82.7449	8,087.00
24/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	3746	4	3746	4	0.00
24/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	5279	6	5279	6	0.00
24/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	6198	7	6198	7	0.00
24/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	7030	7	7030	7	0.00
24/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	7330	8	7330	8	0.00
24/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	6578	7	6578	7	0.00
24/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	6955	7	6955	7	0.00
24/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
24/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	2	0	2	0	0.00
24/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	1	0	1	0	0.00
24/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
24/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	4	0	4	0	0.00
24/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	12	0	12	0	14,000.00
24/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	67	0	67	0	11,000.00
24/01/2013	R209 On 02-May-13			Bond Future	8.25	80.6052	8.2521	80.6052	97.00
24/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	1867	2	1867	2	0.00
24/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	1833	2	1833	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
24/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	1800	2	1800	2	0.00
24/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	4098	4	4098	4	0.00
24/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	4041	4	4041	4	0.00
24/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3985	4	3985	4	0.00
24/01/2013	R209 On 07-November-13			Bond Future	8.40	79.6677	8.3965	79.6677	0.00
24/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	7242	8	7242	8	0.00
24/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	10565	11	10565	11	0.00
24/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	7196	7	7196	7	0.00
24/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	7150	7	7150	7	0.00
24/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3974	4	3974	4	0.00
24/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3942	4	3942	4	0.00
24/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2146	2	2146	2	180.00
24/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3910	4	3910	4	0.00
24/01/2013	R210 On 07-February-13			Bond Future	166.21	166.1960	166.2124	166.1960	1,237.00
24/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9222	9	9222	9	0.00
24/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9212	9	9212	9	0.00
24/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9202	9	9202	9	0.00
24/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R210 On 02-May-13			Bond Future	166.46	166.4419	166.4580	166.4419	7.00
24/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5318	5	5318	5	0.00
24/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5298	5	5298	5	0.00
24/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5308	5	5308	5	0.00
24/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R211 On 07-February-13			Bond Future	126.55	126.4954	126.5513	126.4954	522.00
24/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3561	4	3561	4	0.00
24/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3551	3	3551	3	0.00
24/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3541	3	3541	3	0.00
24/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R211 On 07-February-13	122.99	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
24/01/2013	R211 On 02-May-13			Bond Future	128.15	128.0962	128.1523	128.0962	7.00
24/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2462	2	2462	2	0.00
24/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2442	2	2442	2	0.00
24/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2452	2	2452	2	0.00
24/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R212 On 07-February-13			Bond Future	132.72	133.0344	132.7228	133.0344	10,659.00
24/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3733	4	3733	4	0.00
24/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3723	4	3723	4	0.00
24/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3713	4	3713	4	0.00
24/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R212 On 02-May-13			Bond Future	134.40	134.7180	134.4019	134.7180	7,511.00
24/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3312	4	3312	4	0.00
24/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3292	4	3292	4	0.00
24/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3302	4	3302	4	0.00
24/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R213 On 07-February-13			Bond Future	7.91	94.9074	7.9109	94.9074	10,414.00
24/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	8239	9	8239	9	0.00
24/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	8625	9	8625	9	0.00
24/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	9391	10	9391	10	0.00
24/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	9009	9	9009	9	0.00
24/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
24/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	1	0	1	0	0.00
24/01/2013	R213 On 02-May-13			Bond Future	7.97	92.5224	7.9713	92.5224	5.00
24/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	2552	3	2552	3	0.00
24/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	2473	3	2473	3	0.00
24/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	2513	3	2513	3	0.00

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24/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3589	3	3589	3	0.00
24/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3640	3	3640	3	0.00
24/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3539	3	3539	3	0.00
24/01/2013	R213 On 07-November-13			Bond Future	8.12	91.5187	8.1173	91.5187	0.00
24/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	7650	8	7650	8	0.00
24/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	7601	8	7601	8	0.00
24/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	7552	8	7552	8	0.00
24/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3651	4	3651	4	0.00
24/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3620	3	3620	3	0.00
24/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3590	3	3590	3	0.00
24/01/2013	R214 On 07-February-13			Bond Future	8.23	84.5314	8.2255	84.5314	1,714.00
24/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	3389	4	3389	4	0.00
24/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	3465	4	3465	4	0.00
24/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	3542	4	3542	4	0.00
24/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	129	0	129	0	0.00
24/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	138	0	138	0	0.00
24/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	148	0	148	0	0.00