



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 15/01/2013 To: 15/01/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	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
15/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	2025 On 07-February-13			Bond Future	114.34	114.3325	114.3424	114.3325	0.00
15/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3352	3	3	3	0.00
15/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3342	3	3	3	0.00
15/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3332	3	3	3	0.00
15/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
15/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
15/01/2013	2038 On 07-February-13			Bond Future	114.32	114.3040	114.3159	114.3040	0.00
15/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8326	8	8	8	0.00
15/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8306	8	8	8	0.00
15/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8316	8	8	8	0.00
15/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
15/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
15/01/2013	2050 On 07-February-13			Bond Future	119.86	119.8490	119.8621	119.8490	122.00
15/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6872	7	7	7	0.00
15/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6862	7	7	7	0.00
15/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6852	7	7	7	0.00
15/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
15/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
15/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	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
15/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	AL7T On 07-February-13			Index Future	491.66	492.5020	491.6550	492.5020	12.00
15/01/2013	AL7T On 02-May-13			Index Future	497.85	498.7110	497.8520	498.7110	0.00
15/01/2013	ALBI On 07-February-13			Index Future	439.47	440.1720	439.4700	440.1720	1,070.00
15/01/2013	ALBI On 02-May-13			Index Future	445.01	445.7200	445.0090	445.7200	0.00
15/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	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
15/01/2013	C208 On	31-March-21				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C209 On	31-March-36				Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/01/2013	C210 On	31-March-28				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C211 On	31-January-17				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C212 On	31-January-22				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C213 On	28-February-31				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	C214 On	28-February-41				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	CES1 On	20-April-18				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	CS23 On	25-January-23				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	CS26 On	02-April-26				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	CS33 On	15-September-33				Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/01/2013	EL28 On	07-February-13				Bond Future	114.32	114.3115	114.3241	114.3115	0.00
15/01/2013	EL28 On	07-February-13	112.99	Call		Bond Future	1334	1	1	1	0.00
15/01/2013	EL28 On	07-February-13	113.01	Call		Bond Future	1314	1	1	1	0.00
15/01/2013	EL28 On	07-February-13	113.00	Call		Bond Future	1324	1	1	1	0.00
15/01/2013	EL28 On	07-February-13	113.00	Put		Bond Future	0	0	0	0	0.00
15/01/2013	EL28 On	07-February-13	113.01	Put		Bond Future	0	0	0	0	0.00
15/01/2013	EL28 On	07-February-13	112.99	Put		Bond Future	0	0	0	0	0.00
15/01/2013	ES33 On	07-February-13				Bond Future	8.54	93.3322	93.1160	93.3322	303.00
15/01/2013	ES33 On	07-February-13	8.54	Call		Bond Future	20	0	0	0	0.00
15/01/2013	ES33 On	07-February-13	8.55	Call		Bond Future	109	0	0	0	0.00
15/01/2013	ES33 On	07-February-13	8.56	Call		Bond Future	197	0	0	0	0.00
15/01/2013	ES33 On	07-February-13	8.56	Put		Bond Future	0	0	0	0	0.00
15/01/2013	ES33 On	07-February-13	8.55	Put		Bond Future	0	0	0	0	0.00
15/01/2013	ES33 On	07-February-13	8.54	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
15/01/2013	GOVI On 07-February-13			GOVI	439.45	440.1320	439.4540	440.1320	335.00
15/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	64640	7	6	7	0.00
15/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	64440	7	6	7	0.00
15/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	64540	7	6	7	0.00
15/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
15/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
15/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
15/01/2013	GOVI On 02-May-13			GOVI	444.99	445.6800	444.9940	445.6800	0.00
15/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	120040	13	12	13	0.00
15/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	119940	13	12	13	0.00
15/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	119840	13	12	13	0.00
15/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
15/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
15/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
15/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/01/2013	IGOV On 07-February-13			Index Future	201.15	201.1310	201.1490	201.1310	608.00
15/01/2013	IGOV On 02-May-13			Index Future	203.68	203.6660	203.6840	203.6660	0.00
15/01/2013	ILBI On 07-February-13			Index Future	544.46	545.0490	544.4640	545.0490	183.00
15/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
15/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.05	94.9500	94.9500	94.9500	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
15/01/2013	JBAF On	20-March-13			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	1,000.00
15/01/2013	JBAF On	17-April-13			Jibar Tradeable Future	4.99	95.0200	95.0100	95.0200	0.00
15/01/2013	JBAF On	15-May-13			Jibar Tradeable Future	4.97	95.0400	95.0300	95.0400	0.00
15/01/2013	JBAF On	19-June-13			Jibar Tradeable Future	4.95	95.0600	95.0500	95.0600	500.00
15/01/2013	JBAF On	18-September-13			Jibar Tradeable Future	4.94	95.0700	95.0600	95.0700	2,200.00
15/01/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.00	95.0200	95.0000	95.0200	2,000.00
15/01/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.09	94.9300	94.9100	94.9300	1,500.00
15/01/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.20	94.8200	94.8000	94.8200	800.00
15/01/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.34	94.6800	94.6600	94.6800	0.00
15/01/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.48	94.5300	94.5200	94.5300	0.00
15/01/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
15/01/2013	R023 On	07-February-13			Bond Future	6.67	111.6173	111.3524	111.6173	1,630.00
15/01/2013	R023 On	07-February-13	7.04	Call	Bond Future	2774	3	3	3	0.00
15/01/2013	R023 On	07-February-13	7.06	Call	Bond Future	2920	3	3	3	0.00
15/01/2013	R023 On	07-February-13	7.05	Call	Bond Future	2847	3	3	3	0.00
15/01/2013	R023 On	07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R023 On	07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R023 On	07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R023 On	02-May-13			Bond Future	6.71	109.0561	108.7881	109.0561	2.00
15/01/2013	R023 On	02-May-13	7.04	Call	Bond Future	2400	3	2	3	0.00
15/01/2013	R023 On	02-May-13	7.05	Call	Bond Future	2473	3	2	3	0.00
15/01/2013	R023 On	02-May-13	7.06	Call	Bond Future	2545	3	3	3	0.00
15/01/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R023 On	01-August-13			Bond Future	6.76	110.4973	110.2112	110.4973	0.00
15/01/2013	R023 On	01-August-13	7.29	Call	Bond Future	3741	4	4	4	0.00
15/01/2013	R023 On	01-August-13	7.31	Call	Bond Future	3880	4	4	4	0.00
15/01/2013	R023 On	01-August-13	7.30	Call	Bond Future	3811	4	4	4	0.00
15/01/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00

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15/01/2013	R157 On 07-February-13			Bond Future	5.32	125.1372	125.0959	125.1372	6,033.00
15/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2530	3	3	3	0.00
15/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3101	3	3	3	0.00
15/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3617	4	4	4	0.00
15/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3745	4	4	4	0.00
15/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3874	4	4	4	0.00
15/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R157 On 02-May-13			Bond Future	5.32	119.8511	119.8095	119.8511	13,241.00
15/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	516	1	1	1	0.00
15/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	503	1	1	1	0.00
15/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	530	1	1	1	0.00
15/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	440	0	0	0	0.00
15/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	462	0	0	0	0.00
15/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	451	0	0	0	0.00
15/01/2013	R157 On 07-November-13			Bond Future	5.34	116.3379	116.2714	116.3379	0.00
15/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	974	1	1	1	0.00
15/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	986	1	1	1	0.00
15/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	962	1	1	1	0.00
15/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	483	0	0	0	0.00
15/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	469	0	0	0	0.00
15/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	476	0	0	0	0.00
15/01/2013	R186 On 07-February-13			Bond Future	7.14	131.0710	130.8140	131.0710	57,647.00
15/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	908	1	1	1	10,300.00
15/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	2179	2	2	2	670.00
15/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2444	3	2	3	0.00
15/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	13204	13	13	13	0.00
15/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	13651	14	14	14	0.00
15/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	11576	12	12	12	0.00
15/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	12755	13	13	13	0.00
15/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	12935	13	13	13	0.00

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15/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	4055	4	4	4	540.00
15/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	8613	9	9	9	0.00
15/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	6279	7	6	7	1,000.00
15/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	83	0	0	0	0.00
15/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	16	0	0	0	150.00
15/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	327	0	0	0	0.00
15/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	1	0	0	0	2,000.00
15/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	844	1	1	1	100.00
15/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	989	1	1	1	0.00
15/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2329	2	2	2	0.00
15/01/2013	R186 On 02-May-13			Bond Future	7.19	132.6587	132.3985	132.6587	122.00
15/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	4490	5	4	5	0.00
15/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4550	5	5	5	0.00
15/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	1575	0	2	0	114.00
15/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4611	5	5	5	0.00
15/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2372	2	2	2	0.00
15/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	6180	0	6	0	0.00
15/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2411	2	2	2	0.00
15/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2451	2	2	2	0.00
15/01/2013	R186 On 07-November-13			Bond Future	7.32	130.9448	130.6517	130.9448	0.00
15/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	14505	15	15	15	0.00
15/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10485	11	10	11	0.00
15/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10612	11	11	11	0.00
15/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10549	11	11	11	0.00
15/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2724	3	3	3	0.00
15/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2698	3	3	3	0.00
15/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	2750	3	3	3	0.00
15/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1456	1	1	1	130.00
15/01/2013	R189 On 07-February-13			Bond Future	217.99	217.9874	217.9949	217.9874	154.00
15/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	5005	5	5	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
15/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4995	5	5	5	0.00
15/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4985	5	5	5	0.00
15/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R197 On 07-February-13			Bond Future	287.57	287.5495	287.5732	287.5495	2,633.00
15/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8583	9	9	9	0.00
15/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8563	9	9	9	0.00
15/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8573	9	9	9	0.00
15/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R197 On 02-May-13			Bond Future	291.20	291.1742	291.1981	291.1742	40.00
15/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8808	9	9	9	0.00
15/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8798	9	9	9	0.00
15/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8788	9	9	9	0.00
15/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R201 On 07-February-13			Bond Future	5.05	107.7628	107.7337	107.7628	1,540.00
15/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	79	0	0	0	0.00
15/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	996	1	1	1	0.00
15/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2070	2	2	2	0.00
15/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2248	2	2	2	0.00
15/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2159	2	2	2	0.00
15/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	208	0	0	0	0.00
15/01/2013	R201 On 02-May-13			Bond Future	5.01	109.0681	109.0387	109.0681	4.00
15/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	0	0	0.00
15/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	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
15/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	1	0	0	0	0.00
15/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1578	2	2	2	0.00
15/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1545	2	2	2	0.00
15/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1561	2	2	2	0.00
15/01/2013	R201 On 07-November-13			Bond Future	4.89	107.5992	107.5477	107.5992	0.00
15/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	304	0	0	0	0.00
15/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	299	0	0	0	0.00
15/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	310	0	0	0	0.00
15/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	393	0	0	0	0.00
15/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	404	0	0	0	0.00
15/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	398	0	0	0	0.00
15/01/2013	R202 On 07-February-13			Bond Future	219.40	219.3748	219.3972	219.3748	50,656.00
15/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	14407	14	14	14	0.00
15/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	14397	14	14	14	0.00
15/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	14387	14	14	14	0.00
15/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R202 On 02-May-13			Bond Future	222.16	222.1401	222.1627	222.1401	1.00
15/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	11123	11	11	11	0.00
15/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	11103	11	11	11	0.00
15/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	11113	11	11	11	0.00
15/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R203 On 07-February-13			Bond Future	5.71	113.6689	113.5195	113.6689	19,398.00
15/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	182	0	0	0	10,000.00
15/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1704	2	2	2	12,600.00
15/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	3064	3	3	3	0.00
15/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	5040	5	5	5	0.00
15/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5874	6	6	6	0.00
15/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3267	3	3	3	0.00
15/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3875	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
15/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3470	4	3	4	0.00
15/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	1	0	0	0	0.00
15/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
15/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	1	0	0	0	0.00
15/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	2	0	0	0	0.00
15/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	42	0	0	0	3,254.00
15/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	916	1	1	1	0.00
15/01/2013	R203 On 02-May-13			Bond Future	5.74	110.8891	110.7380	110.8891	22.00
15/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1340	1	1	1	0.00
15/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1364	1	1	1	0.00
15/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1315	1	1	1	0.00
15/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	705	1	1	1	0.00
15/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	675	1	1	1	0.00
15/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	690	1	1	1	0.00
15/01/2013	R203 On 07-November-13			Bond Future	5.81	109.7772	109.5998	109.7772	0.00
15/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107370	108	107	108	0.00
15/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1910	2	2	2	0.00
15/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1931	2	2	2	0.00
15/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1380	1	1	1	15.00
15/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1952	2	2	2	0.00
15/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1241	1	1	1	0.00
15/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1737	2	2	2	0.00
15/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1255	1	1	1	0.00
15/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1270	1	1	1	0.00
15/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R204 On 07-February-13			Bond Future	5.96	111.2701	111.1145	111.2701	16,672.00
15/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6629	7	7	7	0.00
15/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7393	8	7	8	0.00
15/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9735	10	10	10	0.00
15/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9966	10	10	10	0.00
15/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	10196	10	10	10	0.00
15/01/2013	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
15/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R204 On 02-May-13			Bond Future	5.99	112.6179	112.4604	112.6179	24.00
15/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2232	2	2	2	0.00
15/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2198	2	2	2	0.00
15/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2265	2	2	2	0.00
15/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	702	1	1	1	0.00
15/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	733	1	1	1	0.00
15/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	717	1	1	1	0.00
15/01/2013	R204 On 07-November-13			Bond Future	6.08	111.6295	111.4457	111.6295	0.00
15/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2710	3	3	3	0.00
15/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2737	3	3	3	0.00
15/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2683	3	3	3	0.00
15/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4848	5	5	5	0.00
15/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	770	1	1	1	180.00
15/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1745	2	2	2	0.00
15/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1709	2	2	2	0.00
15/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1727	2	2	2	0.00
15/01/2013	R206 On 07-February-13			Bond Future	5.08	102.7518	102.7317	102.7518	1,120.00
15/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	1	0	0	0	0.00
15/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	25	0	0	0	0.00
15/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	787	1	1	1	0.00
15/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	832	1	1	1	0.00
15/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	876	1	1	1	0.00
15/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	94	0	0	0	0.00
15/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	288	0	0	0	0.00
15/01/2013	R206 On 02-May-13			Bond Future	5.01	103.9963	103.9762	103.9963	23.00
15/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
15/01/2013	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
15/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
15/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1105	1	1	1	0.00
15/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1119	1	1	1	0.00
15/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1112	1	1	1	0.00
15/01/2013	R206 On 07-November-13			Bond Future	4.16	103.0394	102.9983	103.0394	0.00
15/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	62	0	0	0	0.00
15/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	63	0	0	0	0.00
15/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	61	0	0	0	0.00
15/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	38	0	0	0	0.00
15/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	37	0	0	0	0.00
15/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	37	0	0	0	0.00
15/01/2013	R207 On 07-February-13			Bond Future	6.21	106.4679	106.3248	106.4679	11,309.00
15/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7944	8	8	8	0.00
15/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8673	9	9	9	0.00
15/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10717	11	11	11	0.00
15/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	11220	11	11	11	0.00
15/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10969	11	11	11	0.00
15/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R207 On 02-May-13			Bond Future	6.25	107.7575	107.6127	107.7575	0.00
15/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2241	2	2	2	0.00
15/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2275	2	2	2	0.00
15/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2208	2	2	2	0.00
15/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1172	1	1	1	0.00
15/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1129	1	1	1	0.00
15/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1150	1	1	1	0.00
15/01/2013	R207 On 07-November-13			Bond Future	6.36	107.0311	106.8613	107.0311	0.00
15/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3689	4	4	4	0.00
15/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3658	4	4	4	0.00
15/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3721	4	4	4	0.00
15/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1903	2	2	2	0.00

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15/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	1942	2	2	2	0.00
15/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1923	2	2	2	0.00
15/01/2013	R208 On 07-February-13			Bond Future	6.35	105.1841	105.0257	105.1841	19,911.00
15/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	143	0	0	0	12,250.00
15/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8655	9	9	9	0.00
15/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	9054	9	9	9	0.00
15/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14423	15	14	15	0.00
15/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9620	10	10	10	0.00
15/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9902	10	10	10	0.00
15/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10182	10	10	10	0.00
15/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2381	2	2	2	0.00
15/01/2013	R208 On 02-May-13			Bond Future	6.39	103.0650	102.9048	103.0650	47.00
15/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2782	3	3	3	0.00
15/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2743	3	3	3	0.00
15/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2704	3	3	3	0.00
15/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1140	1	1	1	0.00
15/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1118	1	1	1	0.00
15/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1097	1	1	1	0.00
15/01/2013	R208 On 07-November-13			Bond Future	6.49	102.5017	102.3166	102.5017	0.00
15/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4117	4	4	4	0.00
15/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6802	7	7	7	0.00
15/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4083	4	4	4	0.00
15/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4048	4	4	4	0.00
15/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2289	2	2	2	0.00
15/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2267	2	2	2	0.00
15/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1078	1	1	1	230.00
15/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2244	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
15/01/2013	R209 On	07-February-13				Bond Future	7.93	84.8392	84.6161	84.8392	11,384.00
15/01/2013	R209 On	07-February-13	8.63	Call		Bond Future	6018	6	6	6	0.00
15/01/2013	R209 On	07-February-13	8.83	Call		Bond Future	7578	8	8	8	0.00
15/01/2013	R209 On	07-February-13	8.95	Call		Bond Future	8501	9	9	9	0.00
15/01/2013	R209 On	07-February-13	9.10	Call		Bond Future	9633	10	10	10	0.00
15/01/2013	R209 On	07-February-13	9.00	Call		Bond Future	8881	9	9	9	0.00
15/01/2013	R209 On	07-February-13	9.05	Call		Bond Future	9258	9	9	9	0.00
15/01/2013	R209 On	07-February-13	9.06	Call		Bond Future	9333	10	9	10	0.00
15/01/2013	R209 On	07-February-13	9.06	Put		Bond Future	1	0	0	0	0.00
15/01/2013	R209 On	07-February-13	9.05	Put		Bond Future	1	0	0	0	0.00
15/01/2013	R209 On	07-February-13	9.00	Put		Bond Future	2	0	0	0	0.00
15/01/2013	R209 On	07-February-13	9.10	Put		Bond Future	1	0	0	0	0.00
15/01/2013	R209 On	07-February-13	8.95	Put		Bond Future	3	0	0	0	0.00
15/01/2013	R209 On	07-February-13	8.83	Put		Bond Future	9	0	0	0	14,000.00
15/01/2013	R209 On	07-February-13	8.63	Put		Bond Future	37	0	0	0	11,000.00
15/01/2013	R209 On	02-May-13				Bond Future	7.99	82.7251	82.4994	82.7251	33.00
15/01/2013	R209 On	02-May-13	8.01	Call		Bond Future	3107	3	3	3	0.00
15/01/2013	R209 On	02-May-13	8.00	Call		Bond Future	3061	3	3	3	0.00
15/01/2013	R209 On	02-May-13	7.99	Call		Bond Future	3017	3	3	3	0.00
15/01/2013	R209 On	02-May-13	7.99	Put		Bond Future	2984	3	3	3	0.00
15/01/2013	R209 On	02-May-13	8.00	Put		Bond Future	2938	3	3	3	0.00
15/01/2013	R209 On	02-May-13	8.01	Put		Bond Future	2894	3	3	3	0.00
15/01/2013	R209 On	07-November-13				Bond Future	8.12	81.8543	81.6058	81.8543	0.00
15/01/2013	R209 On	07-November-13	8.81	Call		Bond Future	8944	9	9	9	0.00
15/01/2013	R209 On	07-November-13	9.50	Call		Bond Future	12543	13	13	13	0.00
15/01/2013	R209 On	07-November-13	8.80	Call		Bond Future	8893	9	9	9	0.00
15/01/2013	R209 On	07-November-13	8.79	Call		Bond Future	8843	9	9	9	0.00
15/01/2013	R209 On	07-November-13	8.79	Put		Bond Future	3280	3	3	3	0.00
15/01/2013	R209 On	07-November-13	8.80	Put		Bond Future	3253	3	3	3	0.00
15/01/2013	R209 On	07-November-13	9.50	Put		Bond Future	1737	2	2	2	180.00
15/01/2013	R209 On	07-November-13	8.81	Put		Bond Future	3226	3	3	3	0.00
15/01/2013	R210 On	07-February-13				Bond Future	166.47	166.4529	166.4689	166.4529	1,237.00
15/01/2013	R210 On	07-February-13	156.99	Call		Bond Future	9479	9	9	9	0.00
15/01/2013	R210 On	07-February-13	157.00	Call		Bond Future	9469	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
15/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9459	9	9	9	0.00
15/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R210 On 02-May-13			Bond Future	166.71	166.6939	166.7098	166.6939	7.00
15/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5570	6	6	6	0.00
15/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5550	6	6	6	0.00
15/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5560	6	6	6	0.00
15/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R211 On 07-February-13			Bond Future	126.09	126.0833	126.0904	126.0833	522.00
15/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3100	3	3	3	0.00
15/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3090	3	3	3	0.00
15/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3080	3	3	3	0.00
15/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R211 On 02-May-13			Bond Future	127.68	127.6726	127.6798	127.6726	7.00
15/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	1990	2	2	2	0.00
15/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	1970	2	2	2	0.00
15/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	1980	2	2	2	0.00
15/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R212 On 07-February-13			Bond Future	132.72	132.7065	132.7174	132.7065	10,659.00
15/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3727	4	4	4	0.00
15/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3717	4	4	4	0.00
15/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3707	4	4	4	0.00
15/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R212 On 02-May-13			Bond Future	134.39	134.3793	134.3902	134.3793	11.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3300	3	3	3	0.00
15/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3280	3	3	3	0.00
15/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3290	3	3	3	0.00
15/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
15/01/2013	R213 On 07-February-13			Bond Future	7.68	96.8602	96.6336	96.8602	10,414.00
15/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	10363	11	10	11	0.00
15/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	10750	11	11	11	0.00
15/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	11515	12	12	12	0.00
15/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	11134	11	11	11	0.00
15/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	1	0	0	0	0.00
15/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	1	0	0	0	0.00
15/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	1	0	0	0	0.00
15/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	2	0	0	0	0.00
15/01/2013	R213 On 02-May-13			Bond Future	7.73	94.4990	94.2698	94.4990	5.00
15/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3879	4	4	4	0.00
15/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3781	4	4	4	0.00
15/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3830	4	4	4	0.00
15/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	2757	3	3	3	0.00
15/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	2797	3	3	3	0.00
15/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	2717	3	3	3	0.00
15/01/2013	R213 On 07-November-13			Bond Future	7.86	93.5592	93.3050	93.5592	0.00
15/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	9314	10	9	10	0.00
15/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	9261	9	9	9	0.00
15/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	9208	9	9	9	0.00
15/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3108	3	3	3	0.00
15/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3081	3	3	3	0.00
15/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3054	3	3	3	0.00
15/01/2013	R214 On 07-February-13			Bond Future	7.97	86.8003	86.6118	86.8003	1,714.00
15/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	5771	6	6	6	0.00
15/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	5852	6	6	6	0.00
15/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	5933	6	6	6	0.00

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15/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	77	0	0	0	0.00
15/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	81	0	0	0	0.00
15/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	86	0	0	0	0.00