



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 31/01/2013 To: 31/01/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	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
31/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	2025 On 07-February-13			Bond Future	113.05	113.0505	113.0483	113.0505	0.00
31/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2058	2	2	2	0.00
31/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2048	2	2	2	0.00
31/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2038	2	2	2	0.00
31/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2025 On 02-May-13			Bond Future	114.48	114.4783	114.4757	114.4783	0.00
31/01/2013	2025 On 02-May-13	113.41	Call	Bond Future	1062	1	1	1	0.00
31/01/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2038 On 07-February-13			Bond Future	111.63	111.6291	111.6291	111.6291	0.00
31/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	5639	6	6	6	0.00
31/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	5619	6	6	6	0.00
31/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	5629	6	6	6	0.00
31/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2038 On 02-May-13			Bond Future	113.04	113.0389	113.0385	113.0389	0.00
31/01/2013	2038 On 02-May-13	111.60	Call	Bond Future	1434	1	1	1	0.00
31/01/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2050 On 07-February-13			Bond Future	118.22	117.6261	118.2245	117.6261	0.00
31/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	5235	5	5	5	0.00
31/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	5225	5	5	5	0.00
31/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	5215	5	5	5	0.00
31/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	2050 On 02-May-13			Bond Future	119.72	119.1115	119.7170	119.1115	122.00
31/01/2013	2050 On 02-May-13	117.60	Call	Bond Future	2119	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
31/01/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
31/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	AL7T On 07-February-13			Index Future	486.34	483.8040	486.3420	483.8040	0.00
31/01/2013	AL7T On 02-May-13			Index Future	492.49	489.9220	492.4910	489.9220	12.00
31/01/2013	AL7T On 01-August-13			Index Future	499.43	496.8250	499.4290	496.8250	0.00
31/01/2013	ALBI On 07-February-13			Index Future	434.63	431.7070	434.6260	431.7070	289.00
31/01/2013	ALBI On 02-May-13			Index Future	440.12	437.1670	440.1210	437.1670	775.00
31/01/2013	ALBI On 01-August-13			Index Future	446.32	443.3270	446.3210	443.3270	0.00
31/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C197 On 07-December-23			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
31/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/01/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/01/2013	EL28 On 07-February-13			Bond Future	113.63	113.3433	113.6304	113.3433	0.00
31/01/2013	EL28 On 07-February-13	113.01	Call	Bond Future	620	0	1	0	0.00
31/01/2013	EL28 On 07-February-13	113.00	Call	Bond Future	630	0	1	0	0.00
31/01/2013	EL28 On 07-February-13	112.99	Call	Bond Future	640	0	1	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
31/01/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	EL28 On 02-May-13			Bond Future	113.72	113.4253	113.7155	113.4253	0.00
31/01/2013	EL28 On 02-May-13	113.32	Call	Bond Future	399	0	0	0	0.00
31/01/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
31/01/2013	ES33 On 07-February-13			Bond Future	8.79	89.6613	90.8991	89.6613	0.00
31/01/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
31/01/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
31/01/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
31/01/2013	ES33 On 07-February-13	8.55	Put	Bond Future	2108	3	2	3	0.00
31/01/2013	ES33 On 07-February-13	8.56	Put	Bond Future	2020	3	2	3	0.00
31/01/2013	ES33 On 07-February-13	8.54	Put	Bond Future	2197	3	2	3	0.00
31/01/2013	ES33 On 02-May-13			Bond Future	8.87	86.9673	88.2198	86.9673	303.00
31/01/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79040	78	79	78	0.00
31/01/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
31/01/2013	ES33 On 01-August-13			Bond Future	8.96	88.1230	89.3813	88.1230	0.00
31/01/2013	ES33 On 01-August-13	9.00	Call	Bond Future	289	0	0	0	0.00
31/01/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78330	77	78	77	0.00
31/01/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
31/01/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	1	0	1	0.00
31/01/2013	GOVI On 07-February-13			GOVI	434.74	431.8460	434.7400	431.8460	271.00
31/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	17500	0	2	0	0.00
31/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	17400	0	2	0	0.00
31/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	17300	0	2	0	0.00
31/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	1	0	1	0.00
31/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	1	0	1	0.00
31/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	1	0	1	0.00
31/01/2013	GOVI On 02-May-13			GOVI	440.24	437.3080	440.2370	437.3080	39.00
31/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	72470	4	7	4	0.00
31/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	72270	4	7	4	0.00
31/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	72370	4	7	4	0.00
31/01/2013	GOVI On 02-May-13	433.00	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
31/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
31/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
31/01/2013	GOVI On 01-August-13			GOVI	446.44	443.4690	446.4390	443.4690	280.00
31/01/2013	GOVI On 01-August-13	445.99	Call	GOVI	4490	0	0	0	0.00
31/01/2013	GOVI On 01-August-13	446.01	Call	GOVI	4290	0	0	0	0.00
31/01/2013	GOVI On 01-August-13	446.00	Call	GOVI	4390	0	0	0	0.00
31/01/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	3	0	3	0.00
31/01/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	3	0	3	0.00
31/01/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	3	0	3	0.00
31/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2013	IGOV On 07-February-13			Index Future	198.66	198.5810	198.6610	198.5810	154.00
31/01/2013	IGOV On 02-May-13			Index Future	201.17	201.0930	201.1720	201.0930	454.00
31/01/2013	IGOV On 01-August-13			Index Future	204.01	203.9260	204.0060	203.9260	0.00
31/01/2013	ILBI On 07-February-13			Index Future	537.61	537.7350	537.6090	537.7350	183.00
31/01/2013	ILBI On 02-May-13			Index Future	544.16	544.2860	544.1600	544.2860	0.00
31/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
31/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.05	94.9300	94.9500	94.9300	1,000.00
31/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.03	94.9400	94.9700	94.9400	0.00
31/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.02	94.9600	94.9800	94.9600	0.00
31/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.00	94.9800	95.0000	94.9800	500.00
31/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.99	94.9800	95.0100	94.9800	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
31/01/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.00	94.9600	95.0000	94.9600	2,200.00
31/01/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.05	94.9000	94.9500	94.9000	2,000.00
31/01/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.14	94.7800	94.8600	94.7800	400.00
31/01/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.28	94.6400	94.7200	94.6400	800.00
31/01/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.42	94.4900	94.5800	94.4900	0.00
31/01/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.57	94.3000	94.4300	94.3000	0.00
31/01/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
31/01/2013	R023 On	07-February-13			Bond Future	6.86	109.2002	109.8762	109.2002	1,632.00
31/01/2013	R023 On	07-February-13	7.04	Call	Bond Future	1298	1	1	1	0.00
31/01/2013	R023 On	07-February-13	7.06	Call	Bond Future	1444	1	1	1	0.00
31/01/2013	R023 On	07-February-13	7.05	Call	Bond Future	1371	1	1	1	0.00
31/01/2013	R023 On	07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R023 On	07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R023 On	07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R023 On	02-May-13			Bond Future	6.92	106.6082	107.2922	106.6082	3,002.00
31/01/2013	R023 On	02-May-13	7.05	Call	Bond Future	977	0	1	0	0.00
31/01/2013	R023 On	02-May-13	7.06	Call	Bond Future	1049	0	1	0	0.00
31/01/2013	R023 On	02-May-13	7.04	Call	Bond Future	904	0	1	0	0.00
31/01/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R023 On	01-August-13			Bond Future	6.97	108.0249	108.7048	108.0249	0.00
31/01/2013	R023 On	01-August-13	7.29	Call	Bond Future	2235	2	2	2	0.00
31/01/2013	R023 On	01-August-13	7.31	Call	Bond Future	2374	2	2	2	0.00
31/01/2013	R023 On	01-August-13	7.30	Call	Bond Future	2304	2	2	2	0.00
31/01/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R157 On	07-February-13			Bond Future	5.35	124.9067	125.0154	124.9067	5,382.00
31/01/2013	R157 On	07-February-13	6.28	Call	Bond Future	2449	2	2	2	0.00
31/01/2013	R157 On	07-February-13	6.50	Call	Bond Future	3020	3	3	3	0.00
31/01/2013	R157 On	07-February-13	6.70	Call	Bond Future	3536	3	4	3	0.00

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31/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3665	4	4	4	0.00
31/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3793	4	4	4	0.00
31/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R157 On 02-May-13			Bond Future	5.36	119.6161	119.7259	119.6161	14,842.00
31/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	406	0	0	0	0.00
31/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	418	0	0	0	0.00
31/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	394	0	0	0	0.00
31/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	436	0	0	0	0.00
31/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	412	0	0	0	0.00
31/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	424	0	0	0	0.00
31/01/2013	R157 On 01-August-13			Bond Future	5.36	121.2058	121.3021	121.2058	0.00
31/01/2013	R157 On 01-August-13	116.11	Call	Bond Future	91846	92	92	92	0.00
31/01/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R157 On 07-November-13			Bond Future	5.36	116.0860	116.2216	116.0860	0.00
31/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	879	1	1	1	0.00
31/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	855	1	1	1	0.00
31/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	867	1	1	1	0.00
31/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	418	0	0	0	0.00
31/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	425	0	0	0	0.00
31/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	411	0	0	0	0.00
31/01/2013	R186 On 07-February-13			Bond Future	7.34	127.4256	128.7529	127.4256	44,696.00
31/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	26	0	0	0	10,300.00
31/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	406	0	0	0	670.00
31/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	556	0	1	0	0.00
31/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	4146	3	4	3	1,000.00
31/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	6536	5	7	5	0.00
31/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	10694	9	11	9	0.00
31/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	10874	10	11	10	0.00
31/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	1870	1	2	1	540.00
31/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	11143	10	11	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
31/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	9514	8	10	8	0.00
31/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	11590	10	12	10	0.00
31/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
31/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	203	1	0	1	0.00
31/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	150.00
31/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	11	0	0	0	0.00
31/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1017	2	1	2	0.00
31/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1278	2	1	2	0.00
31/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	3509	5	4	5	0.00
31/01/2013	R186 On 02-May-13			Bond Future	7.39	128.9668	130.3101	128.9668	26,652.00
31/01/2013	R186 On 02-May-13	7.75	Call	Bond Future	5052	4	5	4	0.00
31/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	2966	2	3	2	0.00
31/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3015	2	3	2	0.00
31/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	3066	2	3	2	0.00
31/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	778	1	1	1	350.00
31/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	7471	9	7	9	0.00
31/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2915	4	3	4	0.00
31/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2964	4	3	4	150.00
31/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3015	4	3	4	0.00
31/01/2013	R186 On 02-May-13	7.75	Put	Bond Future	1565	2	2	2	100.00
31/01/2013	R186 On 01-August-13			Bond Future	7.46	125.3955	126.7406	125.3955	0.00
31/01/2013	R186 On 01-August-13	128.26	Call	Bond Future	117468	116	117	116	0.00
31/01/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R186 On 07-November-13			Bond Future	7.53	127.1402	128.5446	127.1402	0.00
31/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	8651	8	9	8	0.00
31/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	8711	8	9	8	0.00
31/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	8771	8	9	8	0.00
31/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	12545	11	13	11	0.00
31/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1603	2	2	2	130.00
31/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2964	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
31/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2994	3	3	3	0.00
31/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3024	4	3	4	0.00
31/01/2013	R189 On 07-February-13			Bond Future	217.43	217.4356	217.4305	217.4356	154.00
31/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4441	4	4	4	0.00
31/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4421	4	4	4	0.00
31/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4431	4	4	4	0.00
31/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R197 On 07-February-13			Bond Future	285.74	285.7451	285.7384	285.7451	635.00
31/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	6748	7	7	7	0.00
31/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	6738	7	7	7	0.00
31/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	6728	7	7	7	0.00
31/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R197 On 02-May-13			Bond Future	289.35	289.3538	289.3460	289.3538	2,184.00
31/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	6956	7	7	7	0.00
31/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	6936	7	7	7	0.00
31/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	6946	7	7	7	0.00
31/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R201 On 07-February-13			Bond Future	5.10	107.6178	107.6453	107.6178	1,540.00
31/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	10	0	0	0	0.00
31/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	908	1	1	1	0.00
31/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	1982	2	2	2	0.00
31/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2071	2	2	2	0.00
31/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2160	2	2	2	0.00
31/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R201 On 07-February-13	6.20	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
31/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	227	0	0	0	0.00
31/01/2013	R201 On 02-May-13			Bond Future	5.07	108.9196	108.9472	108.9196	4.00
31/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
31/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
31/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
31/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1669	2	2	2	0.00
31/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1636	2	2	2	0.00
31/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1652	2	2	2	0.00
31/01/2013	R201 On 01-August-13			Bond Future	5.02	105.9626	105.9774	105.9626	0.00
31/01/2013	R201 On 01-August-13	107.45	Call	Bond Future	68732	69	69	69	0.00
31/01/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R201 On 07-November-13			Bond Future	4.94	107.4370	107.4858	107.4370	0.00
31/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	245	0	0	0	0.00
31/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	249	0	0	0	0.00
31/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	240	0	0	0	0.00
31/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	407	0	0	0	0.00
31/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	394	0	0	0	0.00
31/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	401	0	0	0	0.00
31/01/2013	R202 On 07-February-13			Bond Future	212.25	212.4173	212.2512	212.4173	2,454.00
31/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	7261	7	7	7	0.00
31/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	7241	7	7	7	0.00
31/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	7251	7	7	7	0.00
31/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R202 On 02-May-13			Bond Future	214.93	215.0999	214.9309	215.0999	48,202.00
31/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	3891	4	4	4	0.00
31/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	3881	4	4	4	0.00
31/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	3871	4	4	4	0.00
31/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R202 On 02-May-13	211.04	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
31/01/2013	R203 On 07-February-13			Bond Future	5.76	113.0306	113.3076	113.0306	16,069.00
31/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	18	0	0	0	10,000.00
31/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1453	1	1	1	12,600.00
31/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2850	3	3	3	0.00
31/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3258	3	3	3	0.00
31/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3663	3	4	3	0.00
31/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4828	5	5	5	0.00
31/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5662	5	6	5	0.00
31/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3054	3	3	3	0.00
31/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
31/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	3	0	0	0	3,254.00
31/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	963	1	1	1	0.00
31/01/2013	R203 On 02-May-13			Bond Future	5.79	110.2413	110.5216	110.2413	5,000.00
31/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1109	1	1	1	0.00
31/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1086	1	1	1	0.00
31/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1133	1	1	1	0.00
31/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	659	1	1	1	0.00
31/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	692	1	1	1	0.00
31/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	676	1	1	1	0.00
31/01/2013	R203 On 01-August-13			Bond Future	5.82	111.7064	111.9766	111.7064	0.00
31/01/2013	R203 On 01-August-13	109.11	Call	Bond Future	98763	98	99	98	0.00
31/01/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R203 On 07-November-13			Bond Future	5.86	109.1017	109.4107	109.1017	0.00
31/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107181	107	107	107	0.00
31/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1675	2	2	2	0.00
31/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1694	2	2	2	0.00
31/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1715	2	2	2	0.00
31/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1175	1	1	1	15.00
31/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1721	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
31/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1193	1	1	1	0.00
31/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1208	1	1	1	0.00
31/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1223	1	1	1	0.00
31/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R204 On 07-February-13			Bond Future	6.02	110.3937	110.7838	110.3937	11,262.00
31/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6299	6	6	6	0.00
31/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7062	7	7	7	0.00
31/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9405	9	9	9	0.00
31/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9865	9	10	9	0.00
31/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9635	9	10	9	0.00
31/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R204 On 02-May-13			Bond Future	6.06	111.7290	112.1237	111.7290	1,209.00
31/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1889	2	2	2	0.00
31/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1921	2	2	2	0.00
31/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1856	2	2	2	0.00
31/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	728	1	1	1	0.00
31/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	694	1	1	1	0.00
31/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	711	1	1	1	0.00
31/01/2013	R204 On 01-August-13			Bond Future	6.10	109.1869	109.5732	109.1869	0.00
31/01/2013	R204 On 01-August-13	110.75	Call	Bond Future	100690	100	101	100	0.00
31/01/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R204 On 07-November-13			Bond Future	6.15	110.7063	111.1328	110.7063	0.00
31/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2399	2	2	2	0.00
31/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2424	2	2	2	0.00
31/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4497	4	4	4	0.00
31/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2373	2	2	2	0.00
31/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1748	2	2	2	0.00
31/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	732	1	1	1	180.00
31/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1709	2	2	2	0.00
31/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1729	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
31/01/2013	R206 On 07-February-13			Bond Future	5.11	102.6930	102.7022	102.6930	1,120.00
31/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
31/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	3	0	0	0	0.00
31/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	757	1	1	1	0.00
31/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	847	1	1	1	0.00
31/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	802	1	1	1	0.00
31/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	102	0	0	0	0.00
31/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	317	0	0	0	0.00
31/01/2013	R206 On 02-May-13			Bond Future	5.06	103.9351	103.9443	103.9351	23.00
31/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
31/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
31/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
31/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1151	1	1	1	0.00
31/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1137	1	1	1	0.00
31/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1144	1	1	1	0.00
31/01/2013	R206 On 01-August-13			Bond Future	4.88	101.5543	101.5508	101.5543	0.00
31/01/2013	R206 On 01-August-13	103.94	Call	Bond Future	30553	31	31	31	0.00
31/01/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R206 On 07-November-13			Bond Future	4.17	102.9673	102.9962	102.9673	0.00
31/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	56	0	0	0	0.00
31/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	55	0	0	0	0.00
31/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	57	0	0	0	0.00
31/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	33	0	0	0	0.00
31/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	34	0	0	0	0.00
31/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	34	0	0	0	0.00
31/01/2013	R207 On 07-February-13			Bond Future	6.34	105.0484	105.5941	105.0484	4,309.00
31/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7214	7	7	7	0.00
31/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	7942	7	8	7	0.00
31/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	9986	9	10	9	0.00
31/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10238	10	10	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
31/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10489	10	10	10	0.00
31/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R207 On 02-May-13			Bond Future	6.39	106.3190	106.8712	106.3190	841.00
31/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1614	1	2	1	0.00
31/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	1644	1	2	1	0.00
31/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1584	1	2	1	0.00
31/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1290	2	1	2	0.00
31/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1239	2	1	2	0.00
31/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1264	2	1	2	0.00
31/01/2013	R207 On 01-August-13			Bond Future	6.44	104.0953	104.6417	104.0953	0.00
31/01/2013	R207 On 01-August-13	106.18	Call	Bond Future	97070	97	97	97	0.00
31/01/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R207 On 07-November-13			Bond Future	6.50	105.5437	106.1311	105.5437	0.00
31/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3077	3	3	3	0.00
31/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3106	3	3	3	0.00
31/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3047	3	3	3	0.00
31/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2061	2	2	2	0.00
31/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2019	2	2	2	0.00
31/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2040	2	2	2	0.00
31/01/2013	R208 On 07-February-13			Bond Future	6.51	103.4563	103.9637	103.4563	17,353.00
31/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	8840	8	9	8	0.00
31/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9120	9	9	9	0.00
31/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	13361	13	13	13	0.00
31/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	0	0	0	0	12,250.00
31/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	7593	7	8	7	0.00
31/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	8558	8	9	8	0.00
31/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	7992	7	8	7	0.00
31/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R208 On 07-February-13	7.78	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
31/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	3300	4	3	4	0.00
31/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R208 On 02-May-13			Bond Future	6.56	101.3148	101.8281	101.3148	3,698.00
31/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	1956	2	2	2	0.00
31/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	1922	2	2	2	0.00
31/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	1889	2	2	2	0.00
31/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1402	2	1	2	0.00
31/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1374	2	1	2	0.00
31/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1347	2	1	2	0.00
31/01/2013	R208 On 01-August-13			Bond Future	6.61	102.6612	103.1686	102.6612	0.00
31/01/2013	R208 On 01-August-13	101.40	Call	Bond Future	94124	94	94	94	0.00
31/01/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R208 On 07-November-13			Bond Future	6.67	100.6942	101.2411	100.6942	0.00
31/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3328	3	3	3	0.00
31/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	5844	5	6	5	0.00
31/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3265	3	3	3	0.00
31/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3297	3	3	3	0.00
31/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2556	3	3	3	0.00
31/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2582	3	3	3	0.00
31/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1196	1	1	1	230.00
31/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2531	3	3	3	0.00
31/01/2013	R209 On 07-February-13			Bond Future	8.19	81.0626	82.3162	81.0626	6,620.00
31/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	3690	2	4	2	0.00
31/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	5270	4	5	4	0.00
31/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	6197	5	6	5	0.00
31/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	7032	6	7	6	0.00
31/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	7332	6	7	6	0.00
31/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	6957	6	7	6	0.00
31/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	6579	5	7	5	0.00
31/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R209 On 07-February-13	9.10	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
31/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	14,000.00
31/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	9	0	0	0	11,000.00
31/01/2013	R209 On 02-May-13			Bond Future	8.25	78.9015	80.1702	78.9015	1,564.00
31/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	1787	1	2	1	0.00
31/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	1754	1	2	1	0.00
31/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	1721	1	2	1	0.00
31/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	4017	5	4	5	0.00
31/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3960	5	4	5	0.00
31/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3904	5	4	5	0.00
31/01/2013	R209 On 01-August-13			Bond Future	8.32	79.9501	81.2255	79.9501	0.00
31/01/2013	R209 On 01-August-13	79.36	Call	Bond Future	71276	70	71	70	0.00
31/01/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R209 On 07-November-13			Bond Future	8.39	77.9184	79.2372	77.9184	0.00
31/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	6999	6	7	6	0.00
31/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	10405	9	10	9	0.00
31/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	6907	6	7	6	0.00
31/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	6953	6	7	6	0.00
31/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3681	4	4	4	0.00
31/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3713	4	4	4	0.00
31/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1968	2	2	2	180.00
31/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3650	4	4	4	0.00
31/01/2013	R210 On 07-February-13			Bond Future	164.89	164.8935	164.8916	164.8935	1,237.00
31/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	7902	8	8	8	0.00
31/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	7882	8	8	8	0.00
31/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	7892	8	8	8	0.00
31/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R210 On 02-May-13			Bond Future	165.12	165.1186	165.1163	165.1186	1,244.00
31/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	3976	4	4	4	0.00
31/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	3966	4	4	4	0.00
31/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	3956	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
31/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R211 On 07-February-13			Bond Future	126.54	126.5517	126.5448	126.5517	522.00
31/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3555	4	4	4	0.00
31/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3535	4	4	4	0.00
31/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3545	4	4	4	0.00
31/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R211 On 02-May-13			Bond Future	128.14	128.1500	128.1425	128.1500	7.00
31/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2452	2	2	2	0.00
31/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2442	2	2	2	0.00
31/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2432	2	2	2	0.00
31/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R212 On 07-February-13			Bond Future	133.39	132.9602	133.3867	132.9602	2,405.00
31/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	4397	4	4	4	0.00
31/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	4377	4	4	4	0.00
31/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	4387	4	4	4	0.00
31/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R212 On 02-May-13			Bond Future	135.07	134.6394	135.0708	134.6394	18,170.00
31/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3981	4	4	4	0.00
31/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3971	4	4	4	0.00
31/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3961	4	4	4	0.00
31/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R213 On 07-February-13			Bond Future	7.90	93.3551	94.6483	93.3551	10,414.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	8376	7	8	7	0.00
31/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	8763	7	9	7	0.00
31/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	9148	8	9	8	0.00
31/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	9529	8	10	8	0.00
31/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R213 On 02-May-13			Bond Future	7.96	90.9501	92.2587	90.9501	805.00
31/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	2408	2	2	2	0.00
31/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	2368	2	2	2	0.00
31/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	2329	2	2	2	0.00
31/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3357	4	3	4	0.00
31/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3306	4	3	4	0.00
31/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3256	4	3	4	0.00
31/01/2013	R213 On 01-August-13			Bond Future	8.02	92.1588	93.4734	92.1588	0.00
31/01/2013	R213 On 01-August-13	91.25	Call	Bond Future	82858	82	83	82	0.00
31/01/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R213 On 07-November-13			Bond Future	8.10	89.9046	91.2666	89.9046	0.00
31/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	7500	7	8	7	0.00
31/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	7400	7	7	7	0.00
31/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	7450	7	7	7	0.00
31/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3308	4	3	4	0.00
31/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3338	4	3	4	0.00
31/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3279	4	3	4	0.00
31/01/2013	R214 On 07-February-13			Bond Future	8.23	82.7996	84.1237	82.7996	1,714.00
31/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	3222	2	3	2	0.00
31/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	3388	2	3	2	0.00
31/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	3305	2	3	2	0.00
31/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	22	0	0	0	0.00
31/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	20	0	0	0	0.00
31/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	25	0	0	0	0.00
31/01/2013	R214 On 02-May-13			Bond Future	8.29	80.5193	81.8594	80.5193	0.00
31/01/2013	R214 On 02-May-13	84.31	Call	Bond Future	73080	72	73	72	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
31/01/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
31/01/2013	R214 On 01-August-13			Bond Future	8.35	81.5894	82.9372	81.5894	0.00
31/01/2013	R214 On 01-August-13	84.31	Call	Bond Future	72489	71	72	71	0.00
31/01/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00