



# 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
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
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	3352	3	0.00
15/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3342	3	3342	3	0.00
15/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3332	3	3332	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

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	2038 On 07-February-13	105.99	Call	Bond Future	8326	8	8326	8	0.00
15/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8306	8	8306	8	0.00
15/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8316	8	8316	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	6872	7	0.00
15/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6862	7	6862	7	0.00
15/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6852	7	6852	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
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

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	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
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	1334	1	0.00
15/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	1314	1	1314	1	0.00
15/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	1324	1	1324	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	8.5377	93.3322	303.00
15/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	20	0	20	0	0.00
15/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	109	0	109	0	0.00
15/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	197	0	197	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
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	64640	7	0.00
15/01/2013	GOVI On	07-February-13	433.01	Call	GOVI	64440	7	64440	7	0.00
15/01/2013	GOVI On	07-February-13	433.00	Call	GOVI	64540	7	64540	7	0.00
15/01/2013	GOVI On	07-February-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
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	120040	13	0.00
15/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	119940	13	119940	13	0.00
15/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	119840	13	119840	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	8.8220	0.0200	0.00
15/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
15/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	0.00
15/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	1,000.00
15/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.99	95.0200	4.9900	95.0200	0.00
15/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.97	95.0400	4.9700	95.0400	0.00
15/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.95	95.0600	4.9500	95.0600	500.00
15/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.94	95.0700	4.9400	95.0700	2,200.00
15/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.00	95.0200	5.0000	95.0200	2,000.00
15/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.09	94.9300	5.0900	94.9300	1,500.00
15/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.20	94.8200	5.2000	94.8200	800.00
15/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.34	94.6800	5.3400	94.6800	0.00
15/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.48	94.5300	5.4800	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	6.6687	111.6173	1,630.00
15/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	2774	3	2774	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
15/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2920	3	2920	3	0.00
15/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	2847	3	2847	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	6.7126	109.0561	2.00
15/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	2400	3	2400	3	0.00
15/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2473	3	2473	3	0.00
15/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2545	3	2545	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	6.7631	110.4973	0.00
15/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	3741	4	3741	4	0.00
15/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	3880	4	3880	4	0.00
15/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	3811	4	3811	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
15/01/2013	R157 On 07-February-13			Bond Future	5.32	125.1372	5.3217	125.1372	6,033.00
15/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2530	3	2530	3	0.00
15/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3101	3	3101	3	0.00
15/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3617	4	3617	4	0.00
15/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3745	4	3745	4	0.00
15/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3874	4	3874	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	5.3230	119.8511	13,241.00
15/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	516	1	516	1	0.00
15/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	503	1	503	1	0.00
15/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	530	1	530	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	440	0	440	0	0.00
15/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	462	0	462	0	0.00
15/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	451	0	451	0	0.00
15/01/2013	R157 On 07-November-13			Bond Future	5.34	116.3379	5.3360	116.3379	0.00
15/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	974	1	974	1	0.00
15/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	986	1	986	1	0.00
15/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	962	1	962	1	0.00
15/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	483	0	483	0	0.00
15/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	469	0	469	0	0.00
15/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	476	0	476	0	0.00
15/01/2013	R186 On 07-February-13			Bond Future	7.14	131.0710	7.1352	131.0710	57,647.00
15/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	908	1	908	1	10,300.00
15/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	2179	2	2179	2	670.00
15/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2444	3	2444	3	0.00
15/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	13204	13	13204	13	0.00
15/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	13651	14	13651	14	0.00
15/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	11576	12	11576	12	0.00
15/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	12755	13	12755	13	0.00
15/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	12935	13	12935	13	0.00
15/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	4055	4	4055	4	540.00
15/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	8613	9	8613	9	0.00
15/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	6279	7	6279	7	1,000.00
15/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	83	0	83	0	0.00
15/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	16	0	16	0	150.00
15/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	327	0	327	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	1	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	844	1	100.00
15/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	989	1	989	1	0.00
15/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2329	2	2329	2	0.00
15/01/2013	R186 On 02-May-13			Bond Future	7.19	132.6587	7.1887	132.6587	122.00

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	R186 On 02-May-13	7.39	Call	Bond Future	4490	5	4490	5	0.00
15/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4550	5	4550	5	0.00
15/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	1575	0	1575	0	114.00
15/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4611	5	4611	5	0.00
15/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2372	2	2372	2	0.00
15/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	6180	0	6180	0	0.00
15/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2411	2	2411	2	0.00
15/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2451	2	2451	2	0.00
15/01/2013	R186 On 07-November-13			Bond Future	7.32	130.9448	7.3174	130.9448	0.00
15/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	14505	15	14505	15	0.00
15/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10485	11	10485	11	0.00
15/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10612	11	10612	11	0.00
15/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10549	11	10549	11	0.00
15/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2724	3	2724	3	0.00
15/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2698	3	2698	3	0.00
15/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	2750	3	2750	3	0.00
15/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1456	1	1456	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	5005	5	0.00
15/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4995	5	4995	5	0.00
15/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4985	5	4985	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	8583	9	0.00
15/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8563	9	8563	9	0.00
15/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8573	9	8573	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	8808	9	0.00
15/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8798	9	8798	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	R197 On 02-May-13	282.41	Call	Bond Future	8788	9	8788	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	5.0507	107.7628	1,540.00
15/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	79	0	79	0	0.00
15/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	996	1	996	1	0.00
15/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2070	2	2070	2	0.00
15/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2248	2	2248	2	0.00
15/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2159	2	2159	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	208	0	0.00
15/01/2013	R201 On 02-May-13			Bond Future	5.01	109.0681	5.0146	109.0681	4.00
15/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	1	0	0.00
15/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	0	1	0	0.00
15/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	1	0	1	0	0.00
15/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1578	2	1578	2	0.00
15/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1545	2	1545	2	0.00
15/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1561	2	1561	2	0.00
15/01/2013	R201 On 07-November-13			Bond Future	4.89	107.5992	4.8856	107.5992	0.00
15/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	304	0	304	0	0.00
15/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	299	0	299	0	0.00
15/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	310	0	310	0	0.00
15/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	393	0	393	0	0.00
15/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	404	0	404	0	0.00
15/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	398	0	398	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	14407	14	0.00
15/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	14397	14	14397	14	0.00
15/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	14387	14	14387	14	0.00
15/01/2013	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
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	11123	11	0.00
15/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	11103	11	11103	11	0.00
15/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	11113	11	11113	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	5.7129	113.6689	19,398.00
15/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	182	0	182	0	10,000.00
15/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1704	2	1704	2	12,600.00
15/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	3064	3	3064	3	0.00
15/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	5040	5	5040	5	0.00
15/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5874	6	5874	6	0.00
15/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3267	3	3267	3	0.00
15/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3875	4	3875	4	0.00
15/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3470	4	3470	4	0.00
15/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	1	0	1	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	1	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	2	0	0.00
15/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	42	0	42	0	3,254.00
15/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	916	1	916	1	0.00
15/01/2013	R203 On 02-May-13			Bond Future	5.74	110.8891	5.7380	110.8891	22.00
15/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1340	1	1340	1	0.00
15/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1364	1	1364	1	0.00
15/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1315	1	1315	1	0.00
15/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	705	1	705	1	0.00
15/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	675	1	675	1	0.00
15/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	690	1	690	1	0.00
15/01/2013	R203 On 07-November-13			Bond Future	5.81	109.7772	5.8099	109.7772	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-November-13	571.00	Call	Bond Future	107370	108	107370	108	0.00
15/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1910	2	1910	2	0.00
15/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1931	2	1931	2	0.00
15/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1380	1	1380	1	15.00
15/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1952	2	1952	2	0.00
15/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1241	1	1241	1	0.00
15/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1737	2	1737	2	0.00
15/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1255	1	1255	1	0.00
15/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1270	1	1270	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	5.9594	111.2701	16,672.00
15/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6629	7	6629	7	0.00
15/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7393	8	7393	8	0.00
15/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9735	10	9735	10	0.00
15/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9966	10	9966	10	0.00
15/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	10196	10	10196	10	0.00
15/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
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	5.9935	112.6179	24.00
15/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2232	2	2232	2	0.00
15/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2198	2	2198	2	0.00
15/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2265	2	2265	2	0.00
15/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	702	1	702	1	0.00
15/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	733	1	733	1	0.00
15/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	717	1	717	1	0.00
15/01/2013	R204 On 07-November-13			Bond Future	6.08	111.6295	6.0828	111.6295	0.00
15/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2710	3	2710	3	0.00
15/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2737	3	2737	3	0.00
15/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2683	3	2683	3	0.00
15/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4848	5	4848	5	0.00
15/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	770	1	770	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
15/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1745	2	1745	2	0.00
15/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1709	2	1709	2	0.00
15/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1727	2	1727	2	0.00
15/01/2013	R206 On 07-February-13			Bond Future	5.08	102.7518	5.0766	102.7518	1,120.00
15/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	1	0	1	0	0.00
15/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	25	0	25	0	0.00
15/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	787	1	787	1	0.00
15/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	832	1	832	1	0.00
15/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	876	1	876	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	94	0	0.00
15/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	288	0	288	0	0.00
15/01/2013	R206 On 02-May-13			Bond Future	5.01	103.9963	5.0145	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
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	1105	1	0.00
15/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1119	1	1119	1	0.00
15/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1112	1	1112	1	0.00
15/01/2013	R206 On 07-November-13			Bond Future	4.16	103.0394	4.1623	103.0394	0.00
15/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	62	0	62	0	0.00
15/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	63	0	63	0	0.00
15/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	61	0	61	0	0.00
15/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	38	0	38	0	0.00
15/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	37	0	37	0	0.00
15/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	37	0	37	0	0.00
15/01/2013	R207 On 07-February-13			Bond Future	6.21	106.4679	6.2116	106.4679	11,309.00
15/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7944	8	7944	8	0.00
15/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8673	9	8673	9	0.00
15/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10717	11	10717	11	0.00
15/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	11220	11	11220	11	0.00
15/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10969	11	10969	11	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	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	6.2531	107.7575	0.00
15/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2241	2	2241	2	0.00
15/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2275	2	2275	2	0.00
15/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2208	2	2208	2	0.00
15/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1172	1	1172	1	0.00
15/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1129	1	1129	1	0.00
15/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1150	1	1150	1	0.00
15/01/2013	R207 On 07-November-13			Bond Future	6.36	107.0311	6.3554	107.0311	0.00
15/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3689	4	3689	4	0.00
15/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3658	4	3658	4	0.00
15/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3721	4	3721	4	0.00
15/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1903	2	1903	2	0.00
15/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	1942	2	1942	2	0.00
15/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1923	2	1923	2	0.00
15/01/2013	R208 On 07-February-13			Bond Future	6.35	105.1841	6.3464	105.1841	19,911.00
15/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	143	0	143	0	12,250.00
15/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8655	9	8655	9	0.00
15/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	9054	9	9054	9	0.00
15/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14423	15	14423	15	0.00
15/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9620	10	9620	10	0.00
15/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9902	10	9902	10	0.00
15/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10182	10	10182	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	2381	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	R208 On 02-May-13			Bond Future	6.39	103.0650	6.3860	103.0650	47.00
15/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2782	3	2782	3	0.00
15/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2743	3	2743	3	0.00
15/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2704	3	2704	3	0.00
15/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1140	1	1140	1	0.00
15/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1118	1	1118	1	0.00
15/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1097	1	1097	1	0.00
15/01/2013	R208 On 07-November-13			Bond Future	6.49	102.5017	6.4861	102.5017	0.00
15/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4117	4	4117	4	0.00
15/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6802	7	6802	7	0.00
15/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4083	4	4083	4	0.00
15/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4048	4	4048	4	0.00
15/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2289	2	2289	2	0.00
15/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2267	2	2267	2	0.00
15/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1078	1	1078	1	230.00
15/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2244	2	2244	2	0.00
15/01/2013	R209 On 07-February-13			Bond Future	7.93	84.8392	7.9312	84.8392	11,384.00
15/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	6018	6	6018	6	0.00
15/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	7578	8	7578	8	0.00
15/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	8501	9	8501	9	0.00
15/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	9633	10	9633	10	0.00
15/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	8881	9	8881	9	0.00
15/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	9258	9	9258	9	0.00
15/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	9333	10	9333	10	0.00
15/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
15/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
15/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	2	0	2	0	0.00
15/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	1	0	1	0	0.00
15/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	3	0	3	0	0.00
15/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	9	0	9	0	14,000.00
15/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	37	0	37	0	11,000.00
15/01/2013	R209 On 02-May-13			Bond Future	7.99	82.7251	7.9863	82.7251	33.00
15/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	3107	3	3107	3	0.00
15/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	3061	3	3061	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
15/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	3017	3	3017	3	0.00
15/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	2984	3	2984	3	0.00
15/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	2938	3	2938	3	0.00
15/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	2894	3	2894	3	0.00
15/01/2013	R209 On 07-November-13			Bond Future	8.12	81.8543	8.1165	81.8543	0.00
15/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8944	9	8944	9	0.00
15/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	12543	13	12543	13	0.00
15/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8893	9	8893	9	0.00
15/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8843	9	8843	9	0.00
15/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3280	3	3280	3	0.00
15/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3253	3	3253	3	0.00
15/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1737	2	1737	2	180.00
15/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3226	3	3226	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	9479	9	0.00
15/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9469	9	9469	9	0.00
15/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9459	9	9459	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	5570	6	0.00
15/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5550	6	5550	6	0.00
15/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5560	6	5560	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	3100	3	0.00
15/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3090	3	3090	3	0.00
15/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3080	3	3080	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

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	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	1990	2	0.00
15/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	1970	2	1970	2	0.00
15/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	1980	2	1980	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	3727	4	0.00
15/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3717	4	3717	4	0.00
15/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3707	4	3707	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
15/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3300	3	3300	3	0.00
15/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3280	3	3280	3	0.00
15/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3290	3	3290	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	7.6768	96.8602	10,414.00
15/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	10363	11	10363	11	0.00
15/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	10750	11	10750	11	0.00
15/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	11515	12	11515	12	0.00
15/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	11134	11	11134	11	0.00
15/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	1	0	1	0	0.00
15/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
15/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	1	0	1	0	0.00
15/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	2	0	2	0	0.00
15/01/2013	R213 On 02-May-13			Bond Future	7.73	94.4990	7.7311	94.4990	5.00
15/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3879	4	3879	4	0.00
15/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3781	4	3781	4	0.00
15/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3830	4	3830	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	R213 On 02-May-13	7.85	Put	Bond Future	2757	3	2757	3	0.00
15/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	2797	3	2797	3	0.00
15/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	2717	3	2717	3	0.00
15/01/2013	R213 On 07-November-13			Bond Future	7.86	93.5592	7.8637	93.5592	0.00
15/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	9314	10	9314	10	0.00
15/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	9261	9	9261	9	0.00
15/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	9208	9	9208	9	0.00
15/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3108	3	3108	3	0.00
15/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3081	3	3081	3	0.00
15/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3054	3	3054	3	0.00
15/01/2013	R214 On 07-February-13			Bond Future	7.97	86.8003	7.9661	86.8003	1,714.00
15/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	5771	6	5771	6	0.00
15/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	5852	6	5852	6	0.00
15/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	5933	6	5933	6	0.00
15/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	77	0	77	0	0.00
15/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	81	0	81	0	0.00
15/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	86	0	86	0	0.00