



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
16/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	2025 On 07-February-13			Bond Future	114.37	114.3424	114.3727	114.3424	0.00
16/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3383	3	3383	3	0.00
16/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3373	3	3373	3	0.00
16/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3363	3	3363	3	0.00
16/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
16/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
16/01/2013	2038 On 07-February-13			Bond Future	114.35	114.3159	114.3532	114.3159	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
16/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8363	8	8363	8	0.00
16/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8343	8	8343	8	0.00
16/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8353	8	8353	8	0.00
16/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
16/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
16/01/2013	2050 On 07-February-13			Bond Future	119.90	119.8621	119.9017	119.8621	122.00
16/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6912	7	6912	7	0.00
16/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6902	7	6902	7	0.00
16/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6892	7	6892	7	0.00
16/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
16/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
16/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	AL7T On 07-February-13			Index Future	490.90	491.6550	490.9030	491.6550	12.00
16/01/2013	AL7T On 02-May-13			Index Future	497.09	497.8520	497.0910	497.8520	0.00
16/01/2013	ALBI On 07-February-13			Index Future	438.72	439.4700	438.7200	439.4700	1,070.00
16/01/2013	ALBI On 02-May-13			Index Future	444.25	445.0090	444.2510	445.0090	0.00
16/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	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
16/01/2013	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/01/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/01/2013	EL28 On	07-February-13			Bond Future	114.36	114.3241	114.3617	114.3241	0.00
16/01/2013	EL28 On	07-February-13	112.99	Call	Bond Future	1372	1	1372	1	0.00
16/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	1352	1	1352	1	0.00
16/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	1362	1	1362	1	0.00
16/01/2013	EL28 On	07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	EL28 On	07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
16/01/2013	EL28 On	07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
16/01/2013	ES33 On	07-February-13			Bond Future	8.56	93.1160	8.5551	93.1160	303.00
16/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
16/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
16/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	43	0	43	0	0.00
16/01/2013	ES33 On	07-February-13	8.56	Put	Bond Future	0	0	0	0	0.00
16/01/2013	ES33 On	07-February-13	8.55	Put	Bond Future	46	0	46	0	0.00
16/01/2013	ES33 On	07-February-13	8.54	Put	Bond Future	134	0	134	0	0.00
16/01/2013	GOVI On	07-February-13			GOVI	438.72	439.4540	438.7240	439.4540	335.00
16/01/2013	GOVI On	07-February-13	432.99	Call	GOVI	57340	6	57340	6	0.00
16/01/2013	GOVI On	07-February-13	433.01	Call	GOVI	57140	6	57140	6	0.00
16/01/2013	GOVI On	07-February-13	433.00	Call	GOVI	57240	6	57240	6	0.00
16/01/2013	GOVI On	07-February-13	433.00	Put	GOVI	0	0	0	0	0.00

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16/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
16/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
16/01/2013	GOVI On 02-May-13			GOVI	444.26	444.9940	444.2550	444.9940	0.00
16/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	112650	12	112650	12	0.00
16/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	112450	12	112450	12	0.00
16/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	112550	12	112550	12	0.00
16/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
16/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
16/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
16/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2013	IGOV On 07-February-13			Index Future	200.94	201.1490	200.9350	201.1490	608.00
16/01/2013	IGOV On 02-May-13			Index Future	203.47	203.6840	203.4680	203.6840	0.00
16/01/2013	ILBI On 07-February-13			Index Future	544.62	544.4640	544.6160	544.4640	183.00
16/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
16/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.08	94.9200	5.0810	94.9200	0.00
16/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
16/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.05	94.9800	5.0500	94.9800	1,000.00
16/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.00	95.0100	5.0000	95.0100	0.00
16/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.00	95.0300	5.0000	95.0300	0.00
16/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.97	95.0500	4.9700	95.0500	500.00
16/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0600	4.9600	95.0600	2,200.00
16/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	2,000.00
16/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	1,500.00
16/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.8000	5.2200	94.8000	800.00
16/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.36	94.6600	5.3600	94.6600	0.00
16/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.51	94.5200	5.5100	94.5200	0.00
16/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
16/01/2013	R023 On 07-February-13			Bond Future	6.70	111.3524	6.6973	111.3524	1,630.00
16/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	2557	3	2557	3	0.00

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16/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2703	3	2703	3	0.00
16/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	2630	3	2630	3	0.00
16/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R023 On 02-May-13			Bond Future	6.74	108.7881	6.7421	108.7881	2.00
16/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	2181	2	2181	2	0.00
16/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2253	2	2253	2	0.00
16/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2325	3	2325	3	0.00
16/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R023 On 01-August-13			Bond Future	6.79	110.2112	6.7937	110.2112	0.00
16/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	3520	4	3520	4	0.00
16/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	3658	4	3658	4	0.00
16/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	3589	4	3589	4	0.00
16/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R157 On 07-February-13			Bond Future	5.32	125.0959	5.3163	125.0959	6,033.00
16/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2544	3	2544	3	0.00
16/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3115	3	3115	3	0.00
16/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3631	4	3631	4	0.00
16/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3760	4	3760	4	0.00
16/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3888	4	3888	4	0.00
16/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R157 On 02-May-13			Bond Future	5.32	119.8095	5.3169	119.8095	13,241.00
16/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	518	1	518	1	0.00
16/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	505	1	505	1	0.00
16/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	531	1	531	1	0.00

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16/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	426	0	426	0	0.00
16/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	449	0	449	0	0.00
16/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	438	0	438	0	0.00
16/01/2013	R157 On 07-November-13			Bond Future	5.33	116.2714	5.3274	116.2714	0.00
16/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	971	1	971	1	0.00
16/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	983	1	983	1	0.00
16/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	959	1	959	1	0.00
16/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	463	0	463	0	0.00
16/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	450	0	450	0	0.00
16/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	457	0	457	0	0.00
16/01/2013	R186 On 07-February-13			Bond Future	7.16	130.8140	7.1586	130.8140	60,847.00
16/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	777	1	777	1	10,300.00
16/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1980	2	1980	2	670.00
16/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2237	2	2237	2	0.00
16/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	12961	13	12961	13	0.00
16/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	13408	14	13408	14	0.00
16/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	11333	12	11333	12	0.00
16/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	12512	13	12512	13	0.00
16/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	12692	13	12692	13	0.00
16/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	3820	4	3820	4	540.00
16/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	8369	9	8369	9	0.00
16/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	6035	6	6035	6	1,000.00
16/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	82	0	82	0	0.00
16/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	15	0	15	0	150.00
16/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	335	0	335	0	0.00
16/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	1	0	1	0	2,000.00
16/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	880	1	880	1	100.00
16/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1034	1	1034	1	0.00
16/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2441	2	2441	2	0.00
16/01/2013	R186 On 02-May-13			Bond Future	7.21	132.3985	7.2127	132.3985	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
16/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	4305	4	4305	4	0.00
16/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4364	5	4364	5	0.00
16/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	1468	2	1468	2	114.00
16/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4424	5	4424	5	0.00
16/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2430	2	2430	2	0.00
16/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	6319	6	6319	6	0.00
16/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2470	2	2470	2	0.00
16/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2511	2	2511	2	0.00
16/01/2013	R186 On 07-November-13			Bond Future	7.34	130.6517	7.3430	130.6517	0.00
16/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	14284	15	14284	15	0.00
16/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10285	10	10285	10	0.00
16/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10412	11	10412	11	0.00
16/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10348	11	10348	11	0.00
16/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2775	3	2775	3	0.00
16/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2749	3	2749	3	0.00
16/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	2802	3	2802	3	0.00
16/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1486	1	1486	1	130.00
16/01/2013	R189 On 07-February-13			Bond Future	218.02	217.9949	218.0174	217.9949	154.00
16/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	5027	5	5027	5	0.00
16/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	5017	5	5017	5	0.00
16/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	5007	5	5007	5	0.00
16/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R197 On 07-February-13			Bond Future	287.64	287.5732	287.6443	287.5732	2,633.00
16/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8654	9	8654	9	0.00
16/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8634	9	8634	9	0.00
16/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8644	9	8644	9	0.00
16/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R197 On 02-May-13			Bond Future	291.27	291.1981	291.2699	291.1981	40.00
16/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8880	9	8880	9	0.00
16/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8870	9	8870	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
16/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8860	9	8860	9	0.00
16/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R201 On 07-February-13			Bond Future	5.05	107.7337	5.0466	107.7337	1,540.00
16/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	77	0	77	0	0.00
16/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	1004	1	1004	1	0.00
16/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2078	2	2078	2	0.00
16/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2256	2	2256	2	0.00
16/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2167	2	2167	2	0.00
16/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	198	0	198	0	0.00
16/01/2013	R201 On 02-May-13			Bond Future	5.01	109.0387	5.0097	109.0387	4.00
16/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	1	0	0.00
16/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	0	1	0	0.00
16/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	1	0	1	0	0.00
16/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1570	2	1570	2	0.00
16/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1537	2	1537	2	0.00
16/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1554	2	1554	2	0.00
16/01/2013	R201 On 07-November-13			Bond Future	4.88	107.5477	4.8774	107.5477	0.00
16/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	304	0	304	0	0.00
16/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	299	0	299	0	0.00
16/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	310	0	310	0	0.00
16/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	384	0	384	0	0.00
16/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	395	0	395	0	0.00
16/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	389	0	389	0	0.00
16/01/2013	R202 On 07-February-13			Bond Future	218.77	219.3972	218.7733	219.3972	50,656.00
16/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	13783	14	13783	14	0.00
16/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	13773	14	13773	14	0.00
16/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	13763	14	13763	14	0.00
16/01/2013	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
16/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R202 On 02-May-13			Bond Future	221.53	222.1627	221.5306	222.1627	1.00
16/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	10491	11	10491	11	0.00
16/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	10471	11	10471	11	0.00
16/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	10481	11	10481	11	0.00
16/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R203 On 07-February-13			Bond Future	5.74	113.5195	5.7374	113.5195	19,398.00
16/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	143	0	143	0	10,000.00
16/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1603	2	1603	2	12,600.00
16/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2961	3	2961	3	0.00
16/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4937	5	4937	5	0.00
16/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5771	6	5771	6	0.00
16/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3164	3	3164	3	0.00
16/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3772	4	3772	4	0.00
16/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3367	3	3367	3	0.00
16/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	1	0	1	0	0.00
16/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
16/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	1	0	1	0	0.00
16/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	2	0	2	0	0.00
16/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	43	0	43	0	3,254.00
16/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	980	1	980	1	0.00
16/01/2013	R203 On 02-May-13			Bond Future	5.76	110.7380	5.7639	110.7380	22.00
16/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1269	1	1269	1	0.00
16/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1293	1	1293	1	0.00
16/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1245	1	1245	1	0.00
16/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	739	1	739	1	0.00
16/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	707	1	707	1	0.00
16/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	723	1	723	1	0.00
16/01/2013	R203 On 07-November-13			Bond Future	5.84	109.5998	5.8397	109.5998	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
16/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107264	107	107264	107	0.00
16/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1824	2	1824	2	0.00
16/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1845	2	1845	2	0.00
16/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1304	1	1304	1	15.00
16/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1865	2	1865	2	0.00
16/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1260	1	1260	1	0.00
16/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1768	2	1768	2	0.00
16/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1275	1	1275	1	0.00
16/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1290	1	1290	1	0.00
16/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R204 On 07-February-13			Bond Future	6.00	111.1145	5.9988	111.1145	16,672.00
16/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6426	7	6426	7	0.00
16/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7190	7	7190	7	0.00
16/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9532	10	9532	10	0.00
16/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9762	10	9762	10	0.00
16/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9992	10	9992	10	0.00
16/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R204 On 02-May-13			Bond Future	6.03	112.4604	6.0348	112.4604	24.00
16/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2084	2	2084	2	0.00
16/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2052	2	2052	2	0.00
16/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2117	2	2117	2	0.00
16/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	759	1	759	1	0.00
16/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	792	1	792	1	0.00
16/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	775	1	775	1	0.00
16/01/2013	R204 On 07-November-13			Bond Future	6.13	111.4457	6.1291	111.4457	0.00
16/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2566	3	2566	3	0.00
16/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2592	3	2592	3	0.00
16/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2540	3	2540	3	0.00
16/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4668	5	4668	5	0.00
16/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	801	1	801	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
16/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1812	2	1812	2	0.00
16/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1775	2	1775	2	0.00
16/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1794	2	1794	2	0.00
16/01/2013	R206 On 07-February-13			Bond Future	5.08	102.7317	5.0781	102.7317	1,120.00
16/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
16/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	23	0	23	0	0.00
16/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	786	1	786	1	0.00
16/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	830	1	830	1	0.00
16/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	875	1	875	1	0.00
16/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	93	0	93	0	0.00
16/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	289	0	289	0	0.00
16/01/2013	R206 On 02-May-13			Bond Future	5.02	103.9762	5.0161	103.9762	23.00
16/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
16/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
16/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
16/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1106	1	1106	1	0.00
16/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1120	1	1120	1	0.00
16/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1113	1	1113	1	0.00
16/01/2013	R206 On 07-November-13			Bond Future	4.16	102.9983	4.1640	102.9983	0.00
16/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	61	0	61	0	0.00
16/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	62	0	62	0	0.00
16/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	60	0	60	0	0.00
16/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	38	0	38	0	0.00
16/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	36	0	36	0	0.00
16/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	37	0	37	0	0.00
16/01/2013	R207 On 07-February-13			Bond Future	6.23	106.3248	6.2304	106.3248	11,309.00
16/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7836	8	7836	8	0.00
16/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8564	9	8564	9	0.00
16/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10609	11	10609	11	0.00
16/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	11111	11	11111	11	0.00
16/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10860	11	10860	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
16/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R207 On 02-May-13			Bond Future	6.27	107.6127	6.2727	107.6127	0.00
16/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2156	2	2156	2	0.00
16/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2189	2	2189	2	0.00
16/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2123	2	2123	2	0.00
16/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1196	1	1196	1	0.00
16/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1152	1	1152	1	0.00
16/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1174	1	1174	1	0.00
16/01/2013	R207 On 07-November-13			Bond Future	6.38	106.8613	6.3769	106.8613	0.00
16/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3595	4	3595	4	0.00
16/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3564	4	3564	4	0.00
16/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3626	4	3626	4	0.00
16/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1920	2	1920	2	0.00
16/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	1959	2	1959	2	0.00
16/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1939	2	1939	2	0.00
16/01/2013	R208 On 07-February-13			Bond Future	6.36	105.0257	6.3602	105.0257	19,911.00
16/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	117	0	117	0	12,250.00
16/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8567	9	8567	9	0.00
16/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8966	9	8966	9	0.00
16/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14335	14	14335	14	0.00
16/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9533	10	9533	10	0.00
16/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9814	10	9814	10	0.00
16/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10094	10	10094	10	0.00
16/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2442	2	2442	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
16/01/2013	R208 On 02-May-13			Bond Future	6.40	102.9048	6.4002	102.9048	47.00
16/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2706	3	2706	3	0.00
16/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2667	3	2667	3	0.00
16/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2629	3	2629	3	0.00
16/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1153	1	1153	1	0.00
16/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1131	1	1131	1	0.00
16/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1109	1	1109	1	0.00
16/01/2013	R208 On 07-November-13			Bond Future	6.50	102.3166	6.5015	102.3166	0.00
16/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4049	4	4049	4	0.00
16/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6720	7	6720	7	0.00
16/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4015	4	4015	4	0.00
16/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3981	4	3981	4	0.00
16/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2312	2	2312	2	0.00
16/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2289	2	2289	2	0.00
16/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1086	1	1086	1	230.00
16/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2266	2	2266	2	0.00
16/01/2013	R209 On 07-February-13			Bond Future	7.95	84.6161	7.9494	84.6161	11,384.00
16/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	5853	6	5853	6	0.00
16/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	7413	8	7413	8	0.00
16/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	8336	9	8336	9	0.00
16/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	9468	10	9468	10	0.00
16/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	8716	9	8716	9	0.00
16/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	9093	9	9093	9	0.00
16/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	9168	9	9168	9	0.00
16/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
16/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
16/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	2	0	2	0	0.00
16/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	1	0	1	0	0.00
16/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	3	0	3	0	0.00
16/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	8	0	8	0	14,000.00
16/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	36	0	36	0	11,000.00
16/01/2013	R209 On 02-May-13			Bond Future	8.00	82.4994	8.0049	82.4994	33.00
16/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	3003	3	3003	3	0.00
16/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2959	3	2959	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
16/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2915	3	2915	3	0.00
16/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3048	3	3048	3	0.00
16/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3002	3	3002	3	0.00
16/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	2957	3	2957	3	0.00
16/01/2013	R209 On 07-November-13			Bond Future	8.14	81.6058	8.1361	81.6058	0.00
16/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8815	9	8815	9	0.00
16/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	12397	13	12397	13	0.00
16/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8765	9	8765	9	0.00
16/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8715	9	8715	9	0.00
16/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3323	3	3323	3	0.00
16/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3295	3	3295	3	0.00
16/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1761	2	1761	2	180.00
16/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3267	3	3267	3	0.00
16/01/2013	R210 On 07-February-13			Bond Future	166.52	166.4689	166.5162	166.4689	1,237.00
16/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9526	9	9526	9	0.00
16/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9516	9	9516	9	0.00
16/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9506	9	9506	9	0.00
16/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R210 On 02-May-13			Bond Future	166.76	166.7098	166.7577	166.7098	7.00
16/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5618	6	5618	6	0.00
16/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5598	6	5598	6	0.00
16/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5608	6	5608	6	0.00
16/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R211 On 07-February-13			Bond Future	126.11	126.0904	126.1125	126.0904	522.00
16/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3122	3	3122	3	0.00
16/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3112	3	3112	3	0.00
16/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3102	3	3102	3	0.00
16/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	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
16/01/2013	R211 On 02-May-13			Bond Future	127.70	127.6798	127.7020	127.6798	7.00
16/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2012	2	2012	2	0.00
16/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	1992	2	1992	2	0.00
16/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2002	2	2002	2	0.00
16/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R212 On 07-February-13			Bond Future	132.75	132.7174	132.7512	132.7174	10,659.00
16/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3761	4	3761	4	0.00
16/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3751	4	3751	4	0.00
16/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3741	4	3741	4	0.00
16/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R212 On 02-May-13			Bond Future	134.42	134.3902	134.4244	134.3902	11.00
16/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3334	3	3334	3	0.00
16/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3314	3	3314	3	0.00
16/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3324	3	3324	3	0.00
16/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R213 On 07-February-13			Bond Future	7.70	96.6336	7.6999	96.6336	10,414.00
16/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	10150	10	10150	10	0.00
16/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	10537	11	10537	11	0.00
16/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	11302	12	11302	12	0.00
16/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	10921	11	10921	11	0.00
16/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	1	0	1	0	0.00
16/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
16/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	1	0	1	0	0.00
16/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	2	0	2	0	0.00
16/01/2013	R213 On 02-May-13			Bond Future	7.75	94.2698	7.7548	94.2698	5.00
16/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3734	4	3734	4	0.00
16/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3637	4	3637	4	0.00
16/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3685	4	3685	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
16/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	2828	3	2828	3	0.00
16/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	2869	3	2869	3	0.00
16/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	2786	3	2786	3	0.00
16/01/2013	R213 On 07-November-13			Bond Future	7.89	93.3050	7.8887	93.3050	0.00
16/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	9140	9	9140	9	0.00
16/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	9088	9	9088	9	0.00
16/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	9035	9	9035	9	0.00
16/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3155	3	3155	3	0.00
16/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3128	3	3128	3	0.00
16/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3101	3	3101	3	0.00
16/01/2013	R214 On 07-February-13			Bond Future	7.99	86.6118	7.9893	86.6118	1,714.00
16/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	5550	6	5550	6	0.00
16/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	5631	6	5631	6	0.00
16/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	5712	6	5712	6	0.00
16/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	79	0	79	0	0.00
16/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	84	0	84	0	0.00
16/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	89	0	89	0	0.00