



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
18/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	2025 On 07-February-13			Bond Future	113.78	113.7678	113.7776	113.7678	0.00
18/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2788	3	2788	3	0.00
18/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2778	3	2778	3	0.00
18/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2768	3	2768	3	0.00
18/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
18/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
18/01/2013	2038 On 07-February-13			Bond Future	113.93	114.3650	113.9327	114.3650	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
18/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	7943	8	7943	8	0.00
18/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	7923	8	7923	8	0.00
18/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	7933	8	7933	8	0.00
18/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
18/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
18/01/2013	2050 On 07-February-13			Bond Future	120.54	119.9149	120.5422	119.9149	122.00
18/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	7552	7	7552	7	0.00
18/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	7542	7	7542	7	0.00
18/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	7532	7	7532	7	0.00
18/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
18/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
18/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	AL7T On 07-February-13			Index Future	490.07	490.5890	490.0690	490.5890	12.00
18/01/2013	AL7T On 02-May-13			Index Future	496.25	496.7720	496.2460	496.7720	0.00
18/01/2013	ALBI On 07-February-13			Index Future	437.34	438.1620	437.3420	438.1620	1,064.00
18/01/2013	ALBI On 02-May-13			Index Future	442.86	443.6850	442.8550	443.6850	0.00
18/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	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
18/01/2013	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/01/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/01/2013	EL28 On	07-February-13			Bond Future	114.68	114.3743	114.6773	114.3743	0.00
18/01/2013	EL28 On	07-February-13	112.99	Call	Bond Future	1687	1	1687	1	0.00
18/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	1667	1	1667	1	0.00
18/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	1677	1	1677	1	0.00
18/01/2013	EL28 On	07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	EL28 On	07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
18/01/2013	EL28 On	07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
18/01/2013	ES33 On	07-February-13			Bond Future	8.62	92.7473	8.6187	92.7473	303.00
18/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
18/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
18/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
18/01/2013	ES33 On	07-February-13	8.56	Put	Bond Future	518	0	518	0	0.00
18/01/2013	ES33 On	07-February-13	8.55	Put	Bond Future	606	0	606	0	0.00
18/01/2013	ES33 On	07-February-13	8.54	Put	Bond Future	695	0	695	0	0.00
18/01/2013	GOVI On	07-February-13			GOVI	437.32	438.1530	437.3150	438.1530	335.00
18/01/2013	GOVI On	07-February-13	432.99	Call	GOVI	43250	5	43250	5	0.00
18/01/2013	GOVI On	07-February-13	433.00	Call	GOVI	43150	5	43150	5	0.00
18/01/2013	GOVI On	07-February-13	433.01	Call	GOVI	43050	5	43050	5	0.00
18/01/2013	GOVI On	07-February-13	433.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
18/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
18/01/2013	GOVI On 02-May-13			GOVI	442.83	443.6760	442.8280	443.6760	0.00
18/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	98380	11	98380	11	0.00
18/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	98280	11	98280	11	0.00
18/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	98180	11	98180	11	0.00
18/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
18/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
18/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
18/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/01/2013	IGOV On 07-February-13			Index Future	200.77	201.0590	200.7740	201.0590	608.00
18/01/2013	IGOV On 02-May-13			Index Future	203.31	203.5930	203.3050	203.5930	0.00
18/01/2013	ILBI On 07-February-13			Index Future	544.54	544.2050	544.5400	544.2050	183.00
18/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
18/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
18/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
18/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	1,000.00
18/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.01	95.0000	5.0100	95.0000	0.00
18/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	0.00
18/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.97	95.0400	4.9700	95.0400	500.00
18/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.96	95.0500	4.9600	95.0500	0.00
18/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.96	95.0500	4.9600	95.0500	2,200.00
18/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	2,000.00
18/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.10	94.9100	5.1000	94.9100	1,500.00
18/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.8000	5.2200	94.8000	800.00
18/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.36	94.6600	5.3600	94.6600	0.00
18/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.51	94.5100	5.5100	94.5100	0.00
18/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
18/01/2013	R023 On 07-February-13			Bond Future	6.72	111.0632	6.7214	111.0632	1,630.00
18/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	2374	2	2374	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
18/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2521	3	2521	3	0.00
18/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	2448	3	2448	3	0.00
18/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R023 On 02-May-13			Bond Future	6.77	108.4959	6.7680	108.4959	2.00
18/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	1989	2	1989	2	0.00
18/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2061	2	2061	2	0.00
18/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2133	2	2133	2	0.00
18/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R023 On 01-August-13			Bond Future	6.82	109.9156	6.8194	109.9156	0.00
18/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	3333	3	3333	3	0.00
18/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	3472	4	3472	4	0.00
18/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	3403	4	3403	4	0.00
18/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R157 On 07-February-13			Bond Future	5.34	125.0967	5.3418	125.0967	6,033.00
18/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2476	3	2476	3	0.00
18/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3047	3	3047	3	0.00
18/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3563	4	3563	4	0.00
18/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3692	4	3692	4	0.00
18/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3820	4	3820	4	0.00
18/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R157 On 02-May-13			Bond Future	5.35	119.8109	5.3487	119.8109	13,241.00
18/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	474	1	474	1	0.00
18/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	462	0	462	0	0.00
18/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	486	1	486	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
18/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	459	0	459	0	0.00
18/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	483	0	483	0	0.00
18/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	471	0	471	0	0.00
18/01/2013	R157 On 07-November-13			Bond Future	5.36	116.2741	5.3643	116.2741	0.00
18/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	926	1	926	1	0.00
18/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	938	1	938	1	0.00
18/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	914	1	914	1	0.00
18/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	489	0	489	0	0.00
18/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	474	0	474	0	0.00
18/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	481	0	481	0	0.00
18/01/2013	R186 On 07-February-13			Bond Future	7.23	130.3155	7.2329	130.3155	60,947.00
18/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	498	1	498	1	10,300.00
18/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1477	2	1477	2	670.00
18/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	1701	2	1701	2	0.00
18/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	12191	13	12191	13	0.00
18/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	12638	13	12638	13	0.00
18/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	10563	11	10563	11	0.00
18/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	11742	12	11742	12	0.00
18/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	11922	12	11922	12	0.00
18/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	3149	4	3149	4	540.00
18/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	7603	8	7603	8	0.00
18/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	5290	6	5290	6	1,000.00
18/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	106	0	106	0	0.00
18/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	19	0	19	0	150.00
18/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	434	0	434	0	0.00
18/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	1	0	1	0	2,000.00
18/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1113	1	1113	1	100.00
18/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1301	1	1301	1	0.00
18/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2932	3	2932	3	0.00
18/01/2013	R186 On 02-May-13			Bond Future	7.29	131.8946	7.2902	131.8946	3,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	3817	4	3817	4	0.00
18/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3873	4	3873	4	0.00
18/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	1225	1	1225	1	114.00
18/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	3929	4	3929	4	0.00
18/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2723	3	2723	3	0.00
18/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	6864	6	6864	6	0.00
18/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2767	3	2767	3	0.00
18/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2812	3	2812	3	0.00
18/01/2013	R186 On 07-November-13			Bond Future	7.43	130.1354	7.4250	130.1354	0.00
18/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	13615	14	13615	14	0.00
18/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	9702	10	9702	10	0.00
18/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	9826	10	9826	10	0.00
18/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	9764	10	9764	10	0.00
18/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2990	3	2990	3	0.00
18/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2962	3	2962	3	0.00
18/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3018	3	3018	3	0.00
18/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1616	2	1616	2	130.00
18/01/2013	R189 On 07-February-13			Bond Future	217.89	218.0249	217.8921	218.0249	154.00
18/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4902	5	4902	5	0.00
18/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4892	5	4892	5	0.00
18/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4882	5	4882	5	0.00
18/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R197 On 07-February-13			Bond Future	287.19	287.6681	287.1884	287.6681	2,633.00
18/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8198	9	8198	9	0.00
18/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8178	9	8178	9	0.00
18/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8188	9	8188	9	0.00
18/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R197 On 02-May-13			Bond Future	290.81	291.2939	290.8080	291.2939	40.00
18/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8418	9	8418	9	0.00
18/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8408	9	8408	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
18/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8398	9	8398	9	0.00
18/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R201 On 07-February-13			Bond Future	5.07	107.7311	5.0731	107.7311	1,540.00
18/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	56	0	56	0	0.00
18/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	955	1	955	1	0.00
18/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2030	2	2030	2	0.00
18/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2207	2	2207	2	0.00
18/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2118	2	2118	2	0.00
18/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	226	0	226	0	0.00
18/01/2013	R201 On 02-May-13			Bond Future	5.04	109.0365	5.0449	109.0365	4.00
18/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	1	0	0.00
18/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	0	1	0	0.00
18/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	1	0	1	0	0.00
18/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1626	2	1626	2	0.00
18/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1593	2	1593	2	0.00
18/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1610	2	1610	2	0.00
18/01/2013	R201 On 07-November-13			Bond Future	4.92	107.5466	4.9225	107.5466	0.00
18/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	281	0	281	0	0.00
18/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	275	0	275	0	0.00
18/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	286	0	286	0	0.00
18/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	409	0	409	0	0.00
18/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	421	0	421	0	0.00
18/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	415	0	415	0	0.00
18/01/2013	R202 On 07-February-13			Bond Future	218.13	218.7952	218.1299	218.7952	50,656.00
18/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	13140	14	13140	14	0.00
18/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	13130	14	13130	14	0.00
18/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	13120	14	13120	14	0.00
18/01/2013	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
18/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R202 On 02-May-13			Bond Future	220.88	221.5531	220.8791	221.5531	1.00
18/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	9839	11	9839	11	0.00
18/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	9819	10	9819	10	0.00
18/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	9829	11	9829	11	0.00
18/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R203 On 07-February-13			Bond Future	5.78	113.2679	5.7823	113.2679	19,398.00
18/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	92	0	92	0	10,000.00
18/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1422	1	1422	1	12,600.00
18/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2771	3	2771	3	0.00
18/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4747	5	4747	5	0.00
18/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5581	6	5581	6	0.00
18/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2974	3	2974	3	0.00
18/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3582	4	3582	4	0.00
18/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3177	3	3177	3	0.00
18/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	1	0	1	0	0.00
18/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
18/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	1	0	1	0	0.00
18/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	2	0	2	0	0.00
18/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	52	0	52	0	3,254.00
18/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1119	1	1119	1	0.00
18/01/2013	R203 On 02-May-13			Bond Future	5.81	110.4838	5.8136	110.4838	22.00
18/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1145	1	1145	1	0.00
18/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1167	1	1167	1	0.00
18/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1122	1	1122	1	0.00
18/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	816	1	816	1	0.00
18/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	781	1	781	1	0.00
18/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	799	1	799	1	0.00
18/01/2013	R203 On 07-November-13			Bond Future	5.89	109.3398	5.8948	109.3398	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
18/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107068	107	107068	107	0.00
18/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1711	2	1711	2	0.00
18/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1730	2	1730	2	0.00
18/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1211	1	1211	1	15.00
18/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1750	2	1750	2	0.00
18/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1341	1	1341	1	0.00
18/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1871	2	1871	2	0.00
18/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1357	1	1357	1	0.00
18/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1373	1	1373	1	0.00
18/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R204 On 07-February-13			Bond Future	6.03	110.8086	6.0283	110.8086	16,672.00
18/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6273	6	6273	6	0.00
18/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7037	7	7037	7	0.00
18/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9379	9	9379	9	0.00
18/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9610	10	9610	10	0.00
18/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9840	10	9840	10	0.00
18/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R204 On 02-May-13			Bond Future	6.07	112.1513	6.0674	112.1513	24.00
18/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1967	2	1967	2	0.00
18/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1936	2	1936	2	0.00
18/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1999	2	1999	2	0.00
18/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	803	1	803	1	0.00
18/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	837	1	837	1	0.00
18/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	820	1	820	1	0.00
18/01/2013	R204 On 07-November-13			Bond Future	6.16	111.1293	6.1639	111.1293	0.00
18/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2470	3	2470	3	0.00
18/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2496	3	2496	3	0.00
18/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2445	2	2445	2	0.00
18/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4542	5	4542	5	0.00
18/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	832	1	832	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
18/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1875	2	1875	2	0.00
18/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1836	2	1836	2	0.00
18/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1856	2	1856	2	0.00
18/01/2013	R206 On 07-February-13			Bond Future	5.10	102.7299	5.0951	102.7299	1,120.00
18/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
18/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	17	0	17	0	0.00
18/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	770	1	770	1	0.00
18/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	815	1	815	1	0.00
18/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	860	1	860	1	0.00
18/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	103	0	103	0	0.00
18/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	305	0	305	0	0.00
18/01/2013	R206 On 02-May-13			Bond Future	5.05	103.9747	5.0492	103.9747	23.00
18/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
18/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
18/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
18/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1129	1	1129	1	0.00
18/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1143	1	1143	1	0.00
18/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1136	1	1136	1	0.00
18/01/2013	R206 On 07-November-13			Bond Future	4.25	102.9979	4.2489	102.9979	0.00
18/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	53	0	53	0	0.00
18/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	54	0	54	0	0.00
18/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	52	0	52	0	0.00
18/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	44	0	44	0	0.00
18/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	43	0	43	0	0.00
18/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	43	0	43	0	0.00
18/01/2013	R207 On 07-February-13			Bond Future	6.26	106.1033	6.2648	106.1033	11,309.00
18/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7639	8	7639	8	0.00
18/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8367	8	8367	8	0.00
18/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10411	10	10411	10	0.00
18/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10914	11	10914	11	0.00
18/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10663	11	10663	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
18/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R207 On 02-May-13			Bond Future	6.31	107.3890	6.3100	107.3890	0.00
18/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2018	2	2018	2	0.00
18/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2050	2	2050	2	0.00
18/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1986	2	1986	2	0.00
18/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1266	1	1266	1	0.00
18/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1221	1	1221	1	0.00
18/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1243	1	1243	1	0.00
18/01/2013	R207 On 07-November-13			Bond Future	6.42	106.6326	6.4165	106.6326	0.00
18/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3462	4	3462	4	0.00
18/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3432	3	3432	3	0.00
18/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3493	4	3493	4	0.00
18/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1991	2	1991	2	0.00
18/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2032	2	2032	2	0.00
18/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2011	2	2011	2	0.00
18/01/2013	R208 On 07-February-13			Bond Future	6.39	104.8768	6.3895	104.8768	19,911.00
18/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	80	0	80	0	12,250.00
18/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8381	9	8381	9	0.00
18/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8780	9	8780	9	0.00
18/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14149	14	14149	14	0.00
18/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9346	9	9346	9	0.00
18/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9627	10	9627	10	0.00
18/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9908	10	9908	10	0.00
18/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2592	2	2592	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
18/01/2013	R208 On 02-May-13			Bond Future	6.43	102.7545	6.4318	102.7545	47.00
18/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2565	3	2565	3	0.00
18/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2527	3	2527	3	0.00
18/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2489	3	2489	3	0.00
18/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1210	1	1210	1	0.00
18/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1187	1	1187	1	0.00
18/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1164	1	1164	1	0.00
18/01/2013	R208 On 07-November-13			Bond Future	6.53	102.1632	6.5346	102.1632	0.00
18/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3923	4	3923	4	0.00
18/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6562	7	6562	7	0.00
18/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3889	4	3889	4	0.00
18/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3856	4	3856	4	0.00
18/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2380	2	2380	2	0.00
18/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2357	2	2357	2	0.00
18/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1122	1	1122	1	230.00
18/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2333	2	2333	2	0.00
18/01/2013	R209 On 07-February-13			Bond Future	8.01	84.2305	8.0135	84.2305	8,087.00
18/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	5285	6	5285	6	0.00
18/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	6838	7	6838	7	0.00
18/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	7760	8	7760	8	0.00
18/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	8892	9	8892	9	0.00
18/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	8140	8	8140	8	0.00
18/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	8517	9	8517	9	0.00
18/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	8592	9	8592	9	0.00
18/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
18/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
18/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	2	0	2	0	0.00
18/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	1	0	1	0	0.00
18/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	4	0	4	0	0.00
18/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	10	0	10	0	14,000.00
18/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	44	0	44	0	11,000.00
18/01/2013	R209 On 02-May-13			Bond Future	8.07	82.1094	8.0711	82.1094	33.00
18/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2678	3	2678	3	0.00
18/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2636	3	2636	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
18/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2596	3	2596	3	0.00
18/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3318	3	3318	3	0.00
18/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3269	3	3269	3	0.00
18/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3221	3	3221	3	0.00
18/01/2013	R209 On 07-November-13			Bond Future	8.21	81.2061	8.2053	81.2061	0.00
18/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8391	9	8391	9	0.00
18/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	11904	12	11904	12	0.00
18/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8342	9	8342	9	0.00
18/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8293	9	8293	9	0.00
18/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3500	3	3500	3	0.00
18/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3471	3	3471	3	0.00
18/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1867	2	1867	2	180.00
18/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3442	3	3442	3	0.00
18/01/2013	R210 On 07-February-13			Bond Future	166.65	166.6377	166.6535	166.6377	1,237.00
18/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9664	10	9664	10	0.00
18/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9654	10	9654	10	0.00
18/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9644	10	9644	10	0.00
18/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R210 On 02-May-13			Bond Future	166.90	166.8808	166.8969	166.8808	7.00
18/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5757	6	5757	6	0.00
18/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5737	6	5737	6	0.00
18/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5747	6	5747	6	0.00
18/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R211 On 07-February-13			Bond Future	126.18	126.3636	126.1752	126.3636	522.00
18/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3185	3	3185	3	0.00
18/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3175	3	3175	3	0.00
18/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3165	3	3165	3	0.00
18/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	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
18/01/2013	R211 On 02-May-13			Bond Future	127.77	127.9563	127.7655	127.9563	7.00
18/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2076	2	2076	2	0.00
18/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2056	2	2056	2	0.00
18/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2066	2	2066	2	0.00
18/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R212 On 07-February-13			Bond Future	133.15	133.1393	133.1499	133.1393	10,659.00
18/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	4160	4	4160	4	0.00
18/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	4150	4	4150	4	0.00
18/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	4140	4	4140	4	0.00
18/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R212 On 02-May-13			Bond Future	134.83	134.8175	134.8281	134.8175	2,511.00
18/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3738	4	3738	4	0.00
18/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3718	4	3718	4	0.00
18/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3728	4	3728	4	0.00
18/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R213 On 07-February-13			Bond Future	7.76	96.1959	7.7640	96.1959	10,414.00
18/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	9564	10	9564	10	0.00
18/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	9951	10	9951	10	0.00
18/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	10716	11	10716	11	0.00
18/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	10335	11	10335	11	0.00
18/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	1	0	1	0	0.00
18/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
18/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	1	0	1	0	0.00
18/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	2	0	2	0	0.00
18/01/2013	R213 On 02-May-13			Bond Future	7.82	93.8272	7.8212	93.8272	5.00
18/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3374	4	3374	4	0.00
18/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3283	3	3283	3	0.00
18/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3328	4	3328	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
18/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3070	3	3070	3	0.00
18/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3114	3	3114	3	0.00
18/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3026	3	3026	3	0.00
18/01/2013	R213 On 07-November-13			Bond Future	7.96	92.8513	7.9582	92.8513	0.00
18/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	8705	9	8705	9	0.00
18/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	8653	9	8653	9	0.00
18/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	8602	9	8602	9	0.00
18/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3331	3	3331	3	0.00
18/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3302	3	3302	3	0.00
18/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3274	3	3274	3	0.00
18/01/2013	R214 On 07-February-13			Bond Future	8.05	86.2013	8.0484	86.2013	1,714.00
18/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	5000	5	5000	5	0.00
18/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	5080	5	5080	5	0.00
18/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	5160	6	5160	6	0.00
18/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	92	0	92	0	0.00
18/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	97	0	97	0	0.00
18/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	103	0	103	0	0.00