



# 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
14/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	2025 On 07-February-13			Bond Future	114.33	114.4462	114.3325	114.4462	0.00
14/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3342	3	3342	3	0.00
14/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3332	3	3332	3	0.00
14/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3322	3	3322	3	0.00
14/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
14/01/2013	2038 On 07-February-13			Bond Future	114.30	114.2920	114.3040	114.2920	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
14/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8314	8	8314	8	0.00
14/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8294	8	8294	8	0.00
14/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8304	8	8304	8	0.00
14/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
14/01/2013	2050 On 07-February-13			Bond Future	119.85	119.8358	119.8490	119.8358	122.00
14/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6859	7	6859	7	0.00
14/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6849	7	6849	7	0.00
14/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6839	7	6839	7	0.00
14/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
14/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	AL7T On 07-February-13			Index Future	492.50	491.2070	492.5020	491.2070	12.00
14/01/2013	AL7T On 02-May-13			Index Future	498.71	497.3990	498.7110	497.3990	0.00
14/01/2013	ALBI On 07-February-13			Index Future	440.17	438.6990	440.1720	438.6990	1,070.00
14/01/2013	ALBI On 02-May-13			Index Future	445.72	444.2290	445.7200	444.2290	0.00
14/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	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
14/01/2013	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/01/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2013	EL28 On	07-February-13			Bond Future	114.31	114.2989	114.3115	114.2989	0.00
14/01/2013	EL28 On	07-February-13	112.99	Call	Bond Future	1322	1	1322	1	0.00
14/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	1302	1	1302	1	0.00
14/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	1312	1	1312	1	0.00
14/01/2013	EL28 On	07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	EL28 On	07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	EL28 On	07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
14/01/2013	ES33 On	07-February-13			Bond Future	8.51	92.8317	8.5134	92.8317	303.00
14/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	236	0	236	0	0.00
14/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	325	0	325	0	0.00
14/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	413	0	413	0	0.00
14/01/2013	ES33 On	07-February-13	8.56	Put	Bond Future	0	0	0	0	0.00
14/01/2013	ES33 On	07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
14/01/2013	ES33 On	07-February-13	8.54	Put	Bond Future	0	0	0	0	0.00
14/01/2013	GOVI On	07-February-13			GOVI	440.13	438.6640	440.1320	438.6640	335.00
14/01/2013	GOVI On	07-February-13	432.99	Call	GOVI	71420	6	71420	6	0.00
14/01/2013	GOVI On	07-February-13	433.00	Call	GOVI	71320	6	71320	6	0.00
14/01/2013	GOVI On	07-February-13	433.01	Call	GOVI	71220	6	71220	6	0.00
14/01/2013	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
14/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
14/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
14/01/2013	GOVI On 02-May-13			GOVI	445.68	444.1940	445.6800	444.1940	0.00
14/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	126900	11	126900	11	0.00
14/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	126800	11	126800	11	0.00
14/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	126700	11	126700	11	0.00
14/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
14/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
14/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
14/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2013	IGOV On 07-February-13			Index Future	201.13	201.2550	201.1310	201.2550	608.00
14/01/2013	IGOV On 02-May-13			Index Future	203.67	203.7920	203.6660	203.7920	0.00
14/01/2013	ILBI On 07-February-13			Index Future	545.05	544.4450	545.0490	544.4450	183.00
14/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
14/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
14/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.05	94.9600	5.0500	94.9600	0.00
14/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	1,000.00
14/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.98	95.0200	4.9800	95.0200	0.00
14/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
14/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	500.00
14/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.93	95.0500	4.9300	95.0500	2,200.00
14/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.98	94.9900	4.9800	94.9900	2,000.00
14/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.07	94.9000	5.0700	94.9000	1,500.00
14/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.18	94.7800	5.1800	94.7800	800.00
14/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.32	94.6400	5.3200	94.6400	0.00
14/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.47	94.4700	5.4700	94.4700	0.00
14/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
14/01/2013	R023 On 07-February-13			Bond Future	6.63	111.3057	6.6338	111.3057	1,630.00
14/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	3039	3	3039	3	0.00

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14/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	3185	3	3185	3	0.00
14/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	3112	3	3112	3	0.00
14/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R023 On 02-May-13			Bond Future	6.68	108.7406	6.6766	108.7406	2.00
14/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	2668	2	2668	2	0.00
14/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2741	2	2741	2	0.00
14/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2813	2	2813	2	0.00
14/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R023 On 01-August-13			Bond Future	6.72	110.1776	6.7238	110.1776	0.00
14/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	4028	4	4028	4	0.00
14/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	4166	4	4166	4	0.00
14/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	4097	4	4097	4	0.00
14/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R157 On 07-February-13			Bond Future	5.31	125.0401	5.3063	125.0401	6,033.00
14/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2571	2	2571	2	0.00
14/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3142	3	3142	3	0.00
14/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3658	4	3658	4	0.00
14/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3787	4	3787	4	0.00
14/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3915	4	3915	4	0.00
14/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R157 On 02-May-13			Bond Future	5.31	119.7528	5.3059	119.7528	13,241.00
14/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	541	0	541	0	0.00
14/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	527	0	527	0	0.00
14/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	554	1	554	1	0.00

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14/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	423	0	423	0	0.00
14/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	444	0	444	0	0.00
14/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	433	0	433	0	0.00
14/01/2013	R157 On 07-November-13			Bond Future	5.30	116.2367	5.3008	116.2367	0.00
14/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	1017	1	1017	1	0.00
14/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	1029	1	1029	1	0.00
14/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	1005	1	1005	1	0.00
14/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	459	1	459	1	0.00
14/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	445	0	445	0	0.00
14/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	452	0	452	0	0.00
14/01/2013	R186 On 07-February-13			Bond Future	7.11	130.4858	7.1106	130.4858	57,247.00
14/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	1034	1	1034	1	10,300.00
14/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	2374	2	2374	2	670.00
14/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2648	2	2648	2	0.00
14/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	13461	13	13461	13	0.00
14/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	13908	13	13908	13	0.00
14/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	11833	11	11833	11	0.00
14/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	13012	12	13012	12	0.00
14/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	13192	13	13192	13	0.00
14/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	4292	4	4292	4	540.00
14/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	8870	8	8870	8	0.00
14/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	6532	6	6532	6	1,000.00
14/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	79	0	79	0	0.00
14/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	16	0	16	0	150.00
14/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	307	0	307	0	0.00
14/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	1	0	1	0	2,000.00
14/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	791	1	791	1	100.00
14/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	927	1	927	1	0.00
14/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2199	3	2199	3	0.00
14/01/2013	R186 On 02-May-13			Bond Future	7.16	132.0662	7.1633	132.0662	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
14/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4726	4	4726	4	0.00
14/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4788	4	4788	4	0.00
14/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	4665	4	4665	4	0.00
14/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2366	3	2366	3	0.00
14/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2289	3	2289	3	0.00
14/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2327	3	2327	3	0.00
14/01/2013	R186 On 07-November-13			Bond Future	7.29	130.3359	7.2876	130.3359	0.00
14/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10770	10	10770	10	0.00
14/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10835	10	10835	10	0.00
14/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	14756	14	14756	14	0.00
14/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10706	10	10706	10	0.00
14/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	2678	3	2678	3	0.00
14/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1414	2	1414	2	130.00
14/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2627	3	2627	3	0.00
14/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2652	3	2652	3	0.00
14/01/2013	R189 On 07-February-13			Bond Future	217.99	217.9798	217.9874	217.9798	154.00
14/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4997	5	4997	5	0.00
14/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4977	5	4977	5	0.00
14/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4987	5	4987	5	0.00
14/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R197 On 07-February-13			Bond Future	287.55	287.0215	287.5495	287.0215	2,633.00
14/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8559	8	8559	8	0.00
14/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8549	8	8549	8	0.00
14/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8539	8	8539	8	0.00
14/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R197 On 02-May-13			Bond Future	291.17	290.6396	291.1742	290.6396	40.00
14/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8784	8	8784	8	0.00
14/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8764	8	8764	8	0.00
14/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8774	8	8774	8	0.00
14/01/2013	R197 On 02-May-13	282.40	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
14/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R201 On 07-February-13			Bond Future	5.03	107.7160	5.0347	107.7160	1,540.00
14/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	92	0	92	0	0.00
14/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	1026	1	1026	1	0.00
14/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2100	2	2100	2	0.00
14/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2189	2	2189	2	0.00
14/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2277	2	2277	2	0.00
14/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	192	0	192	0	0.00
14/01/2013	R201 On 02-May-13			Bond Future	5.00	109.0205	4.9963	109.0205	4.00
14/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	1	0	0.00
14/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	1	0	1	0	0.00
14/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	0	1	0	0.00
14/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1516	2	1516	2	0.00
14/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1549	2	1549	2	0.00
14/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1532	2	1532	2	0.00
14/01/2013	R201 On 07-November-13			Bond Future	4.84	107.5501	4.8387	107.5501	0.00
14/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	329	0	329	0	0.00
14/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	335	0	335	0	0.00
14/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	324	0	324	0	0.00
14/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	377	0	377	0	0.00
14/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	367	0	367	0	0.00
14/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	372	0	372	0	0.00
14/01/2013	R202 On 07-February-13			Bond Future	219.37	220.7422	219.3748	220.7422	50,656.00
14/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	14385	16	14385	16	0.00
14/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	14365	16	14365	16	0.00
14/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	14375	16	14375	16	0.00
14/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R202 On 07-February-13	204.99	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
14/01/2013	R202 On 02-May-13			Bond Future	222.14	223.5246	222.1401	223.5246	1.00
14/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	11100	12	11100	12	0.00
14/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	11090	12	11090	12	0.00
14/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	11080	12	11080	12	0.00
14/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R203 On 07-February-13			Bond Future	5.68	113.4521	5.6776	113.4521	19,398.00
14/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	233	0	233	0	10,000.00
14/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1847	2	1847	2	12,600.00
14/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	3213	3	3213	3	0.00
14/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	5190	5	5190	5	0.00
14/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	6024	6	6024	6	0.00
14/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3416	3	3416	3	0.00
14/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3619	3	3619	3	0.00
14/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	4025	4	4025	4	0.00
14/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
14/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	1	0	1	0	0.00
14/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	1	0	1	0	0.00
14/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	2	0	2	0	0.00
14/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	34	0	34	0	3,254.00
14/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	817	1	817	1	0.00
14/01/2013	R203 On 02-May-13			Bond Future	5.70	110.6696	5.7005	110.6696	22.00
14/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1438	1	1438	1	0.00
14/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1412	1	1412	1	0.00
14/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1463	1	1463	1	0.00
14/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	622	1	622	1	0.00
14/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	651	1	651	1	0.00
14/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	637	1	637	1	0.00
14/01/2013	R203 On 07-November-13			Bond Future	5.76	109.5513	5.7603	109.5513	0.00
14/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107548	107	107548	107	0.00
14/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	2016	2	2016	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
14/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	2037	2	2037	2	0.00
14/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	2059	2	2059	2	0.00
14/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1467	1	1467	1	15.00
14/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1647	2	1647	2	0.00
14/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1170	1	1170	1	0.00
14/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1184	1	1184	1	0.00
14/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1198	1	1198	1	0.00
14/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R204 On 07-February-13			Bond Future	5.93	111.0580	5.9293	111.0580	16,672.00
14/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6785	7	6785	7	0.00
14/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7549	7	7549	7	0.00
14/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9891	10	9891	10	0.00
14/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	10351	10	10351	10	0.00
14/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	10121	10	10121	10	0.00
14/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R204 On 02-May-13			Bond Future	5.96	112.4030	5.9619	112.4030	24.00
14/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2346	2	2346	2	0.00
14/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2380	2	2380	2	0.00
14/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2312	2	2312	2	0.00
14/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	688	1	688	1	0.00
14/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	659	1	659	1	0.00
14/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	673	1	673	1	0.00
14/01/2013	R204 On 07-November-13			Bond Future	6.04	111.4085	6.0425	111.4085	0.00
14/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2821	3	2821	3	0.00
14/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2849	3	2849	3	0.00
14/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4994	5	4994	5	0.00
14/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2794	3	2794	3	0.00
14/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1673	2	1673	2	0.00
14/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	732	1	732	1	180.00
14/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1637	2	1637	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
14/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1655	2	1655	2	0.00
14/01/2013	R206 On 07-February-13			Bond Future	5.05	102.7277	5.0545	102.7277	1,120.00
14/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	1	0	1	0	0.00
14/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	32	0	32	0	0.00
14/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	807	1	807	1	0.00
14/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	897	1	897	1	0.00
14/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	852	1	852	1	0.00
14/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	82	0	82	0	0.00
14/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	269	0	269	0	0.00
14/01/2013	R206 On 02-May-13			Bond Future	4.98	103.9719	4.9849	103.9719	23.00
14/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
14/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
14/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
14/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1099	1	1099	1	0.00
14/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1085	1	1085	1	0.00
14/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1092	1	1092	1	0.00
14/01/2013	R206 On 07-November-13			Bond Future	3.93	103.0141	3.9331	103.0141	0.00
14/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	89	0	89	0	0.00
14/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	87	0	87	0	0.00
14/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	90	0	90	0	0.00
14/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	22	0	22	0	0.00
14/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	23	0	23	0	0.00
14/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	23	0	23	0	0.00
14/01/2013	R207 On 07-February-13			Bond Future	6.19	106.2611	6.1867	106.2611	11,309.00
14/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	8088	8	8088	8	0.00
14/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8816	9	8816	9	0.00
14/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10860	11	10860	11	0.00
14/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	11112	11	11112	11	0.00
14/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	11363	11	11363	11	0.00
14/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R207 On 07-February-13	8.25	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
14/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R207 On 02-May-13			Bond Future	6.23	107.5480	6.2272	107.5480	0.00
14/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2338	2	2338	2	0.00
14/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2304	2	2304	2	0.00
14/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2372	2	2372	2	0.00
14/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1082	1	1082	1	0.00
14/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1123	1	1123	1	0.00
14/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1102	1	1102	1	0.00
14/01/2013	R207 On 07-November-13			Bond Future	6.32	106.8157	6.3227	106.8157	0.00
14/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3799	4	3799	4	0.00
14/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3831	4	3831	4	0.00
14/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3767	4	3767	4	0.00
14/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	1881	2	1881	2	0.00
14/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1843	2	1843	2	0.00
14/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1862	2	1862	2	0.00
14/01/2013	R208 On 07-February-13			Bond Future	6.32	104.9231	6.3216	104.9231	19,911.00
14/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	177	0	177	0	12,250.00
14/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8813	9	8813	9	0.00
14/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	9212	9	9212	9	0.00
14/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14581	14	14581	14	0.00
14/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9779	10	9779	10	0.00
14/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10341	10	10341	10	0.00
14/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	10060	10	10060	10	0.00
14/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2256	3	2256	3	0.00
14/01/2013	R208 On 02-May-13			Bond Future	6.36	102.8008	6.3602	102.8008	47.00
14/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2896	3	2896	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
14/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2815	3	2815	3	0.00
14/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2855	3	2855	3	0.00
14/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1071	1	1071	1	0.00
14/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1092	1	1092	1	0.00
14/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1050	1	1050	1	0.00
14/01/2013	R208 On 07-November-13			Bond Future	6.45	102.2300	6.4545	102.2300	0.00
14/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4236	4	4236	4	0.00
14/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6950	7	6950	7	0.00
14/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4166	4	4166	4	0.00
14/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4201	4	4201	4	0.00
14/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2200	2	2200	2	0.00
14/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2222	2	2222	2	0.00
14/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1042	1	1042	1	230.00
14/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2178	2	2178	2	0.00
14/01/2013	R209 On 07-February-13			Bond Future	7.91	84.3308	7.9067	84.3308	11,384.00
14/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	6240	6	6240	6	0.00
14/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	7801	7	7801	7	0.00
14/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	8724	8	8724	8	0.00
14/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	9856	9	9856	9	0.00
14/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	9104	9	9104	9	0.00
14/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	9556	9	9556	9	0.00
14/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	9481	9	9481	9	0.00
14/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
14/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
14/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	2	0	2	0	0.00
14/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	1	0	1	0	0.00
14/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	3	0	3	0	0.00
14/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	9	0	9	0	14,000.00
14/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	35	0	35	0	11,000.00
14/01/2013	R209 On 02-May-13			Bond Future	7.96	82.2105	7.9612	82.2105	33.00
14/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	3241	3	3241	3	0.00
14/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	3149	3	3149	3	0.00
14/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	3195	3	3195	3	0.00
14/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	2846	3	2846	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
14/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	2891	3	2891	3	0.00
14/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	2803	3	2803	3	0.00
14/01/2013	R209 On 07-November-13			Bond Future	8.09	81.3253	8.0881	81.3253	0.00
14/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	9125	9	9125	9	0.00
14/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	12751	12	12751	12	0.00
14/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	9022	9	9022	9	0.00
14/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	9074	9	9074	9	0.00
14/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3185	3	3185	3	0.00
14/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3212	3	3212	3	0.00
14/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1696	2	1696	2	180.00
14/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3158	3	3158	3	0.00
14/01/2013	R210 On 07-February-13			Bond Future	166.45	166.4371	166.4529	166.4371	1,237.00
14/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9463	9	9463	9	0.00
14/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9443	9	9443	9	0.00
14/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9453	9	9453	9	0.00
14/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R210 On 02-May-13			Bond Future	166.69	166.6778	166.6939	166.6778	7.00
14/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5554	6	5554	6	0.00
14/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5544	6	5544	6	0.00
14/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5534	6	5534	6	0.00
14/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R211 On 07-February-13			Bond Future	126.08	126.0762	126.0833	126.0762	522.00
14/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3093	3	3093	3	0.00
14/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3073	3	3073	3	0.00
14/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3083	3	3083	3	0.00
14/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R211 On 02-May-13			Bond Future	127.67	127.6654	127.6726	127.6654	7.00
14/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	1983	2	1983	2	0.00

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14/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	1973	2	1973	2	0.00
14/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	1963	2	1963	2	0.00
14/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R212 On 07-February-13			Bond Future	132.71	132.6956	132.7065	132.6956	10,659.00
14/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3716	4	3716	4	0.00
14/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3696	4	3696	4	0.00
14/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3706	4	3706	4	0.00
14/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R212 On 02-May-13			Bond Future	134.38	134.3683	134.3793	134.3683	11.00
14/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3289	3	3289	3	0.00
14/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3279	3	3279	3	0.00
14/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3269	3	3269	3	0.00
14/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
14/01/2013	R213 On 07-February-13			Bond Future	7.65	96.3892	7.6523	96.3892	10,414.00
14/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	10590	10	10590	10	0.00
14/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	10976	11	10976	11	0.00
14/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	11360	11	11360	11	0.00
14/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	11742	11	11742	11	0.00
14/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
14/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	1	0	1	0	0.00
14/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	1	0	1	0	0.00
14/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	2	0	2	0	0.00
14/01/2013	R213 On 02-May-13			Bond Future	7.71	94.0222	7.7059	94.0222	5.00
14/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	4027	4	4027	4	0.00
14/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3977	4	3977	4	0.00
14/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3927	4	3927	4	0.00
14/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	2714	3	2714	3	0.00
14/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	2674	3	2674	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
14/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	2635	3	2635	3	0.00
14/01/2013	R213 On 07-November-13			Bond Future	7.83	93.0691	7.8349	93.0691	0.00
14/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	9501	9	9501	9	0.00
14/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	9394	9	9394	9	0.00
14/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	9448	9	9448	9	0.00
14/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3013	3	3013	3	0.00
14/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3039	3	3039	3	0.00
14/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	2987	3	2987	3	0.00
14/01/2013	R214 On 07-February-13			Bond Future	7.95	86.2600	7.9466	86.2600	1,714.00
14/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	5958	5	5958	5	0.00
14/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	6039	6	6039	6	0.00
14/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	6121	6	6121	6	0.00
14/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	76	0	76	0	0.00
14/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	80	0	80	0	0.00
14/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	85	0	85	0	0.00