



# 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
17/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	2025 On 07-February-13			Bond Future	113.77	114.3727	113.7678	114.3727	0.00
17/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2778	3	2778	3	0.00
17/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2768	3	2768	3	0.00
17/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2758	3	2758	3	0.00
17/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
17/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
17/01/2013	2038 On 07-February-13			Bond Future	114.36	114.3532	114.3650	114.3532	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
17/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8375	8	8375	8	0.00
17/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8355	8	8355	8	0.00
17/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8365	8	8365	8	0.00
17/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
17/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
17/01/2013	2050 On 07-February-13			Bond Future	119.91	119.9017	119.9149	119.9017	122.00
17/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6925	7	6925	7	0.00
17/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6915	7	6915	7	0.00
17/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6905	7	6905	7	0.00
17/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
17/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
17/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	AL7T On 07-February-13			Index Future	490.59	490.9030	490.5890	490.9030	12.00
17/01/2013	AL7T On 02-May-13			Index Future	496.77	497.0910	496.7720	497.0910	0.00
17/01/2013	ALBI On 07-February-13			Index Future	438.16	438.7200	438.1620	438.7200	1,067.00
17/01/2013	ALBI On 02-May-13			Index Future	443.69	444.2510	443.6850	444.2510	0.00
17/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	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
17/01/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/01/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/01/2013	EL28	On 07-February-13			Bond Future	114.37	114.3617	114.3743	114.3617	0.00
17/01/2013	EL28	On 07-February-13	112.99	Call	Bond Future	1384	1	1384	1	0.00
17/01/2013	EL28	On 07-February-13	113.01	Call	Bond Future	1364	1	1364	1	0.00
17/01/2013	EL28	On 07-February-13	113.00	Call	Bond Future	1374	1	1374	1	0.00
17/01/2013	EL28	On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	EL28	On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
17/01/2013	EL28	On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
17/01/2013	ES33	On 07-February-13			Bond Future	8.58	92.9617	8.5794	92.9617	303.00
17/01/2013	ES33	On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
17/01/2013	ES33	On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
17/01/2013	ES33	On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
17/01/2013	ES33	On 07-February-13	8.56	Put	Bond Future	171	0	171	0	0.00
17/01/2013	ES33	On 07-February-13	8.55	Put	Bond Future	260	0	260	0	0.00
17/01/2013	ES33	On 07-February-13	8.54	Put	Bond Future	349	0	349	0	0.00
17/01/2013	GOVI	On 07-February-13			GOVI	438.15	438.7240	438.1530	438.7240	335.00
17/01/2013	GOVI	On 07-February-13	432.99	Call	GOVI	51630	6	51630	6	0.00
17/01/2013	GOVI	On 07-February-13	433.00	Call	GOVI	51530	6	51530	6	0.00
17/01/2013	GOVI	On 07-February-13	433.01	Call	GOVI	51430	6	51430	6	0.00
17/01/2013	GOVI	On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00

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17/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
17/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
17/01/2013	GOVI On 02-May-13			GOVI	443.68	444.2550	443.6760	444.2550	0.00
17/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	106860	11	106860	11	0.00
17/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	106660	11	106660	11	0.00
17/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	106760	11	106760	11	0.00
17/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
17/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
17/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
17/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2013	IGOV On 07-February-13			Index Future	201.06	200.9350	201.0590	200.9350	608.00
17/01/2013	IGOV On 02-May-13			Index Future	203.59	203.4680	203.5930	203.4680	0.00
17/01/2013	ILBI On 07-February-13			Index Future	544.21	544.6160	544.2050	544.6160	183.00
17/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
17/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	0.00
17/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	1,000.00
17/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	0.00
17/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.99	95.0000	4.9900	95.0000	0.00
17/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.96	95.0300	4.9600	95.0300	500.00
17/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.95	4.9700	4.9500	4.9700	0.00
17/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.0400	4.9500	95.0400	2,200.00
17/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.00	94.9800	5.0000	94.9800	2,000.00
17/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.09	94.9000	5.0900	94.9000	1,500.00
17/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.20	94.7800	5.2000	94.7800	800.00
17/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.34	94.6400	5.3400	94.6400	0.00
17/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.49	94.4900	5.4900	94.4900	0.00
17/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
17/01/2013	R023 On 07-February-13			Bond Future	6.71	111.1353	6.7068	111.1353	1,630.00
17/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	2484	3	2484	3	0.00

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17/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2631	3	2631	3	0.00
17/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	2558	3	2558	3	0.00
17/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R023 On 02-May-13			Bond Future	6.75	108.5688	6.7519	108.5688	2.00
17/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	2108	2	2108	2	0.00
17/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2180	2	2180	2	0.00
17/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2252	2	2252	2	0.00
17/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R023 On 01-August-13			Bond Future	6.80	109.9893	6.8038	109.9893	0.00
17/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	3446	4	3446	4	0.00
17/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	3584	4	3584	4	0.00
17/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	3515	4	3515	4	0.00
17/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R157 On 07-February-13			Bond Future	5.32	125.1103	5.3214	125.1103	6,033.00
17/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2531	3	2531	3	0.00
17/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3102	3	3102	3	0.00
17/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3618	4	3618	4	0.00
17/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3746	4	3746	4	0.00
17/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3875	4	3875	4	0.00
17/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R157 On 02-May-13			Bond Future	5.32	119.8245	5.3224	119.8245	13,241.00
17/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	509	1	509	1	0.00
17/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	496	1	496	1	0.00
17/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	522	1	522	1	0.00

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17/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	431	0	431	0	0.00
17/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	453	0	453	0	0.00
17/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	442	0	442	0	0.00
17/01/2013	R157 On 07-November-13			Bond Future	5.33	116.2877	5.3346	116.2877	0.00
17/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	962	1	962	1	0.00
17/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	974	1	974	1	0.00
17/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	950	1	950	1	0.00
17/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	468	0	468	0	0.00
17/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	454	0	454	0	0.00
17/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	461	0	461	0	0.00
17/01/2013	R186 On 07-February-13			Bond Future	7.18	130.5707	7.1832	130.5707	60,847.00
17/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	667	1	667	1	10,300.00
17/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1796	2	1796	2	670.00
17/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2043	2	2043	2	0.00
17/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	12706	13	12706	13	0.00
17/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	13153	13	13153	13	0.00
17/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	11077	11	11077	11	0.00
17/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	12257	13	12257	13	0.00
17/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	12437	13	12437	13	0.00
17/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	3587	4	3587	4	540.00
17/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	8114	8	8114	8	0.00
17/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	5784	6	5784	6	1,000.00
17/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	86	0	86	0	0.00
17/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	15	0	15	0	150.00
17/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	358	0	358	0	0.00
17/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	1	0	1	0	2,000.00
17/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	941	1	941	1	100.00
17/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1105	1	1105	1	0.00
17/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2587	2	2587	2	0.00
17/01/2013	R186 On 02-May-13			Bond Future	7.24	132.1527	7.2380	132.1527	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
17/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	4137	4	4137	4	0.00
17/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4195	4	4195	4	0.00
17/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	1381	1	1381	1	114.00
17/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4253	4	4253	4	0.00
17/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2518	2	2518	2	0.00
17/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	6490	6	6490	6	0.00
17/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2559	2	2559	2	0.00
17/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2601	3	2601	3	0.00
17/01/2013	R186 On 07-November-13			Bond Future	7.37	130.4002	7.3701	130.4002	0.00
17/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	14059	14	14059	14	0.00
17/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10087	10	10087	10	0.00
17/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10213	10	10213	10	0.00
17/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10150	10	10150	10	0.00
17/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2842	3	2842	3	0.00
17/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2815	3	2815	3	0.00
17/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	2869	3	2869	3	0.00
17/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1526	1	1526	1	130.00
17/01/2013	R189 On 07-February-13			Bond Future	218.02	218.0174	218.0249	218.0174	154.00
17/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	5035	5	5035	5	0.00
17/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	5025	5	5025	5	0.00
17/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	5015	5	5015	5	0.00
17/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R197 On 07-February-13			Bond Future	287.67	287.6443	287.6681	287.6443	2,633.00
17/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8678	9	8678	9	0.00
17/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8658	9	8658	9	0.00
17/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8668	9	8668	9	0.00
17/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R197 On 02-May-13			Bond Future	291.29	291.2699	291.2939	291.2699	40.00
17/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8904	9	8904	9	0.00
17/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8894	9	8894	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
17/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8884	9	8884	9	0.00
17/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R201 On 07-February-13			Bond Future	5.05	107.7412	5.0521	107.7412	1,540.00
17/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	71	0	71	0	0.00
17/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	994	1	994	1	0.00
17/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2068	2	2068	2	0.00
17/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2246	2	2246	2	0.00
17/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2157	2	2157	2	0.00
17/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	202	0	202	0	0.00
17/01/2013	R201 On 02-May-13			Bond Future	5.02	109.0466	5.0160	109.0466	4.00
17/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	1	0	0.00
17/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	0	1	0	0.00
17/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	1	0	1	0	0.00
17/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1580	2	1580	2	0.00
17/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1547	2	1547	2	0.00
17/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1564	2	1564	2	0.00
17/01/2013	R201 On 07-November-13			Bond Future	4.89	107.5567	4.8866	107.5567	0.00
17/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	299	0	299	0	0.00
17/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	294	0	294	0	0.00
17/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	304	0	304	0	0.00
17/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	389	0	389	0	0.00
17/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	400	0	400	0	0.00
17/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	394	0	394	0	0.00
17/01/2013	R202 On 07-February-13			Bond Future	218.80	218.7733	218.7952	218.7733	50,656.00
17/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	13805	14	13805	14	0.00
17/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	13795	14	13795	14	0.00
17/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	13785	14	13785	14	0.00
17/01/2013	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
17/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R202 On 02-May-13			Bond Future	221.55	221.5306	221.5531	221.5306	1.00
17/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	10513	10	10513	10	0.00
17/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	10493	10	10493	10	0.00
17/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	10503	10	10503	10	0.00
17/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R203 On 07-February-13			Bond Future	5.77	113.4163	5.7725	113.4163	19,398.00
17/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	106	0	106	0	10,000.00
17/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1464	2	1464	2	12,600.00
17/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2813	3	2813	3	0.00
17/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4789	5	4789	5	0.00
17/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5623	6	5623	6	0.00
17/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3016	3	3016	3	0.00
17/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3623	4	3623	4	0.00
17/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3219	3	3219	3	0.00
17/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	1	0	1	0	0.00
17/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
17/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	1	0	1	0	0.00
17/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	2	0	2	0	0.00
17/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	53	0	53	0	3,254.00
17/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1091	1	1091	1	0.00
17/01/2013	R203 On 02-May-13			Bond Future	5.80	110.6339	5.8012	110.6339	22.00
17/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1177	1	1177	1	0.00
17/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1200	1	1200	1	0.00
17/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1154	1	1154	1	0.00
17/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	799	1	799	1	0.00
17/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	765	1	765	1	0.00
17/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	782	1	782	1	0.00
17/01/2013	R203 On 07-November-13			Bond Future	5.88	109.4938	5.8829	109.4938	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
17/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107110	107	107110	107	0.00
17/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1737	2	1737	2	0.00
17/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1756	2	1756	2	0.00
17/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1232	1	1232	1	15.00
17/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1776	2	1776	2	0.00
17/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1325	1	1325	1	0.00
17/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1850	2	1850	2	0.00
17/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1340	1	1340	1	0.00
17/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1356	1	1356	1	0.00
17/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R204 On 07-February-13			Bond Future	6.02	110.9109	6.0186	110.9109	16,672.00
17/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6324	6	6324	6	0.00
17/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7087	7	7087	7	0.00
17/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9429	10	9429	10	0.00
17/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9660	10	9660	10	0.00
17/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9890	10	9890	10	0.00
17/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R204 On 02-May-13			Bond Future	6.06	112.2548	6.0556	112.2548	24.00
17/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2011	2	2011	2	0.00
17/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1979	2	1979	2	0.00
17/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2043	2	2043	2	0.00
17/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	788	1	788	1	0.00
17/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	822	1	822	1	0.00
17/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	805	1	805	1	0.00
17/01/2013	R204 On 07-November-13			Bond Future	6.15	111.2353	6.1525	111.2353	0.00
17/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2503	3	2503	3	0.00
17/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2529	3	2529	3	0.00
17/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2477	3	2477	3	0.00
17/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4584	5	4584	5	0.00
17/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	823	1	823	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
17/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1856	2	1856	2	0.00
17/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1817	2	1817	2	0.00
17/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1836	2	1836	2	0.00
17/01/2013	R206 On 07-February-13			Bond Future	5.08	102.7303	5.0786	102.7303	1,120.00
17/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
17/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	22	0	22	0	0.00
17/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	785	1	785	1	0.00
17/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	830	1	830	1	0.00
17/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	875	1	875	1	0.00
17/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	93	0	93	0	0.00
17/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	290	0	290	0	0.00
17/01/2013	R206 On 02-May-13			Bond Future	5.02	103.9751	5.0166	103.9751	23.00
17/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
17/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
17/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
17/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1107	1	1107	1	0.00
17/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1120	1	1120	1	0.00
17/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1114	1	1114	1	0.00
17/01/2013	R206 On 07-November-13			Bond Future	4.16	102.9980	4.1646	102.9980	0.00
17/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	61	0	61	0	0.00
17/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	62	0	62	0	0.00
17/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	60	0	60	0	0.00
17/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	38	0	38	0	0.00
17/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	36	0	36	0	0.00
17/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	37	0	37	0	0.00
17/01/2013	R207 On 07-February-13			Bond Future	6.25	106.2166	6.2501	106.2166	11,309.00
17/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7723	8	7723	8	0.00
17/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8451	9	8451	9	0.00
17/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10495	11	10495	11	0.00
17/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10998	11	10998	11	0.00
17/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10747	11	10747	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
17/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R207 On 02-May-13			Bond Future	6.29	107.5036	6.2933	107.5036	0.00
17/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2080	2	2080	2	0.00
17/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2113	2	2113	2	0.00
17/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2047	2	2047	2	0.00
17/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1235	1	1235	1	0.00
17/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1190	1	1190	1	0.00
17/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1213	1	1213	1	0.00
17/01/2013	R207 On 07-November-13			Bond Future	6.40	106.7500	6.3996	106.7500	0.00
17/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3519	4	3519	4	0.00
17/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3488	4	3488	4	0.00
17/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3550	4	3550	4	0.00
17/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1961	2	1961	2	0.00
17/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2001	2	2001	2	0.00
17/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1981	2	1981	2	0.00
17/01/2013	R208 On 07-February-13			Bond Future	6.37	104.9380	6.3698	104.9380	19,911.00
17/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	101	0	101	0	12,250.00
17/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8506	9	8506	9	0.00
17/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8905	9	8905	9	0.00
17/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14274	14	14274	14	0.00
17/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9471	10	9471	10	0.00
17/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9753	10	9753	10	0.00
17/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10033	10	10033	10	0.00
17/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2488	2	2488	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
17/01/2013	R208 On 02-May-13			Bond Future	6.41	102.8164	6.4102	102.8164	47.00
17/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2659	3	2659	3	0.00
17/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2620	3	2620	3	0.00
17/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2581	3	2581	3	0.00
17/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1168	1	1168	1	0.00
17/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1146	1	1146	1	0.00
17/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1123	1	1123	1	0.00
17/01/2013	R208 On 07-November-13			Bond Future	6.51	102.2266	6.5123	102.2266	0.00
17/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4006	4	4006	4	0.00
17/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6666	7	6666	7	0.00
17/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3972	4	3972	4	0.00
17/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3938	4	3938	4	0.00
17/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2333	2	2333	2	0.00
17/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2309	2	2309	2	0.00
17/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1096	1	1096	1	230.00
17/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2286	2	2286	2	0.00
17/01/2013	R209 On 07-February-13			Bond Future	7.97	84.4515	7.9739	84.4515	11,460.00
17/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	5634	6	5634	6	0.00
17/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	7192	7	7192	7	0.00
17/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	8115	8	8115	8	0.00
17/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	9247	9	9247	9	0.00
17/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	8495	9	8495	9	0.00
17/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	8872	9	8872	9	0.00
17/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	8947	9	8947	9	0.00
17/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
17/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
17/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	2	0	2	0	0.00
17/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	1	0	1	0	0.00
17/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	3	0	3	0	0.00
17/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	9	0	9	0	14,000.00
17/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	38	0	38	0	11,000.00
17/01/2013	R209 On 02-May-13			Bond Future	8.03	82.3331	8.0299	82.3331	33.00
17/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2874	3	2874	3	0.00
17/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2831	3	2831	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
17/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2788	3	2788	3	0.00
17/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3145	3	3145	3	0.00
17/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3098	3	3098	3	0.00
17/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3052	3	3052	3	0.00
17/01/2013	R209 On 07-November-13			Bond Future	8.16	81.4357	8.1625	81.4357	0.00
17/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8650	9	8650	9	0.00
17/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	12205	12	12205	12	0.00
17/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8600	9	8600	9	0.00
17/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8550	9	8550	9	0.00
17/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3387	3	3387	3	0.00
17/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3359	3	3359	3	0.00
17/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1799	2	1799	2	180.00
17/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3331	3	3331	3	0.00
17/01/2013	R210 On 07-February-13			Bond Future	166.64	166.5162	166.6377	166.5162	1,237.00
17/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9648	10	9648	10	0.00
17/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9638	10	9638	10	0.00
17/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9628	10	9628	10	0.00
17/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R210 On 02-May-13			Bond Future	166.88	166.7577	166.8808	166.7577	7.00
17/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5741	6	5741	6	0.00
17/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5721	6	5721	6	0.00
17/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5731	6	5731	6	0.00
17/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R211 On 07-February-13			Bond Future	126.36	126.1125	126.3636	126.1125	522.00
17/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3374	3	3374	3	0.00
17/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3364	3	3364	3	0.00
17/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3354	3	3354	3	0.00
17/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	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
17/01/2013	R211 On 02-May-13			Bond Future	127.96	127.7020	127.9563	127.7020	7.00
17/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2266	2	2266	2	0.00
17/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2246	2	2246	2	0.00
17/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2256	2	2256	2	0.00
17/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R212 On 07-February-13			Bond Future	133.14	132.7512	133.1393	132.7512	10,659.00
17/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	4149	4	4149	4	0.00
17/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	4139	4	4139	4	0.00
17/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	4129	4	4129	4	0.00
17/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R212 On 02-May-13			Bond Future	134.82	134.4244	134.8175	134.4244	11.00
17/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3727	3	3727	3	0.00
17/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3707	3	3707	3	0.00
17/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3717	3	3717	3	0.00
17/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R213 On 07-February-13			Bond Future	7.72	96.4205	7.7244	96.4205	10,414.00
17/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	9925	10	9925	10	0.00
17/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	10312	11	10312	11	0.00
17/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	11077	11	11077	11	0.00
17/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	10696	11	10696	11	0.00
17/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	1	0	1	0	0.00
17/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
17/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	1	0	1	0	0.00
17/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	2	0	2	0	0.00
17/01/2013	R213 On 02-May-13			Bond Future	7.78	94.0544	7.7799	94.0544	5.00
17/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3592	4	3592	4	0.00
17/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3497	4	3497	4	0.00
17/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3544	4	3544	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
17/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	2914	3	2914	3	0.00
17/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	2956	3	2956	3	0.00
17/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	2872	3	2872	3	0.00
17/01/2013	R213 On 07-November-13			Bond Future	7.92	93.0845	7.9153	93.0845	0.00
17/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	8970	9	8970	9	0.00
17/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	8918	9	8918	9	0.00
17/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	8866	9	8866	9	0.00
17/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3219	3	3219	3	0.00
17/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3192	3	3192	3	0.00
17/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3164	3	3164	3	0.00
17/01/2013	R214 On 07-February-13			Bond Future	8.01	86.3881	8.0088	86.3881	1,714.00
17/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	5364	6	5364	6	0.00
17/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	5445	6	5445	6	0.00
17/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	5526	6	5526	6	0.00
17/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	80	0	80	0	0.00
17/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	85	0	85	0	0.00
17/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	90	0	90	0	0.00