



# 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
25/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	2025 On 07-February-13			Bond Future	113.41	113.8309	113.4137	113.8309	0.00
25/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2424	3	2424	3	0.00
25/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2414	3	2414	3	0.00
25/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2404	3	2404	3	0.00
25/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2038 On 07-February-13			Bond Future	111.60	112.2423	111.6045	112.2423	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
25/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	5614	6	5614	6	0.00
25/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	5594	6	5594	6	0.00
25/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	5604	6	5604	6	0.00
25/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2050 On 07-February-13			Bond Future	117.60	118.7847	117.5978	118.7847	122.00
25/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	4608	6	4608	6	0.00
25/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	4598	6	4598	6	0.00
25/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	4588	6	4588	6	0.00
25/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	AL7T On 07-February-13			Index Future	487.06	468.9980	487.0590	468.9980	0.00
25/01/2013	AL7T On 02-May-13			Index Future	493.23	493.1680	493.2280	493.1680	12.00
25/01/2013	ALBI On 07-February-13			Index Future	434.42	434.0530	434.4170	434.0530	810.00
25/01/2013	ALBI On 02-May-13			Index Future	439.92	439.5520	439.9190	439.5520	254.00
25/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	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
25/01/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/01/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/01/2013	EL28	On 07-February-13			Bond Future	113.32	113.8780	113.3162	113.8780	0.00
25/01/2013	EL28	On 07-February-13	113.01	Call	Bond Future	306	1	306	1	0.00
25/01/2013	EL28	On 07-February-13	113.00	Call	Bond Future	316	1	316	1	0.00
25/01/2013	EL28	On 07-February-13	112.99	Call	Bond Future	326	1	326	1	0.00
25/01/2013	EL28	On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	EL28	On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	EL28	On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	ES33	On 07-February-13			Bond Future	8.78	90.8800	8.7784	90.8800	303.00
25/01/2013	ES33	On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
25/01/2013	ES33	On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
25/01/2013	ES33	On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
25/01/2013	ES33	On 07-February-13	8.56	Put	Bond Future	1901	2	1901	2	0.00
25/01/2013	ES33	On 07-February-13	8.55	Put	Bond Future	1989	2	1989	2	0.00
25/01/2013	ES33	On 07-February-13	8.54	Put	Bond Future	2078	2	2078	2	0.00
25/01/2013	GOVI	On 07-February-13			GOVI	434.46	434.0780	434.4600	434.0780	331.00
25/01/2013	GOVI	On 07-February-13	432.99	Call	GOVI	14700	1	14700	1	0.00
25/01/2013	GOVI	On 07-February-13	433.00	Call	GOVI	14600	1	14600	1	0.00
25/01/2013	GOVI	On 07-February-13	433.01	Call	GOVI	14500	1	14500	1	0.00
25/01/2013	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
25/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
25/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
25/01/2013	GOVI On 02-May-13			GOVI	439.96	439.5770	439.9630	439.5770	1.00
25/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	69730	7	69730	7	0.00
25/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	69630	7	69630	7	0.00
25/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	69530	7	69530	7	0.00
25/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
25/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
25/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
25/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/01/2013	IGOV On 07-February-13			Index Future	199.00	199.5540	199.0040	199.5540	154.00
25/01/2013	IGOV On 02-May-13			Index Future	201.53	202.0820	201.5250	202.0820	454.00
25/01/2013	ILBI On 07-February-13			Index Future	540.50	542.7670	540.4950	542.7670	183.00
25/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
25/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
25/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	1,000.00
25/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.04	94.9500	5.0400	94.9500	0.00
25/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.02	94.9600	5.0200	94.9600	0.00
25/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.01	94.9700	5.0100	94.9700	500.00
25/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.00	94.9700	5.0000	94.9700	0.00
25/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.00	94.9700	5.0000	94.9700	2,200.00
25/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9000	5.0600	94.9000	2,000.00
25/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.7900	5.1600	94.7900	400.00
25/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.6700	5.2900	94.6700	800.00
25/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.42	94.5400	5.4200	94.5400	0.00
25/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.54	94.4000	5.5400	94.4000	0.00
25/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
25/01/2013	R023 On 07-February-13			Bond Future	6.84	110.0661	6.8387	110.0661	1,632.00
25/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	1492	1	1492	1	0.00

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25/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	1639	2	1639	2	0.00
25/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	1566	2	1566	2	0.00
25/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On 02-May-13			Bond Future	6.89	107.4857	6.8884	107.4857	1,002.00
25/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	1175	1	1175	1	0.00
25/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	1247	1	1247	1	0.00
25/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	1103	1	1103	1	0.00
25/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On 01-August-13			Bond Future	6.94	108.9142	6.9423	108.9142	0.00
25/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	2449	2	2449	2	0.00
25/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	2588	3	2588	3	0.00
25/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	2519	3	2519	3	0.00
25/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 07-February-13			Bond Future	5.38	124.8745	5.3839	124.8745	5,382.00
25/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2364	2	2364	2	0.00
25/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	2935	3	2935	3	0.00
25/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3451	3	3451	3	0.00
25/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3579	4	3579	4	0.00
25/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3708	4	3708	4	0.00
25/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R157 On 02-May-13			Bond Future	5.39	119.5848	5.3925	119.5848	13,892.00
25/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	396	0	396	0	0.00
25/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	385	0	385	0	0.00
25/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	408	0	408	0	0.00

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25/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	487	1	487	1	0.00
25/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	513	1	513	1	0.00
25/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	500	1	500	1	0.00
25/01/2013	R157 On 07-November-13			Bond Future	5.42	116.0524	5.4214	116.0524	0.00
25/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	861	1	861	1	0.00
25/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	839	1	839	1	0.00
25/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	850	1	850	1	0.00
25/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	513	1	513	1	0.00
25/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	521	1	521	1	0.00
25/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	506	1	506	1	0.00
25/01/2013	R186 On 07-February-13			Bond Future	7.36	128.2921	7.3595	128.2921	44,895.00
25/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	112	0	112	0	10,300.00
25/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	629	1	629	1	670.00
25/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	782	1	782	1	0.00
25/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	3987	4	3987	4	1,000.00
25/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	6298	6	6298	6	0.00
25/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	10445	10	10445	10	0.00
25/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	10625	10	10625	10	0.00
25/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	1954	2	1954	2	540.00
25/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	10894	11	10894	11	0.00
25/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	9265	9	9265	9	0.00
25/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	11341	11	11341	11	0.00
25/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
25/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	537	1	537	1	0.00
25/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	11	0	11	0	150.00
25/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	101	0	101	0	0.00
25/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1492	2	1492	2	0.00
25/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1750	2	1750	2	0.00
25/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	3844	4	3844	4	0.00
25/01/2013	R186 On 02-May-13			Bond Future	7.42	129.8453	7.4200	129.8453	24,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	2984	3	2984	3	0.00
25/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3034	3	3034	3	0.00
25/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	822	1	822	1	350.00
25/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	3083	3	3083	3	0.00
25/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3183	3	3183	3	0.00
25/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	7767	8	7767	8	0.00
25/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3233	3	3233	3	150.00
25/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3284	3	3284	3	0.00
25/01/2013	R186 On 07-November-13			Bond Future	7.56	128.0412	7.5640	128.0412	0.00
25/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	8740	9	8740	9	0.00
25/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	8799	9	8799	9	0.00
25/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	8681	9	8681	9	0.00
25/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	12456	12	12456	12	0.00
25/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1797	2	1797	2	130.00
25/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3337	3	3337	3	0.00
25/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3275	3	3275	3	0.00
25/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3306	3	3306	3	0.00
25/01/2013	R189 On 07-February-13			Bond Future	217.41	217.3933	217.4124	217.3933	154.00
25/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4422	4	4422	4	0.00
25/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4412	4	4412	4	0.00
25/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4402	4	4402	4	0.00
25/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 07-February-13			Bond Future	286.84	286.8152	286.8399	286.8152	4,770.00
25/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	7850	8	7850	8	0.00
25/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	7830	8	7830	8	0.00
25/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	7840	8	7840	8	0.00
25/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 02-May-13			Bond Future	290.47	290.4438	290.4677	290.4438	2,177.00
25/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8078	8	8078	8	0.00
25/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8068	8	8068	8	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
25/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8058	8	8058	8	0.00
25/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13			Bond Future	5.11	107.5815	5.1087	107.5815	1,540.00
25/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	24	0	24	0	0.00
25/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	890	1	890	1	0.00
25/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	1965	2	1965	2	0.00
25/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2142	2	2142	2	0.00
25/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2054	2	2054	2	0.00
25/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	259	0	259	0	0.00
25/01/2013	R201 On 02-May-13			Bond Future	5.08	108.8839	5.0821	108.8839	4.00
25/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1685	2	1685	2	0.00
25/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1652	2	1652	2	0.00
25/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1669	2	1669	2	0.00
25/01/2013	R201 On 07-November-13			Bond Future	4.98	107.3992	4.9769	107.3992	0.00
25/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	247	0	247	0	0.00
25/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	242	0	242	0	0.00
25/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	251	0	251	0	0.00
25/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	435	0	435	0	0.00
25/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	448	0	448	0	0.00
25/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	441	0	441	0	0.00
25/01/2013	R202 On 07-February-13			Bond Future	213.04	214.5184	213.0362	214.5184	48,858.00
25/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	8046	10	8046	10	0.00
25/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	8036	10	8036	10	0.00
25/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	8026	10	8026	10	0.00
25/01/2013	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
25/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R202 On 02-May-13			Bond Future	215.73	217.2323	215.7308	217.2323	25,001.00
25/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	4691	6	4691	6	0.00
25/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	4671	6	4671	6	0.00
25/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	4681	6	4681	6	0.00
25/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13			Bond Future	5.83	112.9756	5.8264	112.9756	19,398.00
25/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	29	0	29	0	10,000.00
25/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1218	1	1218	1	12,600.00
25/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2584	3	2584	3	0.00
25/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	2991	3	2991	3	0.00
25/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3397	3	3397	3	0.00
25/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4562	4	4562	4	0.00
25/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2788	3	2788	3	0.00
25/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5396	5	5396	5	0.00
25/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
25/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	34	0	34	0	3,254.00
25/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1241	1	1241	1	0.00
25/01/2013	R203 On 02-May-13			Bond Future	5.86	110.1869	5.8587	110.1869	22.00
25/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	995	1	995	1	0.00
25/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1016	1	1016	1	0.00
25/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	974	1	974	1	0.00
25/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	848	1	848	1	0.00
25/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	811	1	811	1	0.00
25/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	830	1	830	1	0.00
25/01/2013	R203 On 07-November-13			Bond Future	5.95	109.0445	5.9467	109.0445	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
25/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	106883	107	106883	107	0.00
25/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1548	2	1548	2	0.00
25/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1567	2	1567	2	0.00
25/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1080	1	1080	1	15.00
25/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1586	2	1586	2	0.00
25/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1362	1	1362	1	0.00
25/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1925	2	1925	2	0.00
25/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1378	1	1378	1	0.00
25/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1395	1	1395	1	0.00
25/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 07-February-13			Bond Future	6.09	110.4031	6.0918	110.4031	16,262.00
25/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	5947	6	5947	6	0.00
25/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	6710	7	6710	7	0.00
25/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9052	9	9052	9	0.00
25/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9283	9	9283	9	0.00
25/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9513	9	9513	9	0.00
25/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R204 On 02-May-13			Bond Future	6.13	111.7398	6.1329	111.7398	434.00
25/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1719	2	1719	2	0.00
25/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1689	2	1689	2	0.00
25/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1749	2	1749	2	0.00
25/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	878	1	878	1	0.00
25/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	916	1	916	1	0.00
25/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	896	1	896	1	0.00
25/01/2013	R204 On 07-November-13			Bond Future	6.24	110.7161	6.2373	110.7161	0.00
25/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2232	2	2232	2	0.00
25/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2257	2	2257	2	0.00
25/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2208	2	2208	2	0.00
25/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4243	4	4243	4	0.00
25/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	866	1	866	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
25/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1970	2	1970	2	0.00
25/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1929	2	1929	2	0.00
25/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1950	2	1950	2	0.00
25/01/2013	R206 On 07-February-13			Bond Future	5.12	102.6508	5.1191	102.6508	1,120.00
25/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	7	0	7	0	0.00
25/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	748	1	748	1	0.00
25/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	793	1	793	1	0.00
25/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	838	1	838	1	0.00
25/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	115	0	115	0	0.00
25/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	326	0	326	0	0.00
25/01/2013	R206 On 02-May-13			Bond Future	5.07	103.8935	5.0729	103.8935	23.00
25/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
25/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1145	1	1145	1	0.00
25/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1159	1	1159	1	0.00
25/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1152	1	1152	1	0.00
25/01/2013	R206 On 07-November-13			Bond Future	4.33	102.9234	4.3339	102.9234	0.00
25/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	48	0	48	0	0.00
25/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	49	0	49	0	0.00
25/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	47	0	47	0	0.00
25/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	55	0	55	0	0.00
25/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	53	0	53	0	0.00
25/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	54	0	54	0	0.00
25/01/2013	R207 On 07-February-13			Bond Future	6.33	105.5704	6.3276	105.5704	4,309.00
25/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7280	7	7280	7	0.00
25/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8008	8	8008	8	0.00
25/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10052	10	10052	10	0.00
25/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10555	10	10555	10	0.00
25/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10304	10	10304	10	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
25/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R207 On 02-May-13			Bond Future	6.37	106.8485	6.3744	106.8485	841.00
25/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1727	2	1727	2	0.00
25/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	1757	2	1757	2	0.00
25/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1696	2	1696	2	0.00
25/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1334	1	1334	1	0.00
25/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1285	1	1285	1	0.00
25/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1309	1	1309	1	0.00
25/01/2013	R207 On 07-November-13			Bond Future	6.49	106.0864	6.4875	106.0864	0.00
25/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3164	3	3164	3	0.00
25/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3135	3	3135	3	0.00
25/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3194	3	3194	3	0.00
25/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2058	2	2058	2	0.00
25/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2100	2	2100	2	0.00
25/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2079	2	2079	2	0.00
25/01/2013	R208 On 07-February-13			Bond Future	6.49	104.1277	6.4875	104.1277	19,035.00
25/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9007	9	9007	9	0.00
25/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9288	9	9288	9	0.00
25/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	13529	14	13529	14	0.00
25/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	9	0	9	0	12,250.00
25/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	7761	8	7761	8	0.00
25/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8160	8	8160	8	0.00
25/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	8726	9	8726	9	0.00
25/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	3142	3	3142	3	0.00
25/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R208 On 07-February-13	8.00	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
25/01/2013	R208 On 02-May-13			Bond Future	6.53	101.9954	6.5326	101.9954	3,173.00
25/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2115	2	2115	2	0.00
25/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2080	2	2080	2	0.00
25/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2045	2	2045	2	0.00
25/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1387	1	1387	1	0.00
25/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1361	1	1361	1	0.00
25/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1335	1	1335	1	0.00
25/01/2013	R208 On 07-November-13			Bond Future	6.64	101.3923	6.6443	101.3923	0.00
25/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3495	3	3495	3	0.00
25/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6032	6	6032	6	0.00
25/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3463	3	3463	3	0.00
25/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3432	3	3432	3	0.00
25/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2594	3	2594	3	0.00
25/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2568	3	2568	3	0.00
25/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1229	1	1229	1	230.00
25/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2543	3	2543	3	0.00
25/01/2013	R209 On 07-February-13			Bond Future	8.17	82.3136	8.1748	82.3136	6,620.00
25/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	3866	4	3866	4	0.00
25/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	5412	5	5412	5	0.00
25/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	6334	6	6334	6	0.00
25/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	7167	7	7167	7	0.00
25/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	7467	7	7467	7	0.00
25/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	6715	7	6715	7	0.00
25/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	7092	7	7092	7	0.00
25/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
25/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	1	0	1	0	0.00
25/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
25/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	2	0	2	0	0.00
25/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	8	0	8	0	14,000.00
25/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	49	0	49	0	11,000.00
25/01/2013	R209 On 02-May-13			Bond Future	8.24	80.1684	8.2359	80.1684	1,564.00
25/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	1909	2	1909	2	0.00
25/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	1874	2	1874	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
25/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	1841	2	1841	2	0.00
25/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	4000	4	4000	4	0.00
25/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3944	4	3944	4	0.00
25/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3888	4	3888	4	0.00
25/01/2013	R209 On 07-November-13			Bond Future	8.38	79.2192	8.3793	79.2192	0.00
25/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	7323	7	7323	7	0.00
25/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	10667	11	10667	11	0.00
25/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	7277	7	7277	7	0.00
25/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	7231	7	7231	7	0.00
25/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3912	4	3912	4	0.00
25/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3880	4	3880	4	0.00
25/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2105	2	2105	2	180.00
25/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3848	4	3848	4	0.00
25/01/2013	R210 On 07-February-13			Bond Future	165.39	166.2124	165.3884	166.2124	1,237.00
25/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	8398	9	8398	9	0.00
25/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	8388	9	8388	9	0.00
25/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	8378	9	8378	9	0.00
25/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 02-May-13			Bond Future	165.62	166.4580	165.6231	166.4580	1,244.00
25/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	4483	5	4483	5	0.00
25/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	4463	5	4463	5	0.00
25/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	4473	5	4473	5	0.00
25/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 07-February-13			Bond Future	126.56	126.5513	126.5584	126.5513	522.00
25/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3568	4	3568	4	0.00
25/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3558	4	3558	4	0.00
25/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3548	4	3548	4	0.00
25/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	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
25/01/2013	R211 On 02-May-13			Bond Future	128.16	128.1523	128.1590	128.1523	7.00
25/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2469	2	2469	2	0.00
25/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2449	2	2449	2	0.00
25/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2459	2	2459	2	0.00
25/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 07-February-13			Bond Future	132.95	132.7228	132.9489	132.7228	13,723.00
25/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3959	4	3959	4	0.00
25/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3949	4	3949	4	0.00
25/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3939	4	3939	4	0.00
25/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 02-May-13			Bond Future	134.63	134.4019	134.6304	134.4019	8,903.00
25/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3540	3	3540	3	0.00
25/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3520	3	3520	3	0.00
25/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3530	3	3530	3	0.00
25/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 07-February-13			Bond Future	7.90	94.5098	7.8951	94.5098	10,414.00
25/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	8380	8	8380	8	0.00
25/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	8767	9	8767	9	0.00
25/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	9533	9	9533	9	0.00
25/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	9151	9	9151	9	0.00
25/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	0	0	0	0	0.00
25/01/2013	R213 On 02-May-13			Bond Future	7.96	92.1198	7.9551	92.1198	5.00
25/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	2604	3	2604	3	0.00
25/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	2524	2	2524	2	0.00
25/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	2564	3	2564	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
25/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3497	4	3497	4	0.00
25/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3547	4	3547	4	0.00
25/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3448	4	3448	4	0.00
25/01/2013	R213 On 07-November-13			Bond Future	8.10	91.1054	8.1001	91.1054	0.00
25/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	7736	8	7736	8	0.00
25/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	7687	8	7687	8	0.00
25/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	7638	8	7638	8	0.00
25/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3590	4	3590	4	0.00
25/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3559	4	3559	4	0.00
25/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3529	4	3529	4	0.00
25/01/2013	R214 On 07-February-13			Bond Future	8.21	84.1675	8.2097	84.1675	1,714.00
25/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	3502	3	3502	3	0.00
25/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	3580	3	3580	3	0.00
25/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	3658	4	3658	4	0.00
25/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	100	0	100	0	0.00
25/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	108	0	108	0	0.00
25/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	116	0	116	0	0.00