



# 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
28/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	2025 On 07-February-13			Bond Future	113.12	113.4137	113.1197	113.4137	0.00
28/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2130	2	2130	2	0.00
28/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2120	2	2120	2	0.00
28/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2110	2	2110	2	0.00
28/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2025 On 02-May-13			Bond Future	114.55	113.4100	114.5500	113.4100	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
28/01/2013	2025 On 02-May-13	113.41	Call	Bond Future	1136	0	1136	0	0.00
28/01/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2038 On 07-February-13			Bond Future	111.62	111.6045	111.6168	111.6045	0.00
28/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	5627	6	5627	6	0.00
28/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	5607	6	5607	6	0.00
28/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	5617	6	5617	6	0.00
28/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2038 On 02-May-13			Bond Future	113.03	111.6000	113.0281	111.6000	0.00
28/01/2013	2038 On 02-May-13	111.60	Call	Bond Future	1424	0	1424	0	0.00
28/01/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2050 On 07-February-13			Bond Future	117.61	117.5978	117.6112	117.5978	0.00
28/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	4621	5	4621	5	0.00
28/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	4611	5	4611	5	0.00
28/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	4601	5	4601	5	0.00
28/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	2050 On 02-May-13			Bond Future	119.10	117.6000	119.0983	117.6000	122.00
28/01/2013	2050 On 02-May-13	117.60	Call	Bond Future	1501	0	1501	0	0.00
28/01/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
28/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	AL7T On 07-February-13			Index Future	484.57	487.0590	484.5730	487.0590	0.00
28/01/2013	AL7T On 02-May-13			Index Future	490.71	493.2280	490.7050	493.2280	12.00
28/01/2013	AL7T On 01-August-13			Index Future	497.62	500.0000	497.6200	500.0000	0.00
28/01/2013	ALBI On 07-February-13			Index Future	432.00	434.4170	431.9990	434.4170	810.00
28/01/2013	ALBI On 02-May-13			Index Future	437.47	439.9190	437.4650	439.9190	254.00
28/01/2013	ALBI On 01-August-13			Index Future	443.63	446.0000	443.6300	446.0000	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
28/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/01/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/01/2013	EL28 On 07-February-13			Bond Future	113.33	113.3162	113.3292	113.3162	0.00
28/01/2013	EL28 On 07-February-13	113.01	Call	Bond Future	319	0	319	0	0.00
28/01/2013	EL28 On 07-February-13	113.00	Call	Bond Future	329	0	329	0	0.00
28/01/2013	EL28 On 07-February-13	112.99	Call	Bond Future	339	0	339	0	0.00
28/01/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
28/01/2013	EL28 On 02-May-13			Bond Future	113.41	113.3200	113.4125	113.3200	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
28/01/2013	EL28 On 02-May-13	113.32	Call	Bond Future	96	0	96	0	0.00
28/01/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
28/01/2013	ES33 On 07-February-13			Bond Future	8.90	91.0178	8.9028	91.0178	0.00
28/01/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
28/01/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
28/01/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
28/01/2013	ES33 On 07-February-13	8.55	Put	Bond Future	3046	2	3046	2	0.00
28/01/2013	ES33 On 07-February-13	8.56	Put	Bond Future	2957	2	2957	2	0.00
28/01/2013	ES33 On 07-February-13	8.54	Put	Bond Future	3134	2	3134	2	0.00
28/01/2013	ES33 On 02-May-13			Bond Future	8.99	9.0000	8.9881	9.0000	303.00
28/01/2013	ES33 On 02-May-13	91.02	Call	Bond Future	78092	0	78092	0	0.00
28/01/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
28/01/2013	ES33 On 01-August-13			Bond Future	9.08	9.0000	9.0807	9.0000	0.00
28/01/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
28/01/2013	ES33 On 01-August-13	91.02	Call	Bond Future	77380	0	77380	0	0.00
28/01/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
28/01/2013	ES33 On 01-August-13	9.00	Put	Bond Future	661	0	661	0	0.00
28/01/2013	GOVI On 07-February-13			GOVI	432.08	434.4600	432.0780	434.4600	331.00
28/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	0	1	0	1	0.00
28/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	0	1	0	1	0.00
28/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	0	1	0	1	0.00
28/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	9320	0	9320	0	0.00
28/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	9220	0	9220	0	0.00
28/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	9120	0	9120	0	0.00
28/01/2013	GOVI On 02-May-13			GOVI	437.55	439.9630	437.5460	439.9630	1.00
28/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	45560	7	45560	7	0.00
28/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	45360	7	45360	7	0.00
28/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	45460	7	45460	7	0.00
28/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
28/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
28/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
28/01/2013	GOVI On 01-August-13			GOVI	443.71	446.0000	443.7110	446.0000	0.00
28/01/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
28/01/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00

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28/01/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
28/01/2013	GOVI On 01-August-13	446.01	Put	GOVI	22990	0	22990	0	0.00
28/01/2013	GOVI On 01-August-13	446.00	Put	GOVI	22890	0	22890	0	0.00
28/01/2013	GOVI On 01-August-13	445.99	Put	GOVI	22790	0	22790	0	0.00
28/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/01/2013	IGOV On 07-February-13			Index Future	199.11	199.0040	199.1090	199.0040	154.00
28/01/2013	IGOV On 02-May-13			Index Future	201.63	201.5250	201.6290	201.5250	454.00
28/01/2013	IGOV On 01-August-13			Index Future	204.47	204.6000	204.4700	204.6000	0.00
28/01/2013	ILBI On 07-February-13			Index Future	539.00	540.4950	538.9980	540.4950	183.00
28/01/2013	ILBI On 02-May-13			Index Future	545.56	547.0000	545.5600	547.0000	0.00
28/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
28/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
28/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	1,000.00
28/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	0.00
28/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.02	94.9800	5.0200	94.9800	0.00
28/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.01	94.9900	5.0100	94.9900	500.00
28/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	0.00
28/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.00	95.0000	5.0000	95.0000	2,200.00
28/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.06	94.9400	5.0600	94.9400	2,000.00
28/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	400.00
28/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	800.00
28/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.42	94.5800	5.4200	94.5800	0.00
28/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.54	94.4600	5.5400	94.4600	0.00
28/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
28/01/2013	R023 On 07-February-13			Bond Future	6.93	110.0711	6.9335	110.0711	1,632.00
28/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	786	1	786	1	0.00
28/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	933	2	933	2	0.00
28/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	860	2	860	2	0.00
28/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00

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28/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R023 On 02-May-13			Bond Future	6.99	107.4906	6.9864	107.4906	1,002.00
28/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	460	1	460	1	0.00
28/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	532	1	532	1	0.00
28/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	388	1	388	1	0.00
28/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R023 On 01-August-13			Bond Future	7.04	108.9192	7.0441	108.9192	0.00
28/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	1725	2	1725	2	0.00
28/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	1864	3	1864	3	0.00
28/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	1794	3	1794	3	0.00
28/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R157 On 07-February-13			Bond Future	5.43	124.9297	5.4343	124.9297	5,382.00
28/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2229	2	2229	2	0.00
28/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	2800	3	2800	3	0.00
28/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3316	3	3316	3	0.00
28/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3444	4	3444	4	0.00
28/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3573	4	3573	4	0.00
28/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R157 On 02-May-13			Bond Future	5.45	119.6404	5.4487	119.6404	13,892.00
28/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	329	0	329	0	0.00
28/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	340	0	340	0	0.00
28/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	319	0	319	0	0.00
28/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	583	1	583	1	0.00
28/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	555	0	555	0	0.00
28/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	569	0	569	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
28/01/2013	R157 On 01-August-13			Bond Future	5.45	8.4000	5.4538	8.4000	0.00
28/01/2013	R157 On 01-August-13	116.11	Call	Bond Future	91637	0	91637	0	0.00
28/01/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R157 On 07-November-13			Bond Future	5.50	116.1098	5.4956	116.1098	0.00
28/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	778	1	778	1	0.00
28/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	757	1	757	1	0.00
28/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	767	1	767	1	0.00
28/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	571	1	571	1	0.00
28/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	579	1	579	1	0.00
28/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	562	1	562	1	0.00
28/01/2013	R186 On 07-February-13			Bond Future	7.47	128.5038	7.4693	128.5038	44,695.00
28/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	20	0	20	0	10,300.00
28/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	230	1	230	1	670.00
28/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	313	1	313	1	0.00
28/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	2928	4	2928	4	1,000.00
28/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	5192	6	5192	6	0.00
28/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	9335	10	9335	10	0.00
28/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	9515	11	9515	11	0.00
28/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	1126	2	1126	2	540.00
28/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	9784	11	9784	11	0.00
28/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	8155	9	8155	9	0.00
28/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	10231	11	10231	11	0.00
28/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
28/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	817	1	817	1	0.00
28/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	14	0	14	0	150.00
28/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	151	0	151	0	0.00
28/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	2132	1	2132	1	0.00
28/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	2461	2	2461	2	0.00
28/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	4861	4	4861	4	0.00
28/01/2013	R186 On 02-May-13			Bond Future	7.53	130.0593	7.5332	130.0593	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
28/01/2013	R186 On 02-May-13	7.75	Call	Bond Future	4249	0	4249	0	0.00
28/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	2411	3	2411	3	0.00
28/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	2454	3	2454	3	0.00
28/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	2498	3	2498	3	0.00
28/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	594	1	594	1	350.00
28/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	8661	8	8661	8	0.00
28/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3721	3	3721	3	0.00
28/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3777	3	3777	3	150.00
28/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3834	3	3834	3	0.00
28/01/2013	R186 On 02-May-13	7.75	Put	Bond Future	2136	0	2136	0	100.00
28/01/2013	R186 On 01-August-13			Bond Future	7.60	7.5000	7.6024	7.5000	0.00
28/01/2013	R186 On 01-August-13	128.26	Call	Bond Future	116092	0	116092	0	0.00
28/01/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R186 On 07-November-13			Bond Future	7.69	128.2614	7.6854	128.2614	0.00
28/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	7899	9	7899	9	0.00
28/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	7955	9	7955	9	0.00
28/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	8011	9	8011	9	0.00
28/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	11531	12	11531	12	0.00
28/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	2026	2	2026	2	130.00
28/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3641	3	3641	3	0.00
28/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3674	3	3674	3	0.00
28/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3708	3	3708	3	0.00
28/01/2013	R189 On 07-February-13			Bond Future	217.43	217.4124	217.4315	217.4124	154.00
28/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4442	4	4442	4	0.00
28/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4422	4	4422	4	0.00
28/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4432	4	4432	4	0.00
28/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R197 On 07-February-13			Bond Future	286.86	286.8399	286.8648	286.8399	17,731.00
28/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	7875	8	7875	8	0.00
28/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	7865	8	7865	8	0.00
28/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	7855	8	7855	8	0.00
28/01/2013	R197 On 07-February-13	279.01	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
28/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R197 On 02-May-13			Bond Future	290.49	290.4677	290.4918	290.4677	19,280.00
28/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8102	8	8102	8	0.00
28/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8082	8	8082	8	0.00
28/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8092	8	8092	8	0.00
28/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R201 On 07-February-13			Bond Future	5.14	107.6279	5.1445	107.6279	1,540.00
28/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	9	0	9	0	0.00
28/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	825	1	825	1	0.00
28/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	1900	2	1900	2	0.00
28/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	1988	2	1988	2	0.00
28/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2077	2	2077	2	0.00
28/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	309	0	309	0	0.00
28/01/2013	R201 On 02-May-13			Bond Future	5.12	108.9307	5.1235	108.9307	4.00
28/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
28/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
28/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
28/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1751	2	1751	2	0.00
28/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1718	2	1718	2	0.00
28/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1735	2	1735	2	0.00
28/01/2013	R201 On 01-August-13			Bond Future	5.08	5.1000	5.0766	5.1000	0.00
28/01/2013	R201 On 01-August-13	107.45	Call	Bond Future	68661	0	68661	0	0.00
28/01/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R201 On 07-November-13			Bond Future	5.04	107.4474	5.0387	107.4474	0.00
28/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	218	0	218	0	0.00
28/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	222	0	222	0	0.00
28/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	214	0	214	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
28/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	487	0	487	0	0.00
28/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	474	0	474	0	0.00
28/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	480	0	480	0	0.00
28/01/2013	R202 On 07-February-13			Bond Future	213.06	213.0362	213.0595	213.0362	186,078.00
28/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	8069	8	8069	8	0.00
28/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	8049	8	8049	8	0.00
28/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	8059	8	8059	8	0.00
28/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R202 On 02-May-13			Bond Future	215.75	215.7308	215.7533	215.7308	233,818.00
28/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	4713	5	4713	5	0.00
28/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	4703	5	4703	5	0.00
28/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	4693	5	4693	5	0.00
28/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R203 On 07-February-13			Bond Future	5.88	113.0414	5.8763	113.0414	16,069.00
28/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	8	0	8	0	10,000.00
28/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1010	1	1010	1	12,600.00
28/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2374	3	2374	3	0.00
28/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	2782	3	2782	3	0.00
28/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3187	3	3187	3	0.00
28/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4352	5	4352	5	0.00
28/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5186	5	5186	5	0.00
28/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2578	3	2578	3	0.00
28/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
28/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	35	0	35	0	3,254.00
28/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1429	1	1429	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2013	R203 On 02-May-13			Bond Future	5.91	110.2533	5.9118	110.2533	5,000.00
28/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	871	1	871	1	0.00
28/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	852	1	852	1	0.00
28/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	891	1	891	1	0.00
28/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	899	1	899	1	0.00
28/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	939	1	939	1	0.00
28/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	919	1	919	1	0.00
28/01/2013	R203 On 01-August-13			Bond Future	5.95	5.9000	5.9474	5.9000	0.00
28/01/2013	R203 On 01-August-13	109.11	Call	Bond Future	98290	0	98290	0	0.00
28/01/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R203 On 07-November-13			Bond Future	6.01	109.1129	6.0082	109.1129	0.00
28/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	106665	107	106665	107	0.00
28/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1429	2	1429	2	0.00
28/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1447	2	1447	2	0.00
28/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1465	2	1465	2	0.00
28/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	985	1	985	1	15.00
28/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	2047	2	2047	2	0.00
28/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1459	1	1459	1	0.00
28/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1476	1	1476	1	0.00
28/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1494	1	1494	1	0.00
28/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R204 On 07-February-13			Bond Future	6.15	110.4317	6.1517	110.4317	11,262.00
28/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	5640	6	5640	6	0.00
28/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	6403	7	6403	7	0.00
28/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	8745	9	8745	9	0.00
28/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9206	10	9206	10	0.00
28/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	8976	9	8976	9	0.00
28/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R204 On 02-May-13			Bond Future	6.20	111.7685	6.1959	111.7685	434.00
28/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1517	2	1517	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
28/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1545	2	1545	2	0.00
28/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1489	2	1489	2	0.00
28/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	1026	1	1026	1	0.00
28/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	984	1	984	1	0.00
28/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	1005	1	1005	1	0.00
28/01/2013	R204 On 01-August-13			Bond Future	6.24	6.1500	6.2431	6.1500	0.00
28/01/2013	R204 On 01-August-13	110.75	Call	Bond Future	100028	0	100028	0	0.00
28/01/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R204 On 07-November-13			Bond Future	6.31	110.7458	6.3081	110.7458	0.00
28/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2056	2	2056	2	0.00
28/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2079	2	2079	2	0.00
28/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4000	4	4000	4	0.00
28/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2033	2	2033	2	0.00
28/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	2114	2	2114	2	0.00
28/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	941	1	941	1	180.00
28/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	2070	2	2070	2	0.00
28/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	2092	2	2092	2	0.00
28/01/2013	R206 On 07-February-13			Bond Future	5.13	102.6932	5.1347	102.6932	1,120.00
28/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
28/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	3	0	3	0	0.00
28/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	734	1	734	1	0.00
28/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	824	1	824	1	0.00
28/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	779	1	779	1	0.00
28/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	125	0	125	0	0.00
28/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	340	0	340	0	0.00
28/01/2013	R206 On 02-May-13			Bond Future	5.09	103.9363	5.0941	103.9363	23.00
28/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
28/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
28/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
28/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1173	1	1173	1	0.00
28/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1159	1	1159	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1166	1	1166	1	0.00
28/01/2013	R206 On 01-August-13			Bond Future	4.90	5.0000	4.9018	5.0000	0.00
28/01/2013	R206 On 01-August-13	103.94	Call	Bond Future	30543	0	30543	0	0.00
28/01/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R206 On 07-November-13			Bond Future	4.42	102.9675	4.4159	102.9675	0.00
28/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	41	0	41	0	0.00
28/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	40	0	40	0	0.00
28/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	42	0	42	0	0.00
28/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	61	0	61	0	0.00
28/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	63	0	63	0	0.00
28/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	62	0	62	0	0.00
28/01/2013	R207 On 07-February-13			Bond Future	6.41	105.6599	6.4075	105.6599	4,309.00
28/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	6825	7	6825	7	0.00
28/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	7553	8	7553	8	0.00
28/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	9597	10	9597	10	0.00
28/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	9849	10	9849	10	0.00
28/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10100	11	10100	11	0.00
28/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R207 On 02-May-13			Bond Future	6.46	106.9389	6.4579	106.9389	841.00
28/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1461	2	1461	2	0.00
28/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	1488	2	1488	2	0.00
28/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1433	2	1433	2	0.00
28/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1532	1	1532	1	0.00
28/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1476	1	1476	1	0.00
28/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1504	1	1504	1	0.00
28/01/2013	R207 On 01-August-13			Bond Future	6.51	6.5000	6.5125	6.5000	0.00
28/01/2013	R207 On 01-August-13	106.18	Call	Bond Future	96686	0	96686	0	0.00
28/01/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R207 On 07-November-13			Bond Future	6.58	106.1795	6.5798	106.1795	0.00
28/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	2884	3	2884	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
28/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	2912	3	2912	3	0.00
28/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	2856	3	2856	3	0.00
28/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2294	2	2294	2	0.00
28/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2249	2	2249	2	0.00
28/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2272	2	2272	2	0.00
28/01/2013	R208 On 07-February-13			Bond Future	6.58	104.1314	6.5774	104.1314	19,035.00
28/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	8442	9	8442	9	0.00
28/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	8723	9	8723	9	0.00
28/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	12964	14	12964	14	0.00
28/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	1	0	1	0	12,250.00
28/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	7196	8	7196	8	0.00
28/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	8161	9	8161	9	0.00
28/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	7595	8	7595	8	0.00
28/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	3698	3	3698	3	0.00
28/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R208 On 02-May-13			Bond Future	6.63	101.9989	6.6260	101.9989	3,173.00
28/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	1771	2	1771	2	0.00
28/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	1740	2	1740	2	0.00
28/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	1708	2	1708	2	0.00
28/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1622	1	1622	1	0.00
28/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1593	1	1593	1	0.00
28/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1564	1	1564	1	0.00
28/01/2013	R208 On 01-August-13			Bond Future	6.68	6.6000	6.6780	6.6000	0.00
28/01/2013	R208 On 01-August-13	101.40	Call	Bond Future	93730	0	93730	0	0.00
28/01/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R208 On 07-November-13			Bond Future	6.75	101.3961	6.7463	101.3961	0.00
28/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3157	3	3157	3	0.00
28/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	5586	6	5586	6	0.00
28/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3097	3	3097	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
28/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3127	3	3127	3	0.00
28/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2819	3	2819	3	0.00
28/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2846	3	2846	3	0.00
28/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1371	1	1371	1	230.00
28/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2792	3	2792	3	0.00
28/01/2013	R209 On 07-February-13			Bond Future	8.30	82.4511	8.2995	82.4511	6,620.00
28/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	2825	4	2825	4	0.00
28/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	4342	5	4342	5	0.00
28/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	5261	6	5261	6	0.00
28/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	6093	7	6093	7	0.00
28/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	6392	7	6392	7	0.00
28/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	6018	7	6018	7	0.00
28/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	5640	7	5640	7	0.00
28/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	2	0	2	0	0.00
28/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
28/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	1	0	1	0	0.00
28/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	3	0	3	0	0.00
28/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	12	0	12	0	14,000.00
28/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	83	0	83	0	11,000.00
28/01/2013	R209 On 02-May-13			Bond Future	8.36	80.3076	8.3637	80.3076	1,564.00
28/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	1462	2	1462	2	0.00
28/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	1433	2	1433	2	0.00
28/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	1405	2	1405	2	0.00
28/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	4651	4	4651	4	0.00
28/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	4590	4	4590	4	0.00
28/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	4529	4	4529	4	0.00
28/01/2013	R209 On 01-August-13			Bond Future	8.43	8.3000	8.4329	8.3000	0.00
28/01/2013	R209 On 01-August-13	79.36	Call	Bond Future	70324	0	70324	0	0.00
28/01/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R209 On 07-November-13			Bond Future	8.51	79.3622	8.5145	79.3622	0.00
28/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	6604	7	6604	7	0.00
28/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	9800	11	9800	11	0.00
28/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	6516	7	6516	7	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
28/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	6560	7	6560	7	0.00
28/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	4280	4	4280	4	0.00
28/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	4315	4	4315	4	0.00
28/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2355	2	2355	2	180.00
28/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	4246	4	4246	4	0.00
28/01/2013	R210 On 07-February-13			Bond Future	165.40	165.3884	165.4049	165.3884	1,237.00
28/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	8415	8	8415	8	0.00
28/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	8395	8	8395	8	0.00
28/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	8405	8	8405	8	0.00
28/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R210 On 02-May-13			Bond Future	165.64	165.6231	165.6390	165.6231	1,244.00
28/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	4499	4	4499	4	0.00
28/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	4489	4	4489	4	0.00
28/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	4479	4	4479	4	0.00
28/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R211 On 07-February-13			Bond Future	126.57	126.5584	126.5655	126.5584	522.00
28/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3575	4	3575	4	0.00
28/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3555	4	3555	4	0.00
28/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3565	4	3565	4	0.00
28/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R211 On 02-May-13			Bond Future	128.17	128.1590	128.1657	128.1590	7.00
28/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2476	2	2476	2	0.00
28/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2466	2	2466	2	0.00
28/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2456	2	2456	2	0.00
28/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R212 On 07-February-13			Bond Future	132.96	132.9489	132.9600	132.9489	45,272.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3970	4	3970	4	0.00
28/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3950	4	3950	4	0.00
28/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3960	4	3960	4	0.00
28/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R212 On 02-May-13			Bond Future	134.64	134.6304	134.6410	134.6304	63,442.00
28/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3551	4	3551	4	0.00
28/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3541	4	3541	4	0.00
28/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3531	4	3531	4	0.00
28/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R213 On 07-February-13			Bond Future	8.02	94.6514	8.0248	94.6514	10,414.00
28/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	7231	8	7231	8	0.00
28/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	7617	9	7617	9	0.00
28/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	8002	9	8002	9	0.00
28/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	8383	10	8383	10	0.00
28/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R213 On 02-May-13			Bond Future	8.09	92.2629	8.0882	92.2629	5.00
28/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	2046	3	2046	3	0.00
28/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	2012	3	2012	3	0.00
28/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	1977	3	1977	3	0.00
28/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	4164	4	4164	4	0.00
28/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	4108	3	4108	3	0.00
28/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	4054	3	4054	3	0.00
28/01/2013	R213 On 01-August-13			Bond Future	8.16	8.0000	8.1574	8.0000	0.00
28/01/2013	R213 On 01-August-13	91.25	Call	Bond Future	81695	0	81695	0	0.00
28/01/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R213 On 07-November-13			Bond Future	8.24	91.2525	8.2413	91.2525	0.00
28/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	6951	8	6951	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
28/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	6857	8	6857	8	0.00
28/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	6904	8	6904	8	0.00
28/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3971	4	3971	4	0.00
28/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	4005	4	4005	4	0.00
28/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3938	4	3938	4	0.00
28/01/2013	R214 On 07-February-13			Bond Future	8.34	84.3131	8.3394	84.3131	1,714.00
28/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	2400	4	2400	4	0.00
28/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	2472	4	2472	4	0.00
28/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	2545	4	2545	4	0.00
28/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	169	0	169	0	0.00
28/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	182	0	182	0	0.00
28/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	196	0	196	0	0.00
28/01/2013	R214 On 02-May-13			Bond Future	8.40	8.2500	8.4005	8.2500	0.00
28/01/2013	R214 On 02-May-13	84.31	Call	Bond Future	72076	0	72076	0	0.00
28/01/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
28/01/2013	R214 On 01-August-13			Bond Future	8.30	8.3000	8.3000	8.3000	0.00
28/01/2013	R214 On 01-August-13	84.31	Call	Bond Future	72970	0	72970	0	0.00
28/01/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00