



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
30/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	2025 On 07-February-13			Bond Future	113.05	113.0572	113.0505	113.0572	0.00
30/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	2061	2	2061	2	0.00
30/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	2051	2	2051	2	0.00
30/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	2041	2	2041	2	0.00
30/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2025 On 02-May-13			Bond Future	114.48	114.4863	114.4783	114.4863	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
30/01/2013	2025 On 02-May-13	113.41	Call	Bond Future	1065	1	1065	1	0.00
30/01/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2038 On 07-February-13			Bond Future	111.63	111.6291	111.6291	111.6291	0.00
30/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	5639	6	5639	6	0.00
30/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	5619	6	5619	6	0.00
30/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	5629	6	5629	6	0.00
30/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2038 On 02-May-13			Bond Future	113.04	113.0402	113.0389	113.0402	0.00
30/01/2013	2038 On 02-May-13	111.60	Call	Bond Future	1434	1	1434	1	0.00
30/01/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2050 On 07-February-13			Bond Future	117.63	117.6246	117.6261	117.6246	0.00
30/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	4636	5	4636	5	0.00
30/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	4626	5	4626	5	0.00
30/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	4616	5	4616	5	0.00
30/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	2050 On 02-May-13			Bond Future	119.11	119.1115	119.1115	119.1115	122.00
30/01/2013	2050 On 02-May-13	117.60	Call	Bond Future	1514	2	1514	2	0.00
30/01/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
30/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	AL7T On 07-February-13			Index Future	483.80	484.4640	483.8040	484.4640	0.00
30/01/2013	AL7T On 02-May-13			Index Future	489.92	490.5930	489.9220	490.5930	12.00
30/01/2013	AL7T On 01-August-13			Index Future	496.83	497.5050	496.8250	497.5050	0.00
30/01/2013	ALBI On 07-February-13			Index Future	431.71	431.9790	431.7070	431.9790	810.00
30/01/2013	ALBI On 02-May-13			Index Future	437.17	437.4440	437.1670	437.4440	254.00
30/01/2013	ALBI On 01-August-13			Index Future	443.33	443.6080	443.3270	443.6080	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
30/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/01/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/01/2013	EL28 On 07-February-13			Bond Future	113.34	113.3422	113.3433	113.3422	0.00
30/01/2013	EL28 On 07-February-13	113.01	Call	Bond Future	333	0	333	0	0.00
30/01/2013	EL28 On 07-February-13	113.00	Call	Bond Future	343	0	343	0	0.00
30/01/2013	EL28 On 07-February-13	112.99	Call	Bond Future	353	0	353	0	0.00
30/01/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
30/01/2013	EL28 On 02-May-13			Bond Future	113.43	113.4253	113.4253	113.4253	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
30/01/2013	EL28 On 02-May-13	113.32	Call	Bond Future	109	0	109	0	0.00
30/01/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
30/01/2013	ES33 On 07-February-13			Bond Future	8.94	89.7180	8.9387	89.7180	0.00
30/01/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
30/01/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
30/01/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
30/01/2013	ES33 On 07-February-13	8.55	Put	Bond Future	3346	3	3346	3	0.00
30/01/2013	ES33 On 07-February-13	8.56	Put	Bond Future	3257	3	3257	3	0.00
30/01/2013	ES33 On 07-February-13	8.54	Put	Bond Future	3435	3	3435	3	0.00
30/01/2013	ES33 On 02-May-13			Bond Future	9.03	87.0251	9.0250	87.0251	303.00
30/01/2013	ES33 On 02-May-13	91.02	Call	Bond Future	77787	78	77787	78	0.00
30/01/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
30/01/2013	ES33 On 01-August-13			Bond Future	9.12	88.1817	9.1188	88.1817	0.00
30/01/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
30/01/2013	ES33 On 01-August-13	91.02	Call	Bond Future	77072	77	77072	77	0.00
30/01/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
30/01/2013	ES33 On 01-August-13	9.00	Put	Bond Future	969	1	969	1	0.00
30/01/2013	GOVI On 07-February-13			GOVI	431.85	432.0910	431.8460	432.0910	331.00
30/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	0	0	0	0	0.00
30/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	0	0	0	0	0.00
30/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	0	0	0	0	0.00
30/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	11640	1	11640	1	0.00
30/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	11540	1	11540	1	0.00
30/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	11440	1	11440	1	0.00
30/01/2013	GOVI On 02-May-13			GOVI	437.31	437.5580	437.3080	437.5580	39.00
30/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	43180	5	43180	5	0.00
30/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	42980	5	42980	5	0.00
30/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	43080	5	43080	5	0.00
30/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
30/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
30/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
30/01/2013	GOVI On 01-August-13			GOVI	443.47	443.7230	443.4690	443.7230	0.00
30/01/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
30/01/2013	GOVI On 01-August-13	446.01	Call	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
30/01/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
30/01/2013	GOVI On 01-August-13	446.00	Put	GOVI	25310	2	25310	2	0.00
30/01/2013	GOVI On 01-August-13	446.01	Put	GOVI	25410	2	25410	2	0.00
30/01/2013	GOVI On 01-August-13	445.99	Put	GOVI	25210	2	25210	2	0.00
30/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/01/2013	IGOV On 07-February-13			Index Future	198.58	198.6610	198.5810	198.6610	154.00
30/01/2013	IGOV On 02-May-13			Index Future	201.09	201.1750	201.0930	201.1750	454.00
30/01/2013	IGOV On 01-August-13			Index Future	203.93	204.0090	203.9260	204.0090	0.00
30/01/2013	ILBI On 07-February-13			Index Future	537.74	539.0270	537.7350	539.0270	183.00
30/01/2013	ILBI On 02-May-13			Index Future	544.29	545.5920	544.2860	545.5920	0.00
30/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
30/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
30/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	1,000.00
30/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
30/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.04	94.9500	5.0400	94.9500	0.00
30/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.02	94.9500	5.0200	94.9500	500.00
30/01/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	94.9600	5.0200	94.9600	0.00
30/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.04	94.9500	5.0400	94.9500	2,200.00
30/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.10	94.8700	5.1000	94.8700	2,000.00
30/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.22	94.7600	5.2200	94.7600	400.00
30/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.36	94.6200	5.3600	94.6200	800.00
30/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.51	94.4800	5.5100	94.4800	0.00
30/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.70	94.3300	5.7000	94.3300	0.00
30/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
30/01/2013	R023 On 07-February-13			Bond Future	6.96	109.2959	6.9557	109.2959	1,632.00
30/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	621	1	621	1	0.00
30/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	768	1	768	1	0.00
30/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	695	1	695	1	0.00
30/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00

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30/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R023 On 02-May-13			Bond Future	7.01	106.7056	7.0095	106.7056	3,002.00
30/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	293	0	293	0	0.00
30/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	365	0	365	0	0.00
30/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	220	0	220	0	0.00
30/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R023 On 01-August-13			Bond Future	7.07	108.1237	7.0681	108.1237	0.00
30/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	1555	2	1555	2	0.00
30/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	1694	2	1694	2	0.00
30/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	1624	2	1624	2	0.00
30/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R157 On 07-February-13			Bond Future	5.39	124.8772	5.3925	124.8772	5,382.00
30/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2341	2	2341	2	0.00
30/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	2912	3	2912	3	0.00
30/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3428	3	3428	3	0.00
30/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3556	4	3556	4	0.00
30/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3685	4	3685	4	0.00
30/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R157 On 02-May-13			Bond Future	5.40	119.5869	5.4025	119.5869	13,892.00
30/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	356	0	356	0	0.00
30/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	367	0	367	0	0.00
30/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	345	0	345	0	0.00
30/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	497	1	497	1	0.00
30/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	471	1	471	1	0.00
30/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	484	1	484	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
30/01/2013	R157 On 01-August-13			Bond Future	5.40	121.1762	5.4014	121.1762	0.00
30/01/2013	R157 On 01-August-13	116.11	Call	Bond Future	91750	92	91750	92	0.00
30/01/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R157 On 07-November-13			Bond Future	5.43	116.0552	5.4340	116.0552	0.00
30/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	798	1	798	1	0.00
30/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	775	1	775	1	0.00
30/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	787	1	787	1	0.00
30/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	474	1	474	1	0.00
30/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	481	1	481	1	0.00
30/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	466	1	466	1	0.00
30/01/2013	R186 On 07-February-13			Bond Future	7.47	127.5031	7.4662	127.5031	44,695.00
30/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	6	0	6	0	10,300.00
30/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	146	0	146	0	670.00
30/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	213	0	213	0	0.00
30/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	2887	3	2887	3	1,000.00
30/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	5212	5	5212	5	0.00
30/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	9366	9	9366	9	0.00
30/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	9546	10	9546	10	0.00
30/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	993	1	993	1	540.00
30/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	9816	10	9816	10	0.00
30/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	8186	8	8186	8	0.00
30/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	10262	10	10262	10	0.00
30/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
30/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	654	1	654	1	0.00
30/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	4	0	4	0	150.00
30/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	79	0	79	0	0.00
30/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	2001	2	2001	2	0.00
30/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	2345	2	2345	2	0.00
30/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	4816	5	4816	5	0.00
30/01/2013	R186 On 02-May-13			Bond Future	7.53	129.0461	7.5301	129.0461	26,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2013	R186 On 02-May-13	7.75	Call	Bond Future	4184	4	4184	4	0.00
30/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	2346	2	2346	2	0.00
30/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	2389	2	2389	2	0.00
30/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	2432	3	2432	3	0.00
30/01/2013	R186 On 02-May-13	6.75	Call	Bond Future	557	1	557	1	350.00
30/01/2013	R186 On 02-May-13	6.75	Put	Bond Future	8593	9	8593	9	0.00
30/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3624	4	3624	4	0.00
30/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3681	4	3681	4	150.00
30/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3739	4	3739	4	0.00
30/01/2013	R186 On 02-May-13	7.75	Put	Bond Future	2041	2	2041	2	100.00
30/01/2013	R186 On 01-August-13			Bond Future	7.60	125.4758	7.5992	125.4758	0.00
30/01/2013	R186 On 01-August-13	128.26	Call	Bond Future	116123	116	116123	116	0.00
30/01/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R186 On 07-November-13			Bond Future	7.68	127.2209	7.6819	127.2209	0.00
30/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	7729	8	7729	8	0.00
30/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	7786	8	7786	8	0.00
30/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	7842	8	7842	8	0.00
30/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	11440	12	11440	12	0.00
30/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1902	2	1902	2	130.00
30/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3440	4	3440	4	0.00
30/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3473	4	3473	4	0.00
30/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3506	4	3506	4	0.00
30/01/2013	R189 On 07-February-13			Bond Future	217.44	217.4506	217.4356	217.4506	154.00
30/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4446	4	4446	4	0.00
30/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4426	4	4426	4	0.00
30/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4436	4	4436	4	0.00
30/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R197 On 07-February-13			Bond Future	285.75	285.7652	285.7451	285.7652	635.00
30/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	6755	7	6755	7	0.00
30/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	6745	7	6745	7	0.00
30/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	6735	7	6735	7	0.00
30/01/2013	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
30/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R197 On 02-May-13			Bond Future	289.35	289.3773	289.3538	289.3773	2,184.00
30/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	6964	7	6964	7	0.00
30/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	6944	7	6944	7	0.00
30/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	6954	7	6954	7	0.00
30/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R201 On 07-February-13			Bond Future	5.11	107.5905	5.1143	107.5905	1,540.00
30/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	9	0	9	0	0.00
30/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	880	1	880	1	0.00
30/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	1955	2	1955	2	0.00
30/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2043	2	2043	2	0.00
30/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2132	2	2132	2	0.00
30/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	254	0	254	0	0.00
30/01/2013	R201 On 02-May-13			Bond Future	5.09	108.8925	5.0891	108.8925	4.00
30/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
30/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
30/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
30/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1696	2	1696	2	0.00
30/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1663	2	1663	2	0.00
30/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1680	2	1680	2	0.00
30/01/2013	R201 On 01-August-13			Bond Future	5.04	105.9352	5.0356	105.9352	0.00
30/01/2013	R201 On 01-August-13	107.45	Call	Bond Future	68717	69	68717	69	0.00
30/01/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R201 On 07-November-13			Bond Future	4.99	107.4085	4.9864	107.4085	0.00
30/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	225	0	225	0	0.00
30/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	229	0	229	0	0.00
30/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	221	0	221	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
30/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	436	0	436	0	0.00
30/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	423	0	423	0	0.00
30/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	430	0	430	0	0.00
30/01/2013	R202 On 07-February-13			Bond Future	212.42	212.5839	212.4173	212.5839	2,454.00
30/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	7427	8	7427	8	0.00
30/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	7407	8	7407	8	0.00
30/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	7417	8	7417	8	0.00
30/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R202 On 02-May-13			Bond Future	215.10	215.2713	215.0999	215.2713	48,202.00
30/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	4060	4	4060	4	0.00
30/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	4050	4	4050	4	0.00
30/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	4040	4	4040	4	0.00
30/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R203 On 07-February-13			Bond Future	5.83	112.9396	5.8289	112.9396	16,069.00
30/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	9	0	9	0	10,000.00
30/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1186	1	1186	1	12,600.00
30/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2573	2	2573	2	0.00
30/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	2980	3	2980	3	0.00
30/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3386	3	3386	3	0.00
30/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4551	4	4551	4	0.00
30/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5385	5	5385	5	0.00
30/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2777	3	2777	3	0.00
30/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
30/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	12	0	12	0	3,254.00
30/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1231	1	1231	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
30/01/2013	R203 On 02-May-13			Bond Future	5.86	110.1499	5.8617	110.1499	5,000.00
30/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	958	1	958	1	0.00
30/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	937	1	937	1	0.00
30/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	979	1	979	1	0.00
30/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	786	1	786	1	0.00
30/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	823	1	823	1	0.00
30/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	805	1	805	1	0.00
30/01/2013	R203 On 01-August-13			Bond Future	5.89	111.6137	5.8937	111.6137	0.00
30/01/2013	R203 On 01-August-13	109.11	Call	Bond Future	98493	98	98493	98	0.00
30/01/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R203 On 07-November-13			Bond Future	5.95	109.0071	5.9499	109.0071	0.00
30/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	106872	107	106872	107	0.00
30/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1511	1	1511	1	0.00
30/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1529	2	1529	2	0.00
30/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1548	2	1548	2	0.00
30/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1045	1	1045	1	15.00
30/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1900	2	1900	2	0.00
30/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1335	1	1335	1	0.00
30/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1351	1	1351	1	0.00
30/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1368	1	1368	1	0.00
30/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R204 On 07-February-13			Bond Future	6.10	110.2306	6.0992	110.2306	11,262.00
30/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	5909	6	5909	6	0.00
30/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	6672	7	6672	7	0.00
30/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9014	9	9014	9	0.00
30/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9475	9	9475	9	0.00
30/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9245	9	9245	9	0.00
30/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R204 On 02-May-13			Bond Future	6.14	111.5646	6.1409	111.5646	434.00
30/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	1646	2	1646	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
30/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	1676	2	1676	2	0.00
30/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1616	2	1616	2	0.00
30/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	882	1	882	1	0.00
30/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	843	1	843	1	0.00
30/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	862	1	862	1	0.00
30/01/2013	R204 On 01-August-13			Bond Future	6.18	109.0204	6.1849	109.0204	0.00
30/01/2013	R204 On 01-August-13	110.75	Call	Bond Future	100303	100	100303	100	0.00
30/01/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R204 On 07-November-13			Bond Future	6.25	110.5367	6.2460	110.5367	0.00
30/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2170	2	2170	2	0.00
30/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2194	2	2194	2	0.00
30/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4177	4	4177	4	0.00
30/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2146	2	2146	2	0.00
30/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1948	2	1948	2	0.00
30/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	839	1	839	1	180.00
30/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1906	2	1906	2	0.00
30/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1927	2	1927	2	0.00
30/01/2013	R206 On 07-February-13			Bond Future	5.12	102.6838	5.1194	102.6838	1,120.00
30/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
30/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	3	0	3	0	0.00
30/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	748	1	748	1	0.00
30/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	838	1	838	1	0.00
30/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	793	1	793	1	0.00
30/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	111	0	111	0	0.00
30/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	326	0	326	0	0.00
30/01/2013	R206 On 02-May-13			Bond Future	5.07	103.9264	5.0746	103.9264	23.00
30/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
30/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
30/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
30/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1160	1	1160	1	0.00
30/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1146	1	1146	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
30/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1153	1	1153	1	0.00
30/01/2013	R206 On 01-August-13			Bond Future	4.87	101.5455	4.8713	101.5455	0.00
30/01/2013	R206 On 01-August-13	103.94	Call	Bond Future	30556	31	30556	31	0.00
30/01/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R206 On 07-November-13			Bond Future	4.34	102.9577	4.3353	102.9577	0.00
30/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	41	0	41	0	0.00
30/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	40	0	40	0	0.00
30/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	42	0	42	0	0.00
30/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	46	0	46	0	0.00
30/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	48	0	48	0	0.00
30/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	47	0	47	0	0.00
30/01/2013	R207 On 07-February-13			Bond Future	6.44	105.1515	6.4351	105.1515	4,309.00
30/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	6668	7	6668	7	0.00
30/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	7396	7	7396	7	0.00
30/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	9440	10	9440	10	0.00
30/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	9692	10	9692	10	0.00
30/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	9943	10	9943	10	0.00
30/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R207 On 02-May-13			Bond Future	6.49	106.4240	6.4868	106.4240	841.00
30/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1338	1	1338	1	0.00
30/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	1364	1	1364	1	0.00
30/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1311	1	1311	1	0.00
30/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1569	2	1569	2	0.00
30/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1512	1	1512	1	0.00
30/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1540	2	1540	2	0.00
30/01/2013	R207 On 01-August-13			Bond Future	6.54	104.2017	6.5429	104.2017	0.00
30/01/2013	R207 On 01-August-13	106.18	Call	Bond Future	96524	97	96524	97	0.00
30/01/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R207 On 07-November-13			Bond Future	6.61	105.6509	6.6117	105.6509	0.00
30/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	2753	3	2753	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
30/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	2781	3	2781	3	0.00
30/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	2725	3	2725	3	0.00
30/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2327	2	2327	2	0.00
30/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2281	2	2281	2	0.00
30/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2304	2	2304	2	0.00
30/01/2013	R208 On 07-February-13			Bond Future	6.60	103.5703	6.5950	103.5703	19,094.00
30/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	8332	8	8332	8	0.00
30/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	8613	9	8613	9	0.00
30/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	12853	13	12853	13	0.00
30/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	0	0	0	0	12,250.00
30/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	7086	7	7086	7	0.00
30/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	8051	8	8051	8	0.00
30/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	7485	8	7485	8	0.00
30/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	3807	4	3807	4	0.00
30/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R208 On 02-May-13			Bond Future	6.64	101.4307	6.6443	101.4307	3,173.00
30/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	1686	2	1686	2	0.00
30/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	1656	2	1656	2	0.00
30/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	1625	2	1625	2	0.00
30/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1652	2	1652	2	0.00
30/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1621	2	1621	2	0.00
30/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1591	2	1591	2	0.00
30/01/2013	R208 On 01-August-13			Bond Future	6.70	102.7787	6.6972	102.7787	0.00
30/01/2013	R208 On 01-August-13	101.40	Call	Bond Future	93617	94	93617	94	0.00
30/01/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R208 On 07-November-13			Bond Future	6.77	100.8127	6.7662	100.8127	0.00
30/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3036	3	3036	3	0.00
30/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	5447	6	5447	6	0.00
30/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	2977	3	2977	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
30/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3006	3	3006	3	0.00
30/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2813	3	2813	3	0.00
30/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2841	3	2841	3	0.00
30/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1346	1	1346	1	230.00
30/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2786	3	2786	3	0.00
30/01/2013	R209 On 07-February-13			Bond Future	8.34	81.1273	8.3364	81.1273	6,620.00
30/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	2500	3	2500	3	0.00
30/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	4023	4	4023	4	0.00
30/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	4945	5	4945	5	0.00
30/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	5779	6	5779	6	0.00
30/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	6078	6	6078	6	0.00
30/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	5703	6	5703	6	0.00
30/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	5326	5	5326	5	0.00
30/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	1	0	1	0	0.00
30/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	1	0	1	0	0.00
30/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	7	0	7	0	14,000.00
30/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	72	0	72	0	11,000.00
30/01/2013	R209 On 02-May-13			Bond Future	8.40	78.9673	8.4017	78.9673	1,564.00
30/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	1345	1	1345	1	0.00
30/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	1319	1	1319	1	0.00
30/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	1292	1	1292	1	0.00
30/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	4857	5	4857	5	0.00
30/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	4794	5	4794	5	0.00
30/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	4731	5	4731	5	0.00
30/01/2013	R209 On 01-August-13			Bond Future	8.47	80.0168	8.4719	80.0168	0.00
30/01/2013	R209 On 01-August-13	79.36	Call	Bond Future	70001	70	70001	70	0.00
30/01/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R209 On 07-November-13			Bond Future	8.55	77.9857	8.5546	77.9857	0.00
30/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	6198	6	6198	6	0.00
30/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	9416	10	9416	10	0.00
30/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	6111	6	6111	6	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
30/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	6154	6	6154	6	0.00
30/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	4201	4	4201	4	0.00
30/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	4236	4	4236	4	0.00
30/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2298	2	2298	2	180.00
30/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	4167	4	4167	4	0.00
30/01/2013	R210 On 07-February-13			Bond Future	164.89	164.8989	164.8935	164.8989	1,237.00
30/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	7903	8	7903	8	0.00
30/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	7883	8	7883	8	0.00
30/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	7893	8	7893	8	0.00
30/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R210 On 02-May-13			Bond Future	165.12	165.1259	165.1186	165.1259	1,244.00
30/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	3979	4	3979	4	0.00
30/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	3969	4	3969	4	0.00
30/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	3959	4	3959	4	0.00
30/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R211 On 07-February-13			Bond Future	126.55	126.5725	126.5517	126.5725	522.00
30/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3562	4	3562	4	0.00
30/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3542	4	3542	4	0.00
30/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3552	4	3552	4	0.00
30/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R211 On 02-May-13			Bond Future	128.15	128.1725	128.1500	128.1725	7.00
30/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2460	2	2460	2	0.00
30/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2450	2	2450	2	0.00
30/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2440	2	2440	2	0.00
30/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R212 On 07-February-13			Bond Future	132.96	132.9710	132.9602	132.9710	2,405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3970	4	3970	4	0.00
30/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3950	4	3950	4	0.00
30/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3960	4	3960	4	0.00
30/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R212 On 02-May-13			Bond Future	134.64	134.6519	134.6394	134.6519	18,170.00
30/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3549	4	3549	4	0.00
30/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3539	4	3539	4	0.00
30/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3529	4	3529	4	0.00
30/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R213 On 07-February-13			Bond Future	8.04	93.4213	8.0416	93.4213	10,414.00
30/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	7083	7	7083	7	0.00
30/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	7470	8	7470	8	0.00
30/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	7854	8	7854	8	0.00
30/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	8236	8	8236	8	0.00
30/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R213 On 02-May-13			Bond Future	8.11	91.0176	8.1055	91.0176	5.00
30/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	1860	2	1860	2	0.00
30/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	1826	2	1826	2	0.00
30/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	1794	2	1794	2	0.00
30/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	4130	4	4130	4	0.00
30/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	4073	4	4073	4	0.00
30/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	4016	4	4016	4	0.00
30/01/2013	R213 On 01-August-13			Bond Future	8.18	92.2272	8.1752	92.2272	0.00
30/01/2013	R213 On 01-August-13	91.25	Call	Bond Future	81544	82	81544	82	0.00
30/01/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R213 On 07-November-13			Bond Future	8.26	89.9735	8.2596	89.9735	0.00
30/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	6642	7	6642	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
30/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	6549	7	6549	7	0.00
30/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	6596	7	6596	7	0.00
30/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3816	4	3816	4	0.00
30/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3849	4	3849	4	0.00
30/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3783	4	3783	4	0.00
30/01/2013	R214 On 07-February-13			Bond Future	8.38	82.8678	8.3764	82.8678	1,714.00
30/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	2031	2	2031	2	0.00
30/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	2177	2	2177	2	0.00
30/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	2103	2	2103	2	0.00
30/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	145	0	145	0	0.00
30/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	132	0	132	0	0.00
30/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	158	0	158	0	0.00
30/01/2013	R214 On 02-May-13			Bond Future	8.44	80.5889	8.4384	80.5889	0.00
30/01/2013	R214 On 02-May-13	84.31	Call	Bond Future	71740	72	71740	72	0.00
30/01/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
30/01/2013	R214 On 01-August-13			Bond Future	8.51	81.6599	8.5061	81.6599	0.00
30/01/2013	R214 On 01-August-13	84.31	Call	Bond Future	71141	71	71141	71	0.00
30/01/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00