



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For July 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	2025 On 01-August-13			Bond Future	109.61	109.6092	109.6126	109.6092	0.00
02/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
02/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
02/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8377	8	8377	8	0.00
02/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8387	8	8387	8	0.00
02/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8397	8	8397	8	0.00
02/07/2013	2038 On 01-August-13			Bond Future	103.30	103.2964	103.3016	103.2964	0.00

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02/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
02/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
02/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	11698	12	11698	12	0.00
02/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	11708	12	11708	12	0.00
02/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	11688	12	11688	12	0.00
02/07/2013	2050 On 01-August-13			Bond Future	105.85	105.8432	105.8486	105.8432	122.00
02/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
02/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
02/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	13151	13	13151	13	0.00
02/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	13161	13	13161	13	0.00
02/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	13141	13	13141	13	0.00
02/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	AL37 On 01-August-13			Index Future	403.26	401.5450	403.2620	401.5450	56.00
02/07/2013	AL37 On 07-November-13			Index Future	408.95	407.2110	408.9520	407.2110	0.00
02/07/2013	AL7T On 01-August-13			Index Future	481.02	478.3520	481.0210	478.3520	1.00
02/07/2013	AL7T On 07-November-13			Index Future	487.81	485.1010	487.8080	485.1010	0.00
02/07/2013	ALBI On 01-August-13			Index Future	432.33	430.1590	432.3290	430.1590	738.00
02/07/2013	ALBI On 07-November-13			Index Future	438.43	436.2280	438.4290	436.2280	85.00
02/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/07/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/07/2013	EL28	On 01-August-13			Bond Future	109.09	109.0836	109.0892	109.0836	0.00
02/07/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
02/07/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
02/07/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5901	6	5901	6	0.00
02/07/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5911	6	5911	6	0.00
02/07/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5921	6	5921	6	0.00
02/07/2013	ES33	On 01-August-13			Bond Future	9.18	87.0527	9.1805	87.0527	6,292.00
02/07/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	ES33	On 01-August-13	91.02	Call	Bond Future	76575	76	76575	76	0.00
02/07/2013	ES33	On 01-August-13	9.00	Put	Bond Future	1466	2	1466	2	0.00
02/07/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
02/07/2013	ES33	On 07-November-13			Bond Future	9.29	84.4996	9.2918	84.4996	0.00
02/07/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
02/07/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
02/07/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
02/07/2013	ES33	On 07-November-13	8.49	Put	Bond Future	6683	7	6683	7	0.00
02/07/2013	ES33	On 07-November-13	8.50	Put	Bond Future	6595	7	6595	7	0.00

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02/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6507	7	6507	7	0.00
02/07/2013	GOVI On 01-August-13			GOVI	431.51	429.3830	431.5100	429.3830	398.00
02/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
02/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
02/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
02/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	145000	17	145000	17	0.00
02/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	144900	17	144900	17	0.00
02/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	144800	17	144800	17	0.00
02/07/2013	GOVI On 07-November-13			GOVI	437.60	435.4410	437.5980	435.4410	0.00
02/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
02/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
02/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
02/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	84020	11	84020	11	0.00
02/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	84120	11	84120	11	0.00
02/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	83920	11	83920	11	0.00
02/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/07/2013	IGOV On 01-August-13			Index Future	194.04	194.0710	194.0430	194.0710	1,051.00
02/07/2013	IGOV On 07-November-13			Index Future	196.81	196.8350	196.8070	196.8350	7.00
02/07/2013	ILBI On 01-August-13			Index Future	518.42	518.4210	518.4210	518.4210	186.00
02/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8200	5.1600	94.8200	0.00
02/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.19	94.7900	5.1900	94.7900	0.00
02/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.24	94.7400	5.2400	94.7400	700.00
02/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.28	94.6800	5.2800	94.6800	0.00
02/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.36	94.5900	5.3600	94.5900	0.00
02/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.42	94.5300	5.4200	94.5300	1,500.00
02/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.48	94.4600	5.4800	94.4600	0.00
02/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.70	94.2300	5.7000	94.2300	400.00
02/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.97	93.9500	5.9700	93.9500	1,000.00

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02/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.26	93.6600	6.2600	93.6600	0.00
02/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.57	93.3600	6.5700	93.3600	0.00
02/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.81	93.1100	6.8100	93.1100	0.00
02/07/2013	R023 On 01-August-13			Bond Future	7.48	104.5127	7.4783	104.5127	10,499.00
02/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	1227	2	1227	2	0.00
02/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	1157	2	1157	2	0.00
02/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	1296	2	1296	2	0.00
02/07/2013	R023 On 07-November-13			Bond Future	7.57	102.0716	7.5685	102.0716	0.00
02/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	7427	8	7427	8	0.00
02/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	7355	8	7355	8	0.00
02/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	7500	8	7500	8	0.00
02/07/2013	R157 On 01-August-13			Bond Future	6.03	119.6495	6.0345	119.6495	22,579.00
02/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90387	90	90387	90	0.00
02/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R157 On 07-November-13			Bond Future	6.16	114.5313	6.1593	114.5313	0.00
02/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	386	0	386	0	0.00
02/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	380	0	380	0	0.00
02/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	392	0	392	0	0.00
02/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1432	2	1432	2	0.00
02/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1445	2	1445	2	0.00
02/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1419	2	1419	2	0.00
02/07/2013	R157 On 06-February-14			Bond Future	6.30	116.0704	6.2976	116.0704	0.00
02/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	479	0	479	0	0.00
02/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	489	0	489	0	0.00
02/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	484	0	484	0	0.00
02/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1526	2	1526	2	0.00
02/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1537	2	1537	2	0.00
02/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1515	2	1515	2	0.00

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02/07/2013	R157 On 08-May-14			Bond Future	6.46	110.8330	6.4640	110.8330	0.00
02/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	287	0	287	0	0.00
02/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	284	0	284	0	0.00
02/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	281	0	281	0	0.00
02/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2004	2	2004	2	0.00
02/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2015	2	2015	2	0.00
02/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	1994	2	1994	2	0.00
02/07/2013	R186 On 01-August-13			Bond Future	7.84	122.4405	7.8384	122.4405	58,541.00
02/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	332	0	332	0	5,315.00
02/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1836	2	1836	2	0.00
02/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	113841	113	113841	113	0.00
02/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	272	0	272	0	6,800.00
02/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	10322	10	10322	10	0.00
02/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	8693	8	8693	8	0.00
02/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	799	1	799	1	6,800.00
02/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	42	0	42	0	0.00
02/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	7	0	7	0	500.00
02/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	2851	2	2851	2	0.00
02/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	32	0	32	0	1,000.00
02/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	113	0	113	0	0.00
02/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	90	0	90	0	6,800.00
02/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1342	2	1342	2	0.00
02/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	10396	11	10396	11	100.00
02/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	13578	14	13578	14	0.00
02/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2198	3	2198	3	20.00
02/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	6054	7	6054	7	0.00
02/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	38	0	38	0	0.00
02/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	6498	7	6498	7	2,957.00
02/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4046	5	4046	5	0.00
02/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	8380	9	8380	9	4,100.00
02/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	10915	12	10915	12	0.00
02/07/2013	R186 On 07-November-13			Bond Future	7.93	124.1679	7.9275	124.1679	590.00
02/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	5317	5	5317	5	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
02/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	8847	8	8847	8	0.00
02/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	532	0	532	0	5,290.00
02/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	5420	5	5420	5	0.00
02/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	4622	4	4622	4	1,000.00
02/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	5369	5	5369	5	0.00
02/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	836	1	836	1	1,000.00
02/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	10471	10	10471	10	0.00
02/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1599	2	1599	2	1,030.00
02/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	3958	4	3958	4	0.00
02/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3384	4	3384	4	0.00
02/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	12384	13	12384	13	0.00
02/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	14727	15	14727	15	0.00
02/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3345	4	3345	4	0.00
02/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3307	4	3307	4	0.00
02/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1141	1	1141	1	1,200.00
02/07/2013	R186 On 06-February-14			Bond Future	8.01	120.5461	8.0103	120.5461	0.00
02/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	4399	4	4399	4	0.00
02/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	4360	4	4360	4	0.00
02/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	4438	4	4438	4	0.00
02/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	6721	7	6721	7	0.00
02/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	6775	7	6775	7	0.00
02/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	6828	7	6828	7	0.00
02/07/2013	R186 On 08-May-14			Bond Future	8.10	122.1785	8.0964	122.1785	0.00
02/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2538	2	2538	2	0.00
02/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2513	2	2513	2	0.00
02/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2562	2	2562	2	0.00
02/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	11711	12	11711	12	0.00
02/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	11784	12	11784	12	0.00
02/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	11857	12	11857	12	0.00
02/07/2013	R197 On 01-August-13			Bond Future	274.97	275.8841	274.9697	275.8841	2,546.00
02/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	20030	19	20030	19	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
02/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	20040	19	20040	19	0.00
02/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	20020	19	20020	19	0.00
02/07/2013	R201 On 01-August-13			Bond Future	5.55	105.1669	5.5491	105.1669	0.00
02/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68023	68	68023	68	0.00
02/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R201 On 07-November-13			Bond Future	5.61	106.6507	5.6126	106.6507	0.00
02/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	121	0	121	0	0.00
02/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	123	0	123	0	0.00
02/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	125	0	125	0	0.00
02/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	1011	1	1011	1	0.00
02/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	1003	1	1003	1	0.00
02/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	1020	1	1020	1	0.00
02/07/2013	R201 On 06-February-14			Bond Future	5.67	103.6752	5.6700	103.6752	0.00
02/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	291	0	291	0	0.00
02/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	297	0	297	0	0.00
02/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	294	0	294	0	0.00
02/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	650	1	650	1	0.00
02/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	644	1	644	1	0.00
02/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	655	1	655	1	0.00
02/07/2013	R201 On 08-May-14			Bond Future	5.76	105.0791	5.7625	105.0791	0.00
02/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	183	0	183	0	0.00
02/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	184	0	184	0	0.00
02/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	181	0	181	0	0.00
02/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	789	1	789	1	0.00
02/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	793	1	793	1	0.00
02/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	797	1	797	1	0.00
02/07/2013	R202 On 01-August-13			Bond Future	202.98	202.9669	202.9761	202.9669	44,020.00
02/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	20024	20	20024	20	0.00
02/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	20034	20	20034	20	0.00
02/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	20014	20	20014	20	0.00
02/07/2013	R203 On 01-August-13			Bond Future	6.80	107.9714	6.8025	107.9714	3,923.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95117	95	95117	95	0.00
02/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R203 On 07-November-13			Bond Future	6.93	105.3353	6.9276	105.3353	0.00
02/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	349	0	349	0	0.00
02/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	361	0	361	0	0.00
02/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	355	0	355	0	0.00
02/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103470	103	103470	103	0.00
02/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	206	0	206	0	15.00
02/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3580	4	3580	4	0.00
02/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3551	4	3551	4	0.00
02/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3609	4	3609	4	0.00
02/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4464	5	4464	5	0.00
02/07/2013	R203 On 06-February-14			Bond Future	7.05	106.7507	7.0540	106.7507	0.00
02/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	650	1	650	1	0.00
02/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	666	1	666	1	0.00
02/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	510	0	510	0	16.00
02/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	658	1	658	1	0.00
02/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4112	4	4112	4	0.00
02/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3621	4	3621	4	0.00
02/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3596	4	3596	4	0.00
02/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3571	4	3571	4	0.00
02/07/2013	R203 On 08-May-14			Bond Future	7.19	104.0351	7.1888	104.0351	0.00
02/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	489	0	489	0	0.00
02/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	478	0	478	0	0.00
02/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	484	0	484	0	0.00
02/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2265	2	2265	2	16.00
02/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4910	5	4910	5	0.00
02/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1638	2	1638	2	0.00
02/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4859	5	4859	5	0.00
02/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4884	5	4884	5	0.00
02/07/2013	R204 On 01-August-13			Bond Future	7.01	104.9005	7.0091	104.9005	25,172.00
02/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96483	96	96483	96	0.00
02/07/2013	R204 On 01-August-13	110.75	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
02/07/2013	R204 On 07-November-13			Bond Future	7.12	106.3806	7.1189	106.3806	0.00
02/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	656	1	656	1	0.00
02/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	667	1	667	1	0.00
02/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	646	1	646	1	0.00
02/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1707	2	1707	2	0.00
02/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4266	5	4266	5	0.00
02/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2222	2	2222	2	1,270.00
02/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4231	5	4231	5	0.00
02/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4300	5	4300	5	0.00
02/07/2013	R204 On 06-February-14			Bond Future	7.22	103.7793	7.2245	103.7793	0.00
02/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1142	1	1142	1	0.00
02/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1155	1	1155	1	0.00
02/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1168	1	1168	1	0.00
02/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4647	5	4647	5	0.00
02/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4617	5	4617	5	0.00
02/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4587	5	4587	5	0.00
02/07/2013	R204 On 08-May-14			Bond Future	7.34	105.1846	7.3404	105.1846	0.00
02/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	864	1	864	1	0.00
02/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	855	1	855	1	0.00
02/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	873	1	873	1	0.00
02/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6099	6	6099	6	0.00
02/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6033	6	6033	6	0.00
02/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6066	6	6066	6	0.00
02/07/2013	R206 On 01-August-13			Bond Future	5.24	101.3724	5.2417	101.3724	0.00
02/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30393	30	30393	30	0.00
02/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R206 On 07-November-13			Bond Future	5.15	102.8026	5.1492	102.8026	0.00
02/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	35	0	35	0	0.00
02/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	34	0	34	0	0.00
02/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	34	0	34	0	0.00
02/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	187	0	187	0	0.00
02/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	186	0	186	0	0.00
02/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	185	0	185	0	0.00
02/07/2013	R207 On 01-August-13			Bond Future	7.23	99.9909	7.2328	99.9909	23,668.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92943	92	92943	92	0.00
02/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R207 On 07-November-13			Bond Future	7.34	101.4017	7.3352	101.4017	0.00
02/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	988	1	988	1	0.00
02/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	973	1	973	1	0.00
02/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	959	1	959	1	0.00
02/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4136	5	4136	5	0.00
02/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4100	4	4100	4	0.00
02/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4172	5	4172	5	0.00
02/07/2013	R207 On 06-February-14			Bond Future	7.43	99.1247	7.4342	99.1247	0.00
02/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1309	1	1309	1	0.00
02/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1323	1	1323	1	0.00
02/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1295	1	1295	1	0.00
02/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5079	5	5079	5	0.00
02/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5045	5	5045	5	0.00
02/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5114	6	5114	6	0.00
02/07/2013	R207 On 08-May-14			Bond Future	7.54	100.4670	7.5438	100.4670	0.00
02/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	931	1	931	1	0.00
02/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	941	1	941	1	0.00
02/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	921	1	921	1	0.00
02/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7229	8	7229	8	0.00
02/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7190	8	7190	8	0.00
02/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7268	8	7268	8	0.00
02/07/2013	R208 On 01-August-13			Bond Future	7.32	98.5590	7.3153	98.5590	18,125.00
02/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	90036	90	90036	90	0.00
02/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R208 On 07-November-13			Bond Future	7.41	96.5536	7.4105	96.5536	0.00
02/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2718	2	2718	2	0.00
02/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	1135	1	1135	1	0.00
02/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	1119	1	1119	1	0.00
02/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	1152	1	1152	1	0.00
02/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2229	2	2229	2	1,520.00
02/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4595	5	4595	5	0.00
02/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4554	5	4554	5	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
02/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4513	5	4513	5	0.00
02/07/2013	R208 On 06-February-14			Bond Future	7.50	97.8510	7.5002	97.8510	0.00
02/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1499	1	1499	1	0.00
02/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1516	1	1516	1	0.00
02/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1532	1	1532	1	0.00
02/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5603	6	5603	6	0.00
02/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5564	6	5564	6	0.00
02/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	5643	6	5643	6	0.00
02/07/2013	R208 On 08-May-14			Bond Future	7.59	95.7795	7.5939	95.7795	0.00
02/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1044	1	1044	1	0.00
02/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1067	1	1067	1	0.00
02/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1056	1	1056	1	0.00
02/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8044	8	8044	8	0.00
02/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	7954	8	7954	8	0.00
02/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	7999	8	7999	8	0.00
02/07/2013	R209 On 01-August-13			Bond Future	8.57	78.5518	8.5722	78.5518	16,298.00
02/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	69180	69	69180	69	0.00
02/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	393	0	393	0	0.00
02/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5262	6	5262	6	2,000.00
02/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R209 On 07-November-13			Bond Future	8.66	76.5157	8.6561	76.5157	0.00
02/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4626	4	4626	4	0.00
02/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	6654	6	6654	6	0.00
02/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4668	4	4668	4	0.00
02/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	4027	4	4027	4	0.00
02/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	4585	4	4585	4	0.00
02/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	7388	7	7388	7	0.00
02/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7890	7	7890	7	0.00
02/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8920	8	8920	8	0.00
02/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3527	4	3527	4	0.00
02/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1790	2	1790	2	5,000.00
02/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4076	4	4076	4	4,700.00
02/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3454	4	3454	4	0.00
02/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2131	2	2131	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1246	1	1246	1	1,520.00
02/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3491	4	3491	4	0.00
02/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1589	2	1589	2	980.00
02/07/2013	R209 On 06-February-14			Bond Future	8.73	77.5440	8.7338	77.5440	0.00
02/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4504	4	4504	4	0.00
02/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4575	4	4575	4	0.00
02/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4540	4	4540	4	0.00
02/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6053	6	6053	6	0.00
02/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6007	6	6007	6	0.00
02/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	5961	6	5961	6	0.00
02/07/2013	R209 On 08-May-14			Bond Future	8.81	75.4490	8.8124	75.4490	0.00
02/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2697	3	2697	3	0.00
02/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2673	2	2673	2	0.00
02/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2650	2	2650	2	0.00
02/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	10744	11	10744	11	0.00
02/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	10811	11	10811	11	0.00
02/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	10677	11	10677	11	0.00
02/07/2013	R210 On 01-August-13			Bond Future	157.39	157.3810	157.3873	157.3810	1,237.00
02/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	15613	16	15613	16	0.00
02/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15623	16	15623	16	0.00
02/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15603	16	15603	16	0.00
02/07/2013	R211 On 01-August-13			Bond Future	128.53	128.5328	128.5306	128.5328	522.00
02/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1469	1	1469	1	0.00
02/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1479	1	1479	1	0.00
02/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1459	1	1459	1	0.00
02/07/2013	R212 On 01-August-13			Bond Future	129.72	129.7122	129.7154	129.7122	21,791.00
02/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R212 On 01-August-13	138.01	Call	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
02/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	8295	8	8295	8	0.00
02/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8285	8	8285	8	0.00
02/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8275	8	8275	8	0.00
02/07/2013	R213 On 01-August-13			Bond Future	8.37	89.9487	8.3682	89.9487	8,086.00
02/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	79924	79	79924	79	0.00
02/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R213 On 07-November-13			Bond Future	8.46	87.6810	8.4567	87.6810	0.00
02/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	4703	4	4703	4	0.00
02/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	4660	4	4660	4	0.00
02/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	4617	4	4617	4	0.00
02/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3505	4	3505	4	0.00
02/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3469	4	3469	4	0.00
02/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3542	4	3542	4	0.00
02/07/2013	R213 On 06-February-14			Bond Future	8.54	88.8591	8.5401	88.8591	0.00
02/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	4301	4	4301	4	0.00
02/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	4335	4	4335	4	0.00
02/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	4370	4	4370	4	0.00
02/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6288	7	6288	7	0.00
02/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6240	7	6240	7	0.00
02/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6335	7	6335	7	0.00
02/07/2013	R213 On 08-May-14			Bond Future	8.62	86.5239	8.6213	86.5239	0.00
02/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2683	2	2683	2	0.00
02/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2636	2	2636	2	0.00
02/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2660	2	2660	2	0.00
02/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	10823	11	10823	11	0.00
02/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	10890	11	10890	11	0.00
02/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	10757	11	10757	11	0.00
02/07/2013	R214 On 01-August-13			Bond Future	8.67	79.6085	8.6668	79.6085	840.00
02/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	69762	69	69762	69	0.00
02/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
02/07/2013	R214 On 07-November-13			Bond Future	8.75	77.4476	8.7506	77.4476	0.00
02/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	1400	1	1400	1	0.00
02/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	1380	1	1380	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
02/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	1359	1	1359	1	0.00
02/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	9937	10	9937	10	0.00
02/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10015	10	10015	10	0.00
02/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10094	11	10094	11	0.00
02/07/2013	R248 On 01-August-13			Bond Future	8.74	102.9691	8.7426	102.9691	603.00
02/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	10586	11	10586	11	0.00
02/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	10456	11	10456	11	0.00
02/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	10715	12	10715	12	0.00
02/07/2013	R248 On 07-November-13			Bond Future	8.83	100.0009	8.8290	100.0009	0.00
02/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
02/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	11498	12	11498	12	0.00
02/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	11369	12	11369	12	0.00
02/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	11628	13	11628	13	0.00