



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
01/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	2025 On 01-August-13			Bond Future	109.61	109.6058	109.6092	109.6058	0.00
01/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
01/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
01/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8381	8	8381	8	0.00
01/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8391	8	8391	8	0.00
01/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8401	8	8401	8	0.00
01/07/2013	2038 On 01-August-13			Bond Future	103.30	103.2914	103.2964	103.2914	0.00

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01/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
01/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
01/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	11704	12	11704	12	0.00
01/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	11714	12	11714	12	0.00
01/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	11694	12	11694	12	0.00
01/07/2013	2050 On 01-August-13			Bond Future	105.84	105.8376	105.8432	105.8376	122.00
01/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
01/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
01/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	13157	13	13157	13	0.00
01/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	13167	13	13167	13	0.00
01/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	13147	13	13147	13	0.00
01/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	AL37 On 01-August-13			Index Future	401.55	401.5620	401.5450	401.5620	56.00
01/07/2013	AL37 On 07-November-13			Index Future	407.21	407.2270	407.2110	407.2270	0.00
01/07/2013	AL7T On 01-August-13			Index Future	478.35	477.6900	478.3520	477.6900	1.00
01/07/2013	AL7T On 07-November-13			Index Future	485.10	484.4290	485.1010	484.4290	0.00
01/07/2013	ALBI On 01-August-13			Index Future	430.16	429.9900	430.1590	429.9900	738.00
01/07/2013	ALBI On 07-November-13			Index Future	436.23	436.0570	436.2280	436.0570	85.00
01/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	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
01/07/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/07/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/07/2013	EL28	On 01-August-13			Bond Future	109.08	109.0781	109.0836	109.0781	0.00
01/07/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
01/07/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
01/07/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5906	6	5906	6	0.00
01/07/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5916	6	5916	6	0.00
01/07/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5926	6	5926	6	0.00
01/07/2013	ES33	On 01-August-13			Bond Future	9.25	87.0838	9.2524	87.0838	6,292.00
01/07/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	ES33	On 01-August-13	91.02	Call	Bond Future	76001	76	76001	76	0.00
01/07/2013	ES33	On 01-August-13	9.00	Put	Bond Future	2040	2	2040	2	0.00
01/07/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
01/07/2013	ES33	On 07-November-13			Bond Future	9.37	84.5312	9.3662	84.5312	0.00
01/07/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
01/07/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
01/07/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
01/07/2013	ES33	On 07-November-13	8.49	Put	Bond Future	7265	7	7265	7	0.00
01/07/2013	ES33	On 07-November-13	8.50	Put	Bond Future	7176	7	7176	7	0.00

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01/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7088	7	7088	7	0.00
01/07/2013	GOVI On 01-August-13			GOVI	429.38	429.2050	429.3830	429.2050	398.00
01/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
01/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
01/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
01/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	166270	17	166270	17	0.00
01/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	166170	17	166170	17	0.00
01/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	166070	17	166070	17	0.00
01/07/2013	GOVI On 07-November-13			GOVI	435.44	435.2610	435.4410	435.2610	0.00
01/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
01/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
01/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
01/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	105590	11	105590	11	0.00
01/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	105690	11	105690	11	0.00
01/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	105490	11	105490	11	0.00
01/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/07/2013	IGOV On 01-August-13			Index Future	194.07	193.8630	194.0710	193.8630	1,051.00
01/07/2013	IGOV On 07-November-13			Index Future	196.84	196.6240	196.8350	196.6240	7.00
01/07/2013	ILBI On 01-August-13			Index Future	518.42	514.0830	518.4210	514.0830	186.00
01/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
01/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	0.00
01/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	0.00
01/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	700.00
01/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.32	94.7000	5.3200	94.7000	0.00
01/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.41	94.6200	5.4100	94.6200	0.00
01/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.47	94.5700	5.4700	94.5700	1,500.00
01/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.54	94.3500	5.5400	94.3500	0.00
01/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.77	94.2200	5.7700	94.2200	400.00
01/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.05	93.9700	6.0500	93.9700	1,000.00

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01/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.34	93.6700	6.3400	93.6700	0.00
01/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.64	93.3800	6.6400	93.3800	0.00
01/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.89	93.1300	6.8900	93.1300	0.00
01/07/2013	R023 On 01-August-13			Bond Future	7.58	104.3692	7.5755	104.3692	10,547.00
01/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	1888	2	1888	2	0.00
01/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	1818	2	1818	2	0.00
01/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	1957	2	1957	2	0.00
01/07/2013	R023 On 07-November-13			Bond Future	7.67	101.9260	7.6698	101.9260	0.00
01/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8098	8	8098	8	0.00
01/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8025	8	8025	8	0.00
01/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8171	8	8171	8	0.00
01/07/2013	R157 On 01-August-13			Bond Future	6.12	119.6581	6.1248	119.6581	22,579.00
01/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90194	90	90194	90	0.00
01/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R157 On 07-November-13			Bond Future	6.26	114.5400	6.2646	114.5400	0.00
01/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	332	0	332	0	0.00
01/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	327	0	327	0	0.00
01/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	337	0	337	0	0.00
01/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1574	2	1574	2	0.00
01/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1587	2	1587	2	0.00
01/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1560	2	1560	2	0.00
01/07/2013	R157 On 06-February-14			Bond Future	6.42	116.0793	6.4215	116.0793	0.00
01/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	419	0	419	0	0.00
01/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	428	0	428	0	0.00
01/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	424	0	424	0	0.00
01/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1664	2	1664	2	0.00
01/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1675	2	1675	2	0.00
01/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1652	2	1652	2	0.00

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01/07/2013	R157 On 08-May-14			Bond Future	6.61	110.8420	6.6133	110.8420	0.00
01/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	245	0	245	0	0.00
01/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	243	0	243	0	0.00
01/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	240	0	240	0	0.00
01/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2164	2	2164	2	0.00
01/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2175	2	2175	2	0.00
01/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2153	2	2153	2	0.00
01/07/2013	R186 On 01-August-13			Bond Future	7.91	122.3374	7.9102	122.3374	58,641.00
01/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	266	0	266	0	5,315.00
01/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1563	2	1563	2	0.00
01/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	113168	113	113168	113	0.00
01/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	217	0	217	0	6,800.00
01/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	9670	10	9670	10	0.00
01/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	8062	8	8062	8	0.00
01/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	2479	3	2479	3	0.00
01/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	659	1	659	1	6,800.00
01/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	33	0	33	0	0.00
01/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	6	0	6	0	500.00
01/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	25	0	25	0	1,000.00
01/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	89	0	89	0	0.00
01/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	132	0	132	0	6,800.00
01/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1644	2	1644	2	0.00
01/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11059	11	11059	11	100.00
01/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	14249	14	14249	14	0.00
01/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2599	3	2599	3	20.00
01/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	6661	7	6661	7	0.00
01/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	59	0	59	0	0.00
01/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7116	7	7116	7	2,957.00
01/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4578	5	4578	5	0.00
01/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9029	9	9029	9	4,100.00
01/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	11580	12	11580	12	0.00
01/07/2013	R186 On 07-November-13			Bond Future	8.00	124.0634	8.0020	124.0634	590.00
01/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4941	5	4941	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
01/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	8345	8	8345	8	0.00
01/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	469	0	469	0	5,290.00
01/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	5039	5	5039	5	0.00
01/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	4278	4	4278	4	1,000.00
01/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4990	5	4990	5	0.00
01/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	743	1	743	1	1,000.00
01/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9929	10	9929	10	0.00
01/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4296	4	4296	4	0.00
01/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1780	2	1780	2	1,030.00
01/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3690	4	3690	4	0.00
01/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	12974	13	12974	13	0.00
01/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	15347	15	15347	15	0.00
01/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3649	4	3649	4	0.00
01/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3609	4	3609	4	0.00
01/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1282	1	1282	1	1,200.00
01/07/2013	R186 On 06-February-14			Bond Future	8.09	120.4403	8.0874	120.4403	0.00
01/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	4104	4	4104	4	0.00
01/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	4067	4	4067	4	0.00
01/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	4141	4	4141	4	0.00
01/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7116	7	7116	7	0.00
01/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7172	7	7172	7	0.00
01/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7227	7	7227	7	0.00
01/07/2013	R186 On 08-May-14			Bond Future	8.18	122.0712	8.1764	122.0712	0.00
01/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2346	2	2346	2	0.00
01/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2323	2	2323	2	0.00
01/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2370	2	2370	2	0.00
01/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12219	12	12219	12	0.00
01/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	12294	12	12294	12	0.00
01/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	12368	12	12368	12	0.00
01/07/2013	R197 On 01-August-13			Bond Future	275.88	275.8766	275.8841	275.8766	2,546.00
01/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	19116	19	19116	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
01/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	19126	19	19126	19	0.00
01/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	19106	19	19106	19	0.00
01/07/2013	R201 On 01-August-13			Bond Future	5.62	105.1803	5.6246	105.1803	0.00
01/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	67921	68	67921	68	0.00
01/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R201 On 07-November-13			Bond Future	5.71	106.6643	5.7074	106.6643	0.00
01/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	102	0	102	0	0.00
01/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	104	0	104	0	0.00
01/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	106	0	106	0	0.00
01/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	1095	1	1095	1	0.00
01/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	1086	1	1086	1	0.00
01/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	1105	1	1105	1	0.00
01/07/2013	R201 On 06-February-14			Bond Future	5.79	103.6891	5.7936	103.6891	0.00
01/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	255	0	255	0	0.00
01/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	260	0	260	0	0.00
01/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	258	0	258	0	0.00
01/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	717	1	717	1	0.00
01/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	712	1	712	1	0.00
01/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	723	1	723	1	0.00
01/07/2013	R201 On 08-May-14			Bond Future	5.94	105.0932	5.9388	105.0932	0.00
01/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	155	0	155	0	0.00
01/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	157	0	157	0	0.00
01/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	154	0	154	0	0.00
01/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	866	1	866	1	0.00
01/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	871	1	871	1	0.00
01/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	876	1	876	1	0.00
01/07/2013	R202 On 01-August-13			Bond Future	202.97	202.9578	202.9669	202.9578	44,020.00
01/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	20033	20	20033	20	0.00
01/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	20043	20	20043	20	0.00
01/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	20023	20	20023	20	0.00
01/07/2013	R203 On 01-August-13			Bond Future	6.90	108.0227	6.9011	108.0227	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
01/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94758	95	94758	95	0.00
01/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R203 On 07-November-13			Bond Future	7.03	105.3874	7.0344	105.3874	0.00
01/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	290	0	290	0	0.00
01/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	301	0	301	0	0.00
01/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	295	0	295	0	0.00
01/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103106	103	103106	103	0.00
01/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	168	0	168	0	15.00
01/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3884	4	3884	4	0.00
01/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3854	4	3854	4	0.00
01/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3914	4	3914	4	0.00
01/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4790	5	4790	5	0.00
01/07/2013	R203 On 06-February-14			Bond Future	7.17	106.8036	7.1697	106.8036	0.00
01/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	564	1	564	1	0.00
01/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	578	1	578	1	0.00
01/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	439	0	439	0	16.00
01/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	571	1	571	1	0.00
01/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4410	4	4410	4	0.00
01/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3903	4	3903	4	0.00
01/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3878	4	3878	4	0.00
01/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3852	4	3852	4	0.00
01/07/2013	R203 On 08-May-14			Bond Future	7.31	104.0887	7.3144	104.0887	0.00
01/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	424	0	424	0	0.00
01/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	414	0	414	0	0.00
01/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	419	0	419	0	0.00
01/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2065	2	2065	2	16.00
01/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5220	5	5220	5	0.00
01/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1811	2	1811	2	0.00
01/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5167	5	5167	5	0.00
01/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5193	5	5193	5	0.00
01/07/2013	R204 On 01-August-13			Bond Future	7.11	104.9875	7.1123	104.9875	25,172.00
01/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96017	96	96017	96	0.00
01/07/2013	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
01/07/2013	R204 On 07-November-13			Bond Future	7.23	106.4688	7.2288	106.4688	0.00
01/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	556	1	556	1	0.00
01/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	565	1	565	1	0.00
01/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	547	1	547	1	0.00
01/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1502	2	1502	2	0.00
01/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4639	5	4639	5	0.00
01/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2490	2	2490	2	1,270.00
01/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4603	5	4603	5	0.00
01/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4674	5	4674	5	0.00
01/07/2013	R204 On 06-February-14			Bond Future	7.34	103.8688	7.3413	103.8688	0.00
01/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1010	1	1010	1	0.00
01/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1021	1	1021	1	0.00
01/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1033	1	1033	1	0.00
01/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4994	5	4994	5	0.00
01/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4962	5	4962	5	0.00
01/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4931	5	4931	5	0.00
01/07/2013	R204 On 08-May-14			Bond Future	7.46	105.2753	7.4649	105.2753	0.00
01/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	760	1	760	1	0.00
01/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	752	1	752	1	0.00
01/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	768	1	768	1	0.00
01/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6481	6	6481	6	0.00
01/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6414	6	6414	6	0.00
01/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6448	6	6448	6	0.00
01/07/2013	R206 On 01-August-13			Bond Future	5.28	101.3825	5.2845	101.3825	0.00
01/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30374	30	30374	30	0.00
01/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R206 On 07-November-13			Bond Future	5.26	102.8129	5.2557	102.8129	0.00
01/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	30	0	30	0	0.00
01/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	29	0	29	0	0.00
01/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	30	0	30	0	0.00
01/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	202	0	202	0	0.00
01/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	201	0	201	0	0.00
01/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	199	0	199	0	0.00
01/07/2013	R207 On 01-August-13			Bond Future	7.34	99.9080	7.3361	99.9080	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
01/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92420	92	92420	92	0.00
01/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R207 On 07-November-13			Bond Future	7.44	101.3176	7.4442	101.3176	0.00
01/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	847	1	847	1	0.00
01/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	834	1	834	1	0.00
01/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	821	1	821	1	0.00
01/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4527	5	4527	5	0.00
01/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4489	5	4489	5	0.00
01/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4565	5	4565	5	0.00
01/07/2013	R207 On 06-February-14			Bond Future	7.55	99.0395	7.5490	99.0395	0.00
01/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1156	1	1156	1	0.00
01/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1169	1	1169	1	0.00
01/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1143	1	1143	1	0.00
01/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5464	6	5464	6	0.00
01/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5428	6	5428	6	0.00
01/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5500	6	5500	6	0.00
01/07/2013	R207 On 08-May-14			Bond Future	7.66	100.3807	7.6650	100.3807	0.00
01/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	820	1	820	1	0.00
01/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	828	1	828	1	0.00
01/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	811	1	811	1	0.00
01/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7662	8	7662	8	0.00
01/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7622	8	7622	8	0.00
01/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7702	8	7702	8	0.00
01/07/2013	R208 On 01-August-13			Bond Future	7.41	98.4391	7.4076	98.4391	18,125.00
01/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89514	89	89514	89	0.00
01/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R208 On 07-November-13			Bond Future	7.51	96.4321	7.5073	96.4321	0.00
01/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2449	2	2449	2	0.00
01/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	991	1	991	1	0.00
01/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	977	1	977	1	0.00
01/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	1006	1	1006	1	0.00
01/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2489	3	2489	3	1,520.00
01/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4981	5	4981	5	0.00
01/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4939	5	4939	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
01/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4896	5	4896	5	0.00
01/07/2013	R208 On 06-February-14			Bond Future	7.60	97.7279	7.6014	97.7279	0.00
01/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1344	1	1344	1	0.00
01/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1359	1	1359	1	0.00
01/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1374	1	1374	1	0.00
01/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5982	6	5982	6	0.00
01/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5941	6	5941	6	0.00
01/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6023	6	6023	6	0.00
01/07/2013	R208 On 08-May-14			Bond Future	7.70	95.6547	7.6999	95.6547	0.00
01/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	932	1	932	1	0.00
01/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	952	1	952	1	0.00
01/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	942	1	942	1	0.00
01/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8474	9	8474	9	0.00
01/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8382	8	8382	8	0.00
01/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8428	9	8428	9	0.00
01/07/2013	R209 On 01-August-13			Bond Future	8.64	78.5853	8.6438	78.5853	14,828.00
01/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68603	69	68603	69	0.00
01/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	324	0	324	0	0.00
01/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5771	6	5771	6	2,000.00
01/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R209 On 07-November-13			Bond Future	8.73	76.5497	8.7299	76.5497	0.00
01/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4314	4	4314	4	0.00
01/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	6265	6	6265	6	0.00
01/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4354	4	4354	4	0.00
01/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3742	4	3742	4	0.00
01/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	4275	4	4275	4	0.00
01/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6977	7	6977	7	0.00
01/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7465	8	7465	8	0.00
01/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8468	9	8468	9	0.00
01/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1964	2	1964	2	5,000.00
01/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3803	4	3803	4	0.00
01/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4377	4	4377	4	4,700.00
01/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3726	4	3726	4	0.00
01/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2328	2	2328	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
01/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1379	1	1379	1	1,520.00
01/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3764	4	3764	4	0.00
01/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1749	2	1749	2	980.00
01/07/2013	R209 On 06-February-14			Bond Future	8.81	77.5784	8.8096	77.5784	0.00
01/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4233	4	4233	4	0.00
01/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4301	4	4301	4	0.00
01/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4267	4	4267	4	0.00
01/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6375	6	6375	6	0.00
01/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6328	6	6328	6	0.00
01/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6280	6	6280	6	0.00
01/07/2013	R209 On 08-May-14			Bond Future	8.89	75.4840	8.8905	75.4840	0.00
01/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2514	3	2514	3	0.00
01/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2491	3	2491	3	0.00
01/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2469	3	2469	3	0.00
01/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11164	11	11164	11	0.00
01/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11232	11	11232	11	0.00
01/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11096	11	11096	11	0.00
01/07/2013	R210 On 01-August-13			Bond Future	157.38	157.3749	157.3810	157.3749	1,237.00
01/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	15619	16	15619	16	0.00
01/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15629	16	15629	16	0.00
01/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15609	16	15609	16	0.00
01/07/2013	R211 On 01-August-13			Bond Future	128.53	128.5349	128.5328	128.5349	522.00
01/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1467	1	1467	1	0.00
01/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1477	1	1477	1	0.00
01/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1457	1	1457	1	0.00
01/07/2013	R212 On 01-August-13			Bond Future	129.71	129.5092	129.7122	129.5092	21,791.00
01/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
01/07/2013	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
01/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	8298	9	8298	9	0.00
01/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8288	8	8288	8	0.00
01/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8278	8	8278	8	0.00
01/07/2013	R213 On 01-August-13			Bond Future	8.44	89.8583	8.4398	89.8583	8,086.00
01/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	79334	79	79334	79	0.00
01/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R213 On 07-November-13			Bond Future	8.53	87.5894	8.5306	87.5894	0.00
01/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	4384	4	4384	4	0.00
01/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	4343	4	4343	4	0.00
01/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	4302	4	4302	4	0.00
01/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3787	4	3787	4	0.00
01/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3748	4	3748	4	0.00
01/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3825	4	3825	4	0.00
01/07/2013	R213 On 06-February-14			Bond Future	8.62	88.7664	8.6163	88.7664	0.00
01/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	4034	4	4034	4	0.00
01/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	4068	4	4068	4	0.00
01/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	4101	4	4101	4	0.00
01/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6627	7	6627	7	0.00
01/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6577	7	6577	7	0.00
01/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6676	7	6676	7	0.00
01/07/2013	R213 On 08-May-14			Bond Future	8.70	86.4298	8.6999	86.4298	0.00
01/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2499	2	2499	2	0.00
01/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2455	2	2455	2	0.00
01/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2477	2	2477	2	0.00
01/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	11256	11	11256	11	0.00
01/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	11323	11	11323	11	0.00
01/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	11188	11	11188	11	0.00
01/07/2013	R214 On 01-August-13			Bond Future	8.74	79.6435	8.7384	79.6435	840.00
01/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	69161	69	69161	69	0.00
01/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R214 On 07-November-13			Bond Future	8.82	77.4831	8.8243	77.4831	0.00
01/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	1271	1	1271	1	0.00
01/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	1252	1	1252	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
01/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	1233	1	1233	1	0.00
01/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10417	10	10417	10	0.00
01/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10497	11	10497	11	0.00
01/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10578	11	10578	11	0.00
01/07/2013	R248 On 01-August-13			Bond Future	8.82	103.1218	8.8244	103.1218	603.00
01/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	11466	11	11466	11	0.00
01/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	11337	11	11337	11	0.00
01/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	11595	11	11595	11	0.00
01/07/2013	R248 On 07-November-13			Bond Future	8.91	100.1558	8.9134	100.1558	0.00
01/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
01/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	12391	12	12391	12	0.00
01/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	12262	12	12262	12	0.00
01/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	12520	12	12520	12	0.00