



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
03/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	2025 On 01-August-13			Bond Future	109.62	109.6126	109.6224	109.6126	0.00
03/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
03/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
03/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8368	8	8368	8	0.00
03/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8378	8	8378	8	0.00
03/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8388	8	8388	8	0.00
03/07/2013	2038 On 01-August-13			Bond Future	103.51	103.3016	103.5107	103.3016	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
03/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
03/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
03/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	11489	12	11489	12	0.00
03/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	11499	12	11499	12	0.00
03/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	11479	12	11479	12	0.00
03/07/2013	2050 On 01-August-13			Bond Future	105.86	105.8486	105.8649	105.8486	122.00
03/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
03/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
03/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	13135	13	13135	13	0.00
03/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	13145	13	13145	13	0.00
03/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	13125	13	13125	13	0.00
03/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	AL37 On 01-August-13			Index Future	401.36	403.2620	401.3610	403.2620	56.00
03/07/2013	AL37 On 07-November-13			Index Future	407.02	408.9520	407.0230	408.9520	0.00
03/07/2013	AL7T On 01-August-13			Index Future	477.44	481.0210	477.4430	481.0210	1.00
03/07/2013	AL7T On 07-November-13			Index Future	484.18	487.8080	484.1790	487.8080	0.00
03/07/2013	ALBI On 01-August-13			Index Future	429.55	432.3290	429.5470	432.3290	738.00
03/07/2013	ALBI On 07-November-13			Index Future	435.61	438.4290	435.6070	438.4290	85.00
03/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	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
03/07/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/07/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/07/2013	EL28	On 01-August-13			Bond Future	109.11	109.0892	109.1060	109.0892	0.00
03/07/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
03/07/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
03/07/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5884	6	5884	6	0.00
03/07/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5894	6	5894	6	0.00
03/07/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5904	6	5904	6	0.00
03/07/2013	ES33	On 01-August-13			Bond Future	9.25	87.6260	9.2529	87.6260	6,292.00
03/07/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	ES33	On 01-August-13	91.02	Call	Bond Future	75997	77	75997	77	0.00
03/07/2013	ES33	On 01-August-13	9.00	Put	Bond Future	2043	1	2043	1	0.00
03/07/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
03/07/2013	ES33	On 07-November-13			Bond Future	9.37	85.0811	9.3667	85.0811	0.00
03/07/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
03/07/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
03/07/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
03/07/2013	ES33	On 07-November-13	8.49	Put	Bond Future	7269	7	7269	7	0.00
03/07/2013	ES33	On 07-November-13	8.50	Put	Bond Future	7180	7	7180	7	0.00

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03/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7092	7	7092	7	0.00
03/07/2013	GOVI On 01-August-13			GOVI	428.74	431.5100	428.7430	431.5100	398.00
03/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
03/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
03/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
03/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	172670	15	172670	15	0.00
03/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	172570	14	172570	14	0.00
03/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	172470	14	172470	14	0.00
03/07/2013	GOVI On 07-November-13			GOVI	434.79	437.5980	434.7920	437.5980	0.00
03/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
03/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
03/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
03/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	112080	8	112080	8	0.00
03/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	112180	8	112180	8	0.00
03/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	111980	8	111980	8	0.00
03/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/07/2013	IGOV On 01-August-13			Index Future	194.05	194.0430	194.0470	194.0430	1,051.00
03/07/2013	IGOV On 07-November-13			Index Future	196.81	196.8070	196.8110	196.8070	7.00
03/07/2013	ILBI On 01-August-13			Index Future	518.42	518.4210	518.4210	518.4210	186.00
03/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
03/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	0.00
03/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.25	94.7600	5.2500	94.7600	700.00
03/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.31	94.7200	5.3100	94.7200	0.00
03/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.34	94.6400	5.3400	94.6400	0.00
03/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.48	94.5800	5.4750	94.5800	1,500.00
03/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.52	94.5200	5.5200	94.5200	0.00
03/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.72	94.3000	5.7200	94.3000	400.00
03/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.02	94.0300	6.0200	94.0300	1,000.00

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03/07/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.31	93.7400	6.3100	93.7400	0.00
03/07/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.60	93.4300	6.6000	93.4300	0.00
03/07/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.86	93.1900	6.8600	93.1900	0.00
03/07/2013	R023 On	01-August-13			Bond Future	7.61	105.1738	7.6123	105.1738	10,499.00
03/07/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R023 On	01-August-13	7.30	Put	Bond Future	2136	1	2136	1	0.00
03/07/2013	R023 On	01-August-13	7.31	Put	Bond Future	2067	1	2067	1	0.00
03/07/2013	R023 On	01-August-13	7.29	Put	Bond Future	2206	1	2206	1	0.00
03/07/2013	R023 On	07-November-13			Bond Future	7.71	102.7419	7.7082	102.7419	0.00
03/07/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R023 On	07-November-13	6.50	Put	Bond Future	8350	7	8350	7	0.00
03/07/2013	R023 On	07-November-13	6.51	Put	Bond Future	8277	7	8277	7	0.00
03/07/2013	R023 On	07-November-13	6.49	Put	Bond Future	8423	8	8423	8	0.00
03/07/2013	R157 On	01-August-13			Bond Future	6.15	119.8422	6.1512	119.8422	22,579.00
03/07/2013	R157 On	01-August-13	116.11	Call	Bond Future	90138	90	90138	90	0.00
03/07/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R157 On	07-November-13			Bond Future	6.30	114.7267	6.2954	114.7267	0.00
03/07/2013	R157 On	07-November-13	5.60	Call	Bond Future	303	0	303	0	0.00
03/07/2013	R157 On	07-November-13	5.59	Call	Bond Future	298	0	298	0	0.00
03/07/2013	R157 On	07-November-13	5.61	Call	Bond Future	308	0	308	0	0.00
03/07/2013	R157 On	07-November-13	5.60	Put	Bond Future	1602	1	1602	1	0.00
03/07/2013	R157 On	07-November-13	5.59	Put	Bond Future	1616	1	1616	1	0.00
03/07/2013	R157 On	07-November-13	5.61	Put	Bond Future	1588	1	1588	1	0.00
03/07/2013	R157 On	06-February-14			Bond Future	6.46	116.2683	6.4580	116.2683	0.00
03/07/2013	R157 On	06-February-14	5.64	Call	Bond Future	389	0	389	0	0.00
03/07/2013	R157 On	06-February-14	5.66	Call	Bond Future	398	0	398	0	0.00
03/07/2013	R157 On	06-February-14	5.65	Call	Bond Future	394	0	394	0	0.00
03/07/2013	R157 On	06-February-14	5.65	Put	Bond Future	1692	2	1692	2	0.00
03/07/2013	R157 On	06-February-14	5.64	Put	Bond Future	1704	2	1704	2	0.00
03/07/2013	R157 On	06-February-14	5.66	Put	Bond Future	1681	2	1681	2	0.00

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03/07/2013	R157 On 08-May-14			Bond Future	6.66	111.0335	6.6573	111.0335	0.00
03/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	249	0	249	0	0.00
03/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	246	0	246	0	0.00
03/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	244	0	244	0	0.00
03/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2226	2	2226	2	0.00
03/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2237	2	2237	2	0.00
03/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2215	2	2215	2	0.00
03/07/2013	R186 On 01-August-13			Bond Future	7.96	123.1136	7.9570	123.1136	58,541.00
03/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	195	0	195	0	5,315.00
03/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1325	2	1325	2	0.00
03/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	112731	114	112731	114	0.00
03/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	156	0	156	0	6,800.00
03/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	9233	10	9233	10	0.00
03/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	7634	9	7634	9	0.00
03/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	2181	3	2181	3	0.00
03/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	520	1	520	1	6,800.00
03/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	19	0	19	0	0.00
03/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	3	0	3	0	500.00
03/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	14	0	14	0	1,000.00
03/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	59	0	59	0	0.00
03/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	141	0	141	0	6,800.00
03/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1782	1	1782	1	0.00
03/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11483	10	11483	10	100.00
03/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	14683	14	14683	14	0.00
03/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2798	2	2798	2	20.00
03/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	7027	6	7027	6	0.00
03/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	59	0	59	0	0.00
03/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7492	6	7492	6	2,957.00
03/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4876	4	4876	4	0.00
03/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9436	8	9436	8	4,100.00
03/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	12007	11	12007	11	0.00
03/07/2013	R186 On 07-November-13			Bond Future	8.05	124.8506	8.0507	124.8506	590.00
03/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4650	5	4650	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
03/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	7981	9	7981	9	0.00
03/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	411	1	411	1	5,290.00
03/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4745	5	4745	5	0.00
03/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	4008	5	4008	5	1,000.00
03/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4697	5	4697	5	0.00
03/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	659	1	659	1	1,000.00
03/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9543	10	9543	10	0.00
03/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4469	4	4469	4	0.00
03/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1859	2	1859	2	1,030.00
03/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3842	3	3842	3	0.00
03/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	13333	12	13333	12	0.00
03/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	15731	15	15731	15	0.00
03/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3800	3	3800	3	0.00
03/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3758	3	3758	3	0.00
03/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1339	1	1339	1	1,200.00
03/07/2013	R186 On 06-February-14			Bond Future	8.14	121.2379	8.1378	121.2379	0.00
03/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3880	4	3880	4	0.00
03/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3844	4	3844	4	0.00
03/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3916	4	3916	4	0.00
03/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7341	7	7341	7	0.00
03/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7397	7	7397	7	0.00
03/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7454	7	7454	7	0.00
03/07/2013	R186 On 08-May-14			Bond Future	8.23	122.8796	8.2287	122.8796	0.00
03/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2576	3	2576	3	0.00
03/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2551	3	2551	3	0.00
03/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2601	3	2601	3	0.00
03/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12906	12	12906	12	0.00
03/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	12979	12	12979	12	0.00
03/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	13052	12	13052	12	0.00
03/07/2013	R197 On 01-August-13			Bond Future	274.99	274.9697	274.9931	274.9697	2,546.00
03/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	20007	20	20007	20	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
03/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	20017	20	20017	20	0.00
03/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	19997	20	19997	20	0.00
03/07/2013	R201 On 01-August-13			Bond Future	5.65	105.2684	5.6533	105.2684	0.00
03/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	67883	68	67883	68	0.00
03/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R201 On 07-November-13			Bond Future	5.74	106.7536	5.7436	106.7536	0.00
03/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	92	0	92	0	0.00
03/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	94	0	94	0	0.00
03/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	96	0	96	0	0.00
03/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	1124	1	1124	1	0.00
03/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	1115	1	1115	1	0.00
03/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	1133	1	1133	1	0.00
03/07/2013	R201 On 06-February-14			Bond Future	5.84	103.7794	5.8411	103.7794	0.00
03/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	231	0	231	0	0.00
03/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	236	0	236	0	0.00
03/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	233	0	233	0	0.00
03/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	733	1	733	1	0.00
03/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	728	1	728	1	0.00
03/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	739	1	739	1	0.00
03/07/2013	R201 On 08-May-14			Bond Future	6.01	105.1847	6.0067	105.1847	0.00
03/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	129	0	129	0	0.00
03/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	131	0	131	0	0.00
03/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	128	0	128	0	0.00
03/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	881	1	881	1	0.00
03/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	886	1	886	1	0.00
03/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	891	1	891	1	0.00
03/07/2013	R202 On 01-August-13			Bond Future	203.77	202.9761	203.7741	202.9761	44,020.00
03/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	19226	20	19226	20	0.00
03/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	19236	20	19236	20	0.00
03/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	19216	20	19216	20	0.00
03/07/2013	R203 On 01-August-13			Bond Future	6.90	108.3301	6.9012	108.3301	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
03/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94758	95	94758	95	0.00
03/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R203 On 07-November-13			Bond Future	7.03	105.6991	7.0345	105.6991	0.00
03/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	273	0	273	0	0.00
03/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	283	0	283	0	0.00
03/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	278	0	278	0	0.00
03/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103105	103	103105	103	0.00
03/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	155	0	155	0	15.00
03/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3867	4	3867	4	0.00
03/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3837	4	3837	4	0.00
03/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3897	4	3897	4	0.00
03/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4778	4	4778	4	0.00
03/07/2013	R203 On 06-February-14			Bond Future	7.17	107.1193	7.1699	107.1193	0.00
03/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	539	1	539	1	0.00
03/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	554	1	554	1	0.00
03/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	414	1	414	1	16.00
03/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	547	1	547	1	0.00
03/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4385	4	4385	4	0.00
03/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3880	4	3880	4	0.00
03/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3854	4	3854	4	0.00
03/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3829	4	3829	4	0.00
03/07/2013	R203 On 08-May-14			Bond Future	7.31	104.4086	7.3147	104.4086	0.00
03/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	447	0	447	0	0.00
03/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	437	0	437	0	0.00
03/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	442	0	442	0	0.00
03/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2114	2	2114	2	16.00
03/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5243	5	5243	5	0.00
03/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1861	2	1861	2	0.00
03/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5190	5	5190	5	0.00
03/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5217	5	5217	5	0.00
03/07/2013	R204 On 01-August-13			Bond Future	7.11	105.3669	7.1128	105.3669	25,172.00
03/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96015	96	96015	96	0.00
03/07/2013	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
03/07/2013	R204 On 07-November-13			Bond Future	7.23	106.8534	7.2294	106.8534	0.00
03/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	538	1	538	1	0.00
03/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	547	1	547	1	0.00
03/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	529	1	529	1	0.00
03/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1476	2	1476	2	0.00
03/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4623	4	4623	4	0.00
03/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2467	2	2467	2	1,270.00
03/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4587	4	4587	4	0.00
03/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4659	4	4659	4	0.00
03/07/2013	R204 On 06-February-14			Bond Future	7.34	104.2584	7.3420	104.2584	0.00
03/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	983	1	983	1	0.00
03/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	994	1	994	1	0.00
03/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1005	1	1005	1	0.00
03/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4969	5	4969	5	0.00
03/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4937	5	4937	5	0.00
03/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4906	5	4906	5	0.00
03/07/2013	R204 On 08-May-14			Bond Future	7.47	105.6702	7.4657	105.6702	0.00
03/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	870	1	870	1	0.00
03/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	861	1	861	1	0.00
03/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	878	1	878	1	0.00
03/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6593	6	6593	6	0.00
03/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6527	6	6527	6	0.00
03/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6560	6	6560	6	0.00
03/07/2013	R206 On 01-August-13			Bond Future	5.41	101.3911	5.4088	101.3911	0.00
03/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30320	30	30320	30	0.00
03/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R206 On 07-November-13			Bond Future	5.57	102.8217	5.5665	102.8217	0.00
03/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	19	0	0.00
03/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	18	0	18	0	0.00
03/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	18	0	0.00
03/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	246	0	246	0	0.00
03/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	245	0	245	0	0.00
03/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	243	0	243	0	0.00
03/07/2013	R207 On 01-August-13			Bond Future	7.36	100.5140	7.3565	100.5140	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
03/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92317	93	92317	93	0.00
03/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R207 On 07-November-13			Bond Future	7.47	101.9321	7.4658	101.9321	0.00
03/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	808	1	808	1	0.00
03/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	795	1	795	1	0.00
03/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	783	1	783	1	0.00
03/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4593	4	4593	4	0.00
03/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4554	4	4554	4	0.00
03/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4631	4	4631	4	0.00
03/07/2013	R207 On 06-February-14			Bond Future	7.57	99.6622	7.5718	99.6622	0.00
03/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1102	1	1102	1	0.00
03/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1115	1	1115	1	0.00
03/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1090	1	1090	1	0.00
03/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5516	5	5516	5	0.00
03/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5480	5	5480	5	0.00
03/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5553	5	5553	5	0.00
03/07/2013	R207 On 08-May-14			Bond Future	7.69	101.0117	7.6890	101.0117	0.00
03/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	914	1	914	1	0.00
03/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	923	1	923	1	0.00
03/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	905	1	905	1	0.00
03/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7864	7	7864	7	0.00
03/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7825	7	7825	7	0.00
03/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7904	7	7904	7	0.00
03/07/2013	R208 On 01-August-13			Bond Future	7.43	99.0804	7.4341	99.0804	18,125.00
03/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89366	90	89366	90	0.00
03/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R208 On 07-November-13			Bond Future	7.54	97.0824	7.5350	97.0824	0.00
03/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2342	3	2342	3	0.00
03/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	926	1	926	1	0.00
03/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	911	1	911	1	0.00
03/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	940	1	940	1	0.00
03/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2533	2	2533	2	1,520.00
03/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5067	5	5067	5	0.00
03/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5024	5	5024	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
03/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4981	5	4981	5	0.00
03/07/2013	R208 On 06-February-14			Bond Future	7.63	98.3868	7.6305	98.3868	0.00
03/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1283	1	1283	1	0.00
03/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1298	2	1298	2	0.00
03/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1313	2	1313	2	0.00
03/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6074	6	6074	6	0.00
03/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6033	6	6033	6	0.00
03/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6115	6	6115	6	0.00
03/07/2013	R208 On 08-May-14			Bond Future	7.73	96.3225	7.7303	96.3225	0.00
03/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1041	1	1041	1	0.00
03/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1063	1	1063	1	0.00
03/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1052	1	1052	1	0.00
03/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8739	8	8739	8	0.00
03/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8648	8	8648	8	0.00
03/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8693	8	8693	8	0.00
03/07/2013	R209 On 01-August-13			Bond Future	8.65	79.1292	8.6453	79.1292	18,298.00
03/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68590	69	68590	69	0.00
03/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	289	0	289	0	0.00
03/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5749	5	5749	5	2,000.00
03/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R209 On 07-November-13			Bond Future	8.73	77.1013	8.7315	77.1013	0.00
03/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4285	5	4285	5	0.00
03/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	6236	7	6236	7	0.00
03/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4325	5	4325	5	0.00
03/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3714	4	3714	4	0.00
03/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	4246	5	4246	5	0.00
03/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6948	7	6948	7	0.00
03/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7436	8	7436	8	0.00
03/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8441	9	8441	9	0.00
03/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3786	4	3786	4	0.00
03/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1948	2	1948	2	5,000.00
03/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4360	4	4360	4	4,700.00
03/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3709	3	3709	3	0.00
03/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2312	2	2312	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
03/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1365	1	1365	1	1,520.00
03/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3747	3	3747	3	0.00
03/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1733	2	1733	2	980.00
03/07/2013	R209 On 06-February-14			Bond Future	8.81	78.1373	8.8113	78.1373	0.00
03/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4221	5	4221	5	0.00
03/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4288	5	4288	5	0.00
03/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4254	5	4254	5	0.00
03/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6376	6	6376	6	0.00
03/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6328	6	6328	6	0.00
03/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6281	6	6281	6	0.00
03/07/2013	R209 On 08-May-14			Bond Future	8.89	76.0504	8.8922	76.0504	0.00
03/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2909	3	2909	3	0.00
03/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2884	3	2884	3	0.00
03/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2860	3	2860	3	0.00
03/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11570	11	11570	11	0.00
03/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11636	11	11636	11	0.00
03/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11504	11	11504	11	0.00
03/07/2013	R210 On 01-August-13			Bond Future	157.41	157.3873	157.4057	157.3873	1,237.00
03/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	15594	16	15594	16	0.00
03/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15604	16	15604	16	0.00
03/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15584	16	15584	16	0.00
03/07/2013	R211 On 01-August-13			Bond Future	128.52	128.5306	128.5241	128.5306	522.00
03/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1476	1	1476	1	0.00
03/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1486	1	1486	1	0.00
03/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1466	1	1466	1	0.00
03/07/2013	R212 On 01-August-13			Bond Future	129.53	129.7154	129.5254	129.7154	21,791.00
03/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
03/07/2013	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
03/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	8485	8	8485	8	0.00
03/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8475	8	8475	8	0.00
03/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8465	8	8465	8	0.00
03/07/2013	R213 On 01-August-13			Bond Future	8.48	90.5391	8.4766	90.5391	8,086.00
03/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	79033	80	79033	80	0.00
03/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R213 On 07-November-13			Bond Future	8.57	88.2798	8.5686	88.2798	0.00
03/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	4201	5	4201	5	0.00
03/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	4161	5	4161	5	0.00
03/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	4121	5	4121	5	0.00
03/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3910	4	3910	4	0.00
03/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3870	3	3870	3	0.00
03/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	3950	4	3950	4	0.00
03/07/2013	R213 On 06-February-14			Bond Future	8.66	89.4658	8.6555	89.4658	0.00
03/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3909	4	3909	4	0.00
03/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3941	4	3941	4	0.00
03/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3974	4	3974	4	0.00
03/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6809	6	6809	6	0.00
03/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6760	6	6760	6	0.00
03/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6860	6	6860	6	0.00
03/07/2013	R213 On 08-May-14			Bond Future	8.74	87.1388	8.7402	87.1388	0.00
03/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2770	3	2770	3	0.00
03/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2725	3	2725	3	0.00
03/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2747	3	2747	3	0.00
03/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	11840	11	11840	11	0.00
03/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	11907	11	11907	11	0.00
03/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	11773	11	11773	11	0.00
03/07/2013	R214 On 01-August-13			Bond Future	8.74	80.2098	8.7400	80.2098	840.00
03/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	69147	70	69147	70	0.00
03/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
03/07/2013	R214 On 07-November-13			Bond Future	8.83	78.0573	8.8260	78.0573	0.00
03/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	1265	1	1265	1	0.00
03/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	1246	1	1246	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
03/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	1228	1	1228	1	0.00
03/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10425	10	10425	10	0.00
03/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10505	10	10505	10	0.00
03/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10586	10	10586	10	0.00
03/07/2013	R248 On 01-August-13			Bond Future	8.82	103.8492	8.8158	103.8492	603.00
03/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	11374	11	11374	11	0.00
03/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	11244	10	11244	10	0.00
03/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	11503	11	11503	11	0.00
03/07/2013	R248 On 07-November-13			Bond Future	8.90	100.8934	8.9045	100.8934	0.00
03/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
03/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	12297	11	12297	11	0.00
03/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	12168	11	12168	11	0.00
03/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	12427	12	12427	12	0.00