



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 20/02/2013 To: 20/02/2013

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | 0106 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0357 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0403 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0457 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0703 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0757 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0804 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0807 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0857 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0904 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0908 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0957 On 31-March-36 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 0986 On 31-March-36 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | 1386 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 1409 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 2025 On 02-May-13 | | | Bond Future | 113.96 | 113.9618 | 113.9561 | 113.9618 | 0.00 |
| 20/02/2013 | 2025 On 02-May-13 | 113.41 | Call | Bond Future | 542 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | 2025 On 02-May-13 | 113.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | 2038 On 02-May-13 | | | Bond Future | 112.76 | 112.7597 | 112.7603 | 112.7597 | 0.00 |
| 20/02/2013 | 2038 On 02-May-13 | 111.60 | Call | Bond Future | 1156 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | 2038 On 02-May-13 | 111.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | 2050 On 02-May-13 | | | Bond Future | 119.66 | 119.6590 | 119.6608 | 119.6590 | 122.00 |
| 20/02/2013 | 2050 On 02-May-13 | 117.60 | Call | Bond Future | 2063 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | 2050 On 02-May-13 | 117.60 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | 5701 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 5706 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 8607 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 8608 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | 8657 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | AI03 On 09-March-16 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | AL7T On 02-May-13 | | | Index Future | 496.22 | 495.2510 | 496.2170 | 495.2510 | 12.00 |
| 20/02/2013 | AL7T On 01-August-13 | | | Index Future | 502.79 | 501.8120 | 502.7890 | 501.8120 | 0.00 |
| 20/02/2013 | AL7T On 07-November-13 | | | Index Future | 510.05 | 509.0540 | 510.0450 | 509.0540 | 0.00 |
| 20/02/2013 | ALBI On 02-May-13 | | | Index Future | 443.02 | 441.7370 | 443.0230 | 441.7370 | 925.00 |
| 20/02/2013 | ALBI On 01-August-13 | | | Index Future | 448.89 | 447.5890 | 448.8910 | 447.5890 | 79.00 |
| 20/02/2013 | ALBI On 07-November-13 | | | Index Future | 455.37 | 454.0480 | 455.3690 | 454.0480 | 85.00 |
| 20/02/2013 | C023 On 28-February-23 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | C025 On 31-January-25 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C038 On 31-January-38 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C048 On 28-February-48 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C050 On 31-December-50 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C157 On 15-September-15 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C186 On 21-December-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C189 On 01-April-13 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C197 On 07-December-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C201 On 22-December-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C202 On 07-December-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C203 On 15-September-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C204 On 21-December-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C206 On 15-January-14 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C207 On 15-January-20 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C208 On 31-March-21 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C209 On 31-March-36 | | | Price Contribution | 6.25 | 6.2500 | 6.2500 | 6.2500 | 0.00 |
| 20/02/2013 | C210 On 31-March-28 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C211 On 31-January-17 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C212 On 31-January-22 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | C213 On 28-February-31 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | C214 On 28-February-41 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | CES1 On 20-April-18 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | CS23 On 25-January-23 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | CS26 On 02-April-26 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | CS33 On 15-September-33 | | | Price Contribution | 100.00 | 100.0000 | 100.0000 | 100.0000 | 0.00 |
| 20/02/2013 | EL28 On 02-May-13 | | | Bond Future | 113.66 | 113.6599 | 113.6616 | 113.6599 | 0.00 |
| 20/02/2013 | EL28 On 02-May-13 | 113.32 | Call | Bond Future | 345 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | EL28 On 02-May-13 | 113.32 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | ES33 On 02-May-13 | | | Bond Future | 8.70 | 89.1413 | 89.7393 | 89.1413 | 3,363.00 |
| 20/02/2013 | ES33 On 02-May-13 | 91.02 | Call | Bond Future | 80559 | 80 | 81 | 80 | 0.00 |
| 20/02/2013 | ES33 On 02-May-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | ES33 On 01-August-13 | | | Bond Future | 8.78 | 90.3224 | 90.9280 | 90.3224 | 0.00 |
| 20/02/2013 | ES33 On 01-August-13 | 9.00 | Call | Bond Future | 1836 | 1 | 2 | 1 | 0.00 |
| 20/02/2013 | ES33 On 01-August-13 | 91.02 | Call | Bond Future | 79877 | 79 | 80 | 79 | 0.00 |
| 20/02/2013 | ES33 On 01-August-13 | 91.02 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | ES33 On 01-August-13 | 9.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GOVI On 02-May-13 | | | GOVI | 442.83 | 441.6090 | 442.8320 | 441.6090 | 97.00 |
| 20/02/2013 | GOVI On 02-May-13 | 432.99 | Call | GOVI | 98420 | 9 | 10 | 9 | 0.00 |
| 20/02/2013 | GOVI On 02-May-13 | 433.01 | Call | GOVI | 98220 | 9 | 10 | 9 | 0.00 |
| 20/02/2013 | GOVI On 02-May-13 | 433.00 | Call | GOVI | 98320 | 9 | 10 | 9 | 0.00 |
| 20/02/2013 | GOVI On 02-May-13 | 433.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GOVI On 02-May-13 | 433.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GOVI On 02-May-13 | 432.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GOVI On 01-August-13 | | | GOVI | 448.70 | 447.4600 | 448.6980 | 447.4600 | 280.00 |
| 20/02/2013 | GOVI On 01-August-13 | 445.99 | Call | GOVI | 27080 | 1 | 3 | 1 | 0.00 |
| 20/02/2013 | GOVI On 01-August-13 | 446.00 | Call | GOVI | 26980 | 1 | 3 | 1 | 0.00 |
| 20/02/2013 | GOVI On 01-August-13 | 446.01 | Call | GOVI | 26880 | 1 | 3 | 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 |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | GOVI On 01-August-13 | 446.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GOVI On 01-August-13 | 446.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GOVI On 01-August-13 | 445.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GOVI On 07-November-13 | | | GOVI | 455.17 | 453.9180 | 455.1720 | 453.9180 | 0.00 |
| 20/02/2013 | GOVI On 07-November-13 | 445.99 | Call | GOVI | 91820 | 8 | 9 | 8 | 0.00 |
| 20/02/2013 | GOVI On 07-November-13 | 446.01 | Call | GOVI | 91620 | 8 | 9 | 8 | 0.00 |
| 20/02/2013 | GOVI On 07-November-13 | 446.00 | Call | GOVI | 91720 | 8 | 9 | 8 | 0.00 |
| 20/02/2013 | GOVI On 07-November-13 | 446.00 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GOVI On 07-November-13 | 446.01 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GOVI On 07-November-13 | 445.99 | Put | GOVI | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | GVIX On 01-January-29 | | | LIVE INDEX | 110.00 | 110.0000 | 110.0000 | 110.0000 | 0.00 |
| 20/02/2013 | IGOV On 02-May-13 | | | Index Future | 201.10 | 201.1200 | 201.0950 | 201.1200 | 459.00 |
| 20/02/2013 | IGOV On 01-August-13 | | | Index Future | 203.78 | 203.8090 | 203.7830 | 203.8090 | 147.00 |
| 20/02/2013 | IGOV On 07-November-13 | | | Index Future | 206.75 | 206.7760 | 206.7500 | 206.7760 | 7.00 |
| 20/02/2013 | ILBI On 02-May-13 | | | Index Future | 544.42 | 544.6190 | 544.4180 | 544.6190 | 183.00 |
| 20/02/2013 | J157 On 15-September-15 | | | Interest Rate Swap | 8.82 | 0.0200 | 0.0200 | 0.0200 | 0.00 |
| 20/02/2013 | J186 On 21-December-26 | | | Interest Rate Swap | 8.68 | 0.1077 | 0.1077 | 0.1077 | 0.00 |
| 20/02/2013 | J201 On 22-December-14 | | | Interest Rate Swap | 8.66 | 0.0514 | 0.0514 | 0.0514 | 0.00 |
| 20/02/2013 | J203 On 15-September-17 | | | Interest Rate Swap | 8.98 | 0.0847 | 0.0847 | 0.0847 | 0.00 |
| 20/02/2013 | J204 On 21-December-18 | | | Interest Rate Swap | 8.96 | 0.0958 | 0.0958 | 0.0958 | 0.00 |
| 20/02/2013 | J207 On 15-January-20 | | | Interest Rate Swap | 9.00 | 0.0691 | 0.0691 | 0.0691 | 0.00 |
| 20/02/2013 | JBAF On 20-February-13 | | | Jibar Tradeable Future | 5.08 | 94.9200 | 94.9170 | 94.9200 | 0.00 |
| 20/02/2013 | JBAF On 20-March-13 | | | Jibar Tradeable Future | 5.07 | 94.9200 | 94.9300 | 94.9200 | 1,000.00 |
| 20/02/2013 | JBAF On 17-April-13 | | | Jibar Tradeable Future | 5.04 | 94.9300 | 94.9600 | 94.9300 | 0.00 |
| 20/02/2013 | JBAF On 15-May-13 | | | Jibar Tradeable Future | 5.02 | 94.9600 | 94.9800 | 94.9600 | 0.00 |
| 20/02/2013 | JBAF On 19-June-13 | | | Jibar Tradeable Future | 5.00 | 94.9700 | 95.0000 | 94.9700 | 500.00 |
| 20/02/2013 | JBAF On 17-July-13 | | | Jibar Tradeable Future | 4.99 | 94.9700 | 95.0100 | 94.9700 | 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 |
|------------|------------------|-----------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | JBAF On | 18-September-13 | | | Jibar Tradeable Future | 4.98 | 94.9700 | 95.0200 | 94.9700 | 2,200.00 |
| 20/02/2013 | JBAF On | 18-December-13 | | | Jibar Tradeable Future | 5.03 | 94.9300 | 94.9700 | 94.9300 | 2,000.00 |
| 20/02/2013 | JBAF On | 19-March-14 | | | Jibar Tradeable Future | 5.13 | 94.8300 | 94.8700 | 94.8300 | 400.00 |
| 20/02/2013 | JBAF On | 18-June-14 | | | Jibar Tradeable Future | 5.25 | 94.7000 | 94.7500 | 94.7000 | 800.00 |
| 20/02/2013 | JBAF On | 17-September-14 | | | Jibar Tradeable Future | 5.40 | 94.5400 | 94.6000 | 94.5400 | 0.00 |
| 20/02/2013 | JBAF On | 17-December-14 | | | Jibar Tradeable Future | 5.55 | 94.3800 | 94.4500 | 94.3800 | 0.00 |
| 20/02/2013 | OTH1 On | 02-May-13 | | | Index Future | 427.80 | 427.8020 | 427.8020 | 427.8020 | 0.00 |
| 20/02/2013 | R023 On | 02-May-13 | | | Bond Future | 6.75 | 108.1960 | 108.5140 | 108.1960 | 3,490.00 |
| 20/02/2013 | R023 On | 02-May-13 | 7.04 | Call | Bond Future | 2126 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R023 On | 02-May-13 | 7.06 | Call | Bond Future | 2271 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R023 On | 02-May-13 | 7.05 | Call | Bond Future | 2198 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R023 On | 02-May-13 | 7.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R023 On | 02-May-13 | 7.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R023 On | 02-May-13 | 7.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R023 On | 01-August-13 | | | Bond Future | 6.80 | 109.6296 | 109.9513 | 109.6296 | 0.00 |
| 20/02/2013 | R023 On | 01-August-13 | 7.29 | Call | Bond Future | 3482 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R023 On | 01-August-13 | 7.30 | Call | Bond Future | 3551 | 3 | 4 | 3 | 0.00 |
| 20/02/2013 | R023 On | 01-August-13 | 7.31 | Call | Bond Future | 3620 | 3 | 4 | 3 | 0.00 |
| 20/02/2013 | R023 On | 01-August-13 | 7.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R023 On | 01-August-13 | 7.30 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R023 On | 01-August-13 | 7.29 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On | 02-May-13 | | | Bond Future | 5.29 | 119.8128 | 119.8808 | 119.8128 | 19,469.00 |
| 20/02/2013 | R157 On | 02-May-13 | 5.34 | Call | Bond Future | 408 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On | 02-May-13 | 5.36 | Call | Bond Future | 436 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On | 02-May-13 | 5.35 | Call | Bond Future | 422 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On | 02-May-13 | 5.35 | Put | Bond Future | 285 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On | 02-May-13 | 5.36 | Put | Bond Future | 275 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On | 02-May-13 | 5.34 | Put | Bond Future | 295 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On | 01-August-13 | | | Bond Future | 5.28 | 121.4004 | 121.4688 | 121.4004 | 0.00 |
| 20/02/2013 | R157 On | 01-August-13 | 116.11 | Call | Bond Future | 92013 | 92 | 92 | 92 | 0.00 |
| 20/02/2013 | R157 On | 01-August-13 | 116.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On | 07-November-13 | | | Bond Future | 5.26 | 116.3450 | 116.4140 | 116.3450 | 0.00 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | R157 On 07-November-13 | 5.59 | Call | Bond Future | 925 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R157 On 07-November-13 | 5.60 | Call | Bond Future | 938 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R157 On 07-November-13 | 5.61 | Call | Bond Future | 951 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R157 On 07-November-13 | 5.61 | Put | Bond Future | 291 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On 07-November-13 | 5.60 | Put | Bond Future | 297 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R157 On 07-November-13 | 5.59 | Put | Bond Future | 302 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R186 On 02-May-13 | | | Bond Future | 7.24 | 131.1413 | 131.8916 | 131.1413 | 68,926.00 |
| 20/02/2013 | R186 On 02-May-13 | 6.75 | Call | Bond Future | 820 | 1 | 1 | 1 | 350.00 |
| 20/02/2013 | R186 On 02-May-13 | 7.39 | Call | Bond Future | 3450 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R186 On 02-May-13 | 7.40 | Call | Bond Future | 3510 | 3 | 4 | 3 | 0.00 |
| 20/02/2013 | R186 On 02-May-13 | 7.75 | Call | Bond Future | 5900 | 5 | 6 | 5 | 0.00 |
| 20/02/2013 | R186 On 02-May-13 | 7.41 | Call | Bond Future | 3570 | 3 | 4 | 3 | 0.00 |
| 20/02/2013 | R186 On 02-May-13 | 7.41 | Put | Bond Future | 1838 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R186 On 02-May-13 | 7.75 | Put | Bond Future | 832 | 1 | 1 | 1 | 100.00 |
| 20/02/2013 | R186 On 02-May-13 | 7.40 | Put | Bond Future | 1877 | 2 | 2 | 2 | 150.00 |
| 20/02/2013 | R186 On 02-May-13 | 7.39 | Put | Bond Future | 1917 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R186 On 02-May-13 | 6.75 | Put | Bond Future | 5932 | 7 | 6 | 7 | 0.00 |
| 20/02/2013 | R186 On 01-August-13 | | | Bond Future | 7.30 | 127.5939 | 128.3536 | 127.5939 | 0.00 |
| 20/02/2013 | R186 On 01-August-13 | 7.25 | Call | Bond Future | 4167 | 4 | 4 | 4 | 4,215.00 |
| 20/02/2013 | R186 On 01-August-13 | 128.26 | Call | Bond Future | 119081 | 118 | 119 | 118 | 0.00 |
| 20/02/2013 | R186 On 01-August-13 | 128.26 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R186 On 01-August-13 | 7.25 | Put | Bond Future | 4650 | 5 | 5 | 5 | 0.00 |
| 20/02/2013 | R186 On 07-November-13 | | | Bond Future | 7.36 | 129.4354 | 130.2057 | 129.4354 | 480.00 |
| 20/02/2013 | R186 On 07-November-13 | 8.15 | Call | Bond Future | 10006 | 9 | 10 | 9 | 0.00 |
| 20/02/2013 | R186 On 07-November-13 | 8.16 | Call | Bond Future | 10070 | 10 | 10 | 10 | 0.00 |
| 20/02/2013 | R186 On 07-November-13 | 8.14 | Call | Bond Future | 9943 | 9 | 10 | 9 | 0.00 |
| 20/02/2013 | R186 On 07-November-13 | 8.75 | Call | Bond Future | 13968 | 13 | 14 | 13 | 0.00 |
| 20/02/2013 | R186 On 07-November-13 | 8.75 | Put | Bond Future | 1365 | 2 | 1 | 2 | 130.00 |
| 20/02/2013 | R186 On 07-November-13 | 8.14 | Put | Bond Future | 2654 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R186 On 07-November-13 | 8.16 | Put | Bond Future | 2602 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R186 On 07-November-13 | 8.15 | Put | Bond Future | 2628 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R197 On 02-May-13 | | | Bond Future | 289.43 | 289.4510 | 289.4317 | 289.4510 | 2,633.00 |
| 20/02/2013 | R197 On 02-May-13 | 282.39 | Call | Bond Future | 7042 | 7 | 7 | 7 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | R197 On 02-May-13 | 282.40 | Call | Bond Future | 7032 | 7 | 7 | 7 | 0.00 |
| 20/02/2013 | R197 On 02-May-13 | 282.41 | Call | Bond Future | 7022 | 7 | 7 | 7 | 0.00 |
| 20/02/2013 | R197 On 02-May-13 | 282.41 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R197 On 02-May-13 | 282.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R197 On 02-May-13 | 282.39 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R201 On 02-May-13 | | | Bond Future | 5.18 | 108.7366 | 108.7727 | 108.7366 | 4.00 |
| 20/02/2013 | R201 On 02-May-13 | 4.04 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R201 On 02-May-13 | 4.05 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R201 On 02-May-13 | 4.06 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R201 On 02-May-13 | 4.06 | Put | Bond Future | 1810 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R201 On 02-May-13 | 4.05 | Put | Bond Future | 1827 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R201 On 02-May-13 | 4.04 | Put | Bond Future | 1843 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R201 On 01-August-13 | | | Bond Future | 5.15 | 105.7732 | 105.8092 | 105.7732 | 0.00 |
| 20/02/2013 | R201 On 01-August-13 | 107.45 | Call | Bond Future | 68564 | 69 | 69 | 69 | 0.00 |
| 20/02/2013 | R201 On 01-August-13 | 107.45 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R201 On 07-November-13 | | | Bond Future | 5.08 | 107.2998 | 107.3361 | 107.2998 | 0.00 |
| 20/02/2013 | R201 On 07-November-13 | 4.79 | Call | Bond Future | 159 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R201 On 07-November-13 | 4.80 | Call | Bond Future | 163 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R201 On 07-November-13 | 4.81 | Call | Bond Future | 166 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R201 On 07-November-13 | 4.81 | Put | Bond Future | 461 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R201 On 07-November-13 | 4.80 | Put | Bond Future | 468 | 1 | 0 | 1 | 0.00 |
| 20/02/2013 | R201 On 07-November-13 | 4.79 | Put | Bond Future | 476 | 1 | 0 | 1 | 0.00 |
| 20/02/2013 | R202 On 02-May-13 | | | Bond Future | 215.48 | 215.4805 | 215.4805 | 215.4805 | 49,417.00 |
| 20/02/2013 | R202 On 02-May-13 | 211.04 | Call | Bond Future | 4441 | 4 | 4 | 4 | 0.00 |
| 20/02/2013 | R202 On 02-May-13 | 211.06 | Call | Bond Future | 4421 | 4 | 4 | 4 | 0.00 |
| 20/02/2013 | R202 On 02-May-13 | 211.05 | Call | Bond Future | 4431 | 4 | 4 | 4 | 0.00 |
| 20/02/2013 | R202 On 02-May-13 | 211.05 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R202 On 02-May-13 | 211.06 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R202 On 02-May-13 | 211.04 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R203 On 02-May-13 | | | Bond Future | 5.77 | 110.5368 | 110.6056 | 110.5368 | 10,716.00 |
| 20/02/2013 | R203 On 02-May-13 | 5.89 | Call | Bond Future | 1016 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R203 On 02-May-13 | 5.90 | Call | Bond Future | 1041 | 1 | 1 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | R203 On 02-May-13 | 5.91 | Call | Bond Future | 1065 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R203 On 02-May-13 | 5.91 | Put | Bond Future | 508 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R203 On 02-May-13 | 5.90 | Put | Bond Future | 523 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R203 On 02-May-13 | 5.89 | Put | Bond Future | 538 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R203 On 01-August-13 | | | Bond Future | 5.80 | 112.0015 | 112.0707 | 112.0015 | 0.00 |
| 20/02/2013 | R203 On 01-August-13 | 109.11 | Call | Bond Future | 98858 | 99 | 99 | 99 | 0.00 |
| 20/02/2013 | R203 On 01-August-13 | 109.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | | | Bond Future | 5.83 | 109.4578 | 109.5277 | 109.4578 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | 6.01 | Call | Bond Future | 1683 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | 571.00 | Call | Bond Future | 107298 | 107 | 107 | 107 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | 5.71 | Call | Bond Future | 1117 | 1 | 1 | 1 | 15.00 |
| 20/02/2013 | R203 On 07-November-13 | 6.00 | Call | Bond Future | 1662 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | 5.99 | Call | Bond Future | 1641 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | 5.99 | Put | Bond Future | 1073 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | 6.00 | Put | Bond Future | 1058 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | 5.71 | Put | Bond Future | 1547 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | 571.00 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R203 On 07-November-13 | 6.01 | Put | Bond Future | 1044 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R204 On 02-May-13 | | | Bond Future | 6.06 | 112.0979 | 112.1312 | 112.0979 | 7,307.00 |
| 20/02/2013 | R204 On 02-May-13 | 6.29 | Call | Bond Future | 1715 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R204 On 02-May-13 | 6.30 | Call | Bond Future | 1748 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R204 On 02-May-13 | 6.31 | Call | Bond Future | 1782 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R204 On 02-May-13 | 6.31 | Put | Bond Future | 548 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R204 On 02-May-13 | 6.30 | Put | Bond Future | 563 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R204 On 02-May-13 | 6.29 | Put | Bond Future | 579 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R204 On 01-August-13 | | | Bond Future | 6.10 | 109.5566 | 109.5898 | 109.5566 | 0.00 |
| 20/02/2013 | R204 On 01-August-13 | 110.75 | Call | Bond Future | 100706 | 101 | 101 | 101 | 0.00 |
| 20/02/2013 | R204 On 01-August-13 | 110.75 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R204 On 07-November-13 | | | Bond Future | 6.14 | 111.1377 | 111.1712 | 111.1377 | 0.00 |
| 20/02/2013 | R204 On 07-November-13 | 7.00 | Call | Bond Future | 4427 | 4 | 4 | 4 | 0.00 |
| 20/02/2013 | R204 On 07-November-13 | 6.29 | Call | Bond Future | 2262 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R204 On 07-November-13 | 6.30 | Call | Bond Future | 2287 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R204 On 07-November-13 | 6.31 | Call | Bond Future | 2313 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R204 On 07-November-13 | 6.31 | Put | Bond Future | 1560 | 2 | 2 | 2 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | R204 On 07-November-13 | 6.30 | Put | Bond Future | 1579 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R204 On 07-November-13 | 6.29 | Put | Bond Future | 1598 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R204 On 07-November-13 | 7.00 | Put | Bond Future | 624 | 1 | 1 | 1 | 180.00 |
| 20/02/2013 | R206 On 02-May-13 | | | Bond Future | 5.18 | 103.8469 | 103.8647 | 103.8469 | 23.00 |
| 20/02/2013 | R206 On 02-May-13 | 3.39 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R206 On 02-May-13 | 3.41 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R206 On 02-May-13 | 3.40 | Call | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R206 On 02-May-13 | 3.40 | Put | Bond Future | 1224 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R206 On 02-May-13 | 3.41 | Put | Bond Future | 1217 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R206 On 02-May-13 | 3.39 | Put | Bond Future | 1231 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R206 On 01-August-13 | | | Bond Future | 5.04 | 101.4609 | 101.4785 | 101.4609 | 0.00 |
| 20/02/2013 | R206 On 01-August-13 | 103.94 | Call | Bond Future | 30480 | 30 | 30 | 30 | 0.00 |
| 20/02/2013 | R206 On 01-August-13 | 103.94 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R206 On 07-November-13 | | | Bond Future | 4.47 | 102.9253 | 102.9428 | 102.9253 | 0.00 |
| 20/02/2013 | R206 On 07-November-13 | 4.29 | Call | Bond Future | 28 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R206 On 07-November-13 | 4.30 | Call | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R206 On 07-November-13 | 4.31 | Call | Bond Future | 29 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R206 On 07-November-13 | 4.31 | Put | Bond Future | 58 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R206 On 07-November-13 | 4.30 | Put | Bond Future | 59 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R206 On 07-November-13 | 4.29 | Put | Bond Future | 61 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R207 On 02-May-13 | | | Bond Future | 6.30 | 107.2298 | 107.3257 | 107.2298 | 5,051.00 |
| 20/02/2013 | R207 On 02-May-13 | 6.44 | Call | Bond Future | 1639 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R207 On 02-May-13 | 6.46 | Call | Bond Future | 1706 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R207 On 02-May-13 | 6.45 | Call | Bond Future | 1673 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R207 On 02-May-13 | 6.45 | Put | Bond Future | 868 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R207 On 02-May-13 | 6.46 | Put | Bond Future | 847 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R207 On 02-May-13 | 6.44 | Put | Bond Future | 890 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R207 On 01-August-13 | | | Bond Future | 6.35 | 105.0140 | 105.1107 | 105.0140 | 0.00 |
| 20/02/2013 | R207 On 01-August-13 | 106.18 | Call | Bond Future | 97540 | 97 | 98 | 97 | 0.00 |
| 20/02/2013 | R207 On 01-August-13 | 106.18 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R207 On 07-November-13 | | | Bond Future | 6.40 | 106.5296 | 106.6275 | 106.5296 | 0.00 |
| 20/02/2013 | R207 On 07-November-13 | 6.69 | Call | Bond Future | 3157 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R207 On 07-November-13 | 6.70 | Call | Bond Future | 3188 | 3 | 3 | 3 | 0.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | R207 On 07-November-13 | 6.71 | Call | Bond Future | 3220 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R207 On 07-November-13 | 6.71 | Put | Bond Future | 1636 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R207 On 07-November-13 | 6.70 | Put | Bond Future | 1655 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R207 On 07-November-13 | 6.69 | Put | Bond Future | 1675 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R208 On 02-May-13 | | | Bond Future | 6.44 | 102.4172 | 102.5871 | 102.4172 | 18,034.00 |
| 20/02/2013 | R208 On 02-May-13 | 6.64 | Call | Bond Future | 2123 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R208 On 02-May-13 | 6.66 | Call | Bond Future | 2202 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R208 On 02-May-13 | 6.65 | Call | Bond Future | 2162 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R208 On 02-May-13 | 6.65 | Put | Bond Future | 855 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R208 On 02-May-13 | 6.66 | Put | Bond Future | 834 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R208 On 02-May-13 | 6.64 | Put | Bond Future | 877 | 1 | 1 | 1 | 0.00 |
| 20/02/2013 | R208 On 01-August-13 | | | Bond Future | 6.48 | 103.7743 | 103.9460 | 103.7743 | 0.00 |
| 20/02/2013 | R208 On 01-August-13 | 101.40 | Call | Bond Future | 94902 | 95 | 95 | 95 | 0.00 |
| 20/02/2013 | R208 On 01-August-13 | 101.40 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R208 On 07-November-13 | | | Bond Future | 6.53 | 101.8756 | 102.0496 | 101.8756 | 0.00 |
| 20/02/2013 | R208 On 07-November-13 | 7.50 | Call | Bond Future | 6387 | 6 | 6 | 6 | 0.00 |
| 20/02/2013 | R208 On 07-November-13 | 6.79 | Call | Bond Future | 3625 | 4 | 4 | 4 | 0.00 |
| 20/02/2013 | R208 On 07-November-13 | 6.81 | Call | Bond Future | 3694 | 4 | 4 | 4 | 0.00 |
| 20/02/2013 | R208 On 07-November-13 | 6.80 | Call | Bond Future | 3659 | 4 | 4 | 4 | 0.00 |
| 20/02/2013 | R208 On 07-November-13 | 6.80 | Put | Bond Future | 2110 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R208 On 07-November-13 | 6.81 | Put | Bond Future | 2088 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R208 On 07-November-13 | 6.79 | Put | Bond Future | 2133 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R208 On 07-November-13 | 7.50 | Put | Bond Future | 931 | 1 | 1 | 1 | 230.00 |
| 20/02/2013 | R209 On 02-May-13 | | | Bond Future | 8.12 | 80.7564 | 81.3549 | 80.7564 | 8,814.00 |
| 20/02/2013 | R209 On 02-May-13 | 7.99 | Call | Bond Future | 1877 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R209 On 02-May-13 | 8.01 | Call | Bond Future | 1953 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R209 On 02-May-13 | 8.00 | Call | Bond Future | 1914 | 2 | 2 | 2 | 0.00 |
| 20/02/2013 | R209 On 02-May-13 | 8.00 | Put | Bond Future | 2936 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R209 On 02-May-13 | 8.01 | Put | Bond Future | 2885 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R209 On 02-May-13 | 7.99 | Put | Bond Future | 2988 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R209 On 01-August-13 | | | Bond Future | 8.18 | 81.8265 | 82.4326 | 81.8265 | 0.00 |
| 20/02/2013 | R209 On 01-August-13 | 79.36 | Call | Bond Future | 72483 | 72 | 72 | 72 | 0.00 |
| 20/02/2013 | R209 On 01-August-13 | 79.36 | 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 |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | R209 On 07-November-13 | | | Bond Future | 8.25 | 79.8627 | 80.4774 | 79.8627 | 0.00 |
| 20/02/2013 | R209 On 07-November-13 | 9.50 | Call | Bond Future | 11512 | 11 | 12 | 11 | 0.00 |
| 20/02/2013 | R209 On 07-November-13 | 8.79 | Call | Bond Future | 7924 | 7 | 8 | 7 | 0.00 |
| 20/02/2013 | R209 On 07-November-13 | 8.80 | Call | Bond Future | 7973 | 8 | 8 | 8 | 0.00 |
| 20/02/2013 | R209 On 07-November-13 | 8.81 | Call | Bond Future | 8022 | 8 | 8 | 8 | 0.00 |
| 20/02/2013 | R209 On 07-November-13 | 8.81 | Put | Bond Future | 3432 | 4 | 3 | 4 | 0.00 |
| 20/02/2013 | R209 On 07-November-13 | 8.80 | Put | Bond Future | 3461 | 4 | 3 | 4 | 0.00 |
| 20/02/2013 | R209 On 07-November-13 | 8.79 | Put | Bond Future | 3490 | 4 | 3 | 4 | 0.00 |
| 20/02/2013 | R209 On 07-November-13 | 9.50 | Put | Bond Future | 1835 | 2 | 2 | 2 | 180.00 |
| 20/02/2013 | R210 On 02-May-13 | | | Bond Future | 164.36 | 164.3669 | 164.3626 | 164.3669 | 1,244.00 |
| 20/02/2013 | R210 On 02-May-13 | 161.14 | Call | Bond Future | 3223 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R210 On 02-May-13 | 161.16 | Call | Bond Future | 3203 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R210 On 02-May-13 | 161.15 | Call | Bond Future | 3213 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R210 On 02-May-13 | 161.15 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R210 On 02-May-13 | 161.16 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R210 On 02-May-13 | 161.14 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R211 On 02-May-13 | | | Bond Future | 128.61 | 128.6340 | 128.6119 | 128.6340 | 529.00 |
| 20/02/2013 | R211 On 02-May-13 | 125.69 | Call | Bond Future | 2922 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R211 On 02-May-13 | 125.70 | Call | Bond Future | 2912 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R211 On 02-May-13 | 125.71 | Call | Bond Future | 2902 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R211 On 02-May-13 | 125.71 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R211 On 02-May-13 | 125.70 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R211 On 02-May-13 | 125.69 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R212 On 02-May-13 | | | Bond Future | 134.38 | 134.5003 | 134.3822 | 134.5003 | 20,170.00 |
| 20/02/2013 | R212 On 02-May-13 | 131.09 | Call | Bond Future | 3292 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R212 On 02-May-13 | 131.11 | Call | Bond Future | 3272 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R212 On 02-May-13 | 131.10 | Call | Bond Future | 3282 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R212 On 02-May-13 | 131.10 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R212 On 02-May-13 | 131.11 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R212 On 02-May-13 | 131.09 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R213 On 02-May-13 | | | Bond Future | 7.81 | 92.8646 | 93.5245 | 92.8646 | 10,129.00 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 20/02/2013 | R213 On 02-May-13 | 7.84 | Call | Bond Future | 2579 | 2 | 3 | 2 | 0.00 |
| 20/02/2013 | R213 On 02-May-13 | 7.85 | Call | Bond Future | 2625 | 2 | 3 | 2 | 0.00 |
| 20/02/2013 | R213 On 02-May-13 | 7.86 | Call | Bond Future | 2671 | 2 | 3 | 2 | 0.00 |
| 20/02/2013 | R213 On 02-May-13 | 7.86 | Put | Bond Future | 2253 | 3 | 2 | 3 | 0.00 |
| 20/02/2013 | R213 On 02-May-13 | 7.85 | Put | Bond Future | 2296 | 3 | 2 | 3 | 0.00 |
| 20/02/2013 | R213 On 02-May-13 | 7.84 | Put | Bond Future | 2340 | 3 | 2 | 3 | 0.00 |
| 20/02/2013 | R213 On 01-August-13 | | | Bond Future | 7.88 | 94.0951 | 94.7634 | 94.0951 | 0.00 |
| 20/02/2013 | R213 On 01-August-13 | 91.25 | Call | Bond Future | 84148 | 83 | 84 | 83 | 0.00 |
| 20/02/2013 | R213 On 01-August-13 | 91.25 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R213 On 07-November-13 | | | Bond Future | 7.94 | 91.9155 | 92.5932 | 91.9155 | 0.00 |
| 20/02/2013 | R213 On 07-November-13 | 8.59 | Call | Bond Future | 8272 | 8 | 8 | 8 | 0.00 |
| 20/02/2013 | R213 On 07-November-13 | 8.61 | Call | Bond Future | 8378 | 8 | 8 | 8 | 0.00 |
| 20/02/2013 | R213 On 07-November-13 | 8.60 | Call | Bond Future | 8325 | 8 | 8 | 8 | 0.00 |
| 20/02/2013 | R213 On 07-November-13 | 8.60 | Put | Bond Future | 2856 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R213 On 07-November-13 | 8.61 | Put | Bond Future | 2830 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R213 On 07-November-13 | 8.59 | Put | Bond Future | 2883 | 3 | 3 | 3 | 0.00 |
| 20/02/2013 | R214 On 02-May-13 | | | Bond Future | 8.15 | 82.5753 | 83.1621 | 82.5753 | 2,034.00 |
| 20/02/2013 | R214 On 02-May-13 | 84.31 | Call | Bond Future | 74383 | 74 | 74 | 74 | 0.00 |
| 20/02/2013 | R214 On 02-May-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |
| 20/02/2013 | R214 On 01-August-13 | | | Bond Future | 8.21 | 83.6694 | 84.2636 | 83.6694 | 0.00 |
| 20/02/2013 | R214 On 01-August-13 | 84.31 | Call | Bond Future | 73816 | 73 | 74 | 73 | 0.00 |
| 20/02/2013 | R214 On 01-August-13 | 84.31 | Put | Bond Future | 0 | 0 | 0 | 0 | 0.00 |