



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 01/07/2013 To: 01/07/2013

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

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	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	8	8	0.00
01/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8391	8	8	8	0.00
01/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8401	8	8	8	0.00
01/07/2013	2038 On 01-August-13			Bond Future	103.30	103.2914	103.2964	103.2914	0.00
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	12	12	0.00
01/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	11714	12	12	12	0.00
01/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	11694	12	12	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	13	13	0.00
01/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	13167	13	13	13	0.00
01/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	13147	13	13	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

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	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
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

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	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	6	6	0.00
01/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	5916	6	6	6	0.00
01/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	5926	6	6	6	0.00
01/07/2013	ES33 On 01-August-13			Bond Future	9.25	87.0838	87.0527	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	76	76	0.00
01/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	2040	2	2	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	84.4996	84.5312	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	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	7	7	0.00
01/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7176	7	7	7	0.00
01/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7088	7	7	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	17	17	0.00
01/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	166170	17	17	17	0.00
01/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	166070	17	17	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	11	11	0.00
01/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	105690	11	11	11	0.00
01/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	105490	11	11	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	0.0200	0.0200	0.00
01/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
01/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
01/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
01/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
01/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	0.00
01/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.21	94.7800	94.7900	94.7800	0.00
01/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.26	94.7400	94.7400	94.7400	700.00
01/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.32	94.7000	94.6800	94.7000	0.00
01/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.41	94.6200	94.5900	94.6200	0.00
01/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.47	94.5700	94.5300	94.5700	1,500.00
01/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.54	94.3500	94.4600	94.3500	0.00
01/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.77	94.2200	94.2300	94.2200	400.00
01/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.05	93.9700	93.9500	93.9700	1,000.00
01/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.34	93.6700	93.6600	93.6700	0.00
01/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.64	93.3800	93.3600	93.3800	0.00
01/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.89	93.1300	93.1100	93.1300	0.00
01/07/2013	R023 On 01-August-13			Bond Future	7.58	104.3692	104.5127	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	2	2	0.00
01/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	1818	2	2	2	0.00
01/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	1957	2	2	2	0.00
01/07/2013	R023 On 07-November-13			Bond Future	7.67	101.9260	102.0716	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	8	8	0.00
01/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8025	8	8	8	0.00
01/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8171	8	8	8	0.00
01/07/2013	R157 On 01-August-13			Bond Future	6.12	119.6581	119.6495	119.6581	22,579.00
01/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90194	90	90	90	0.00
01/07/2013	R157 On 01-August-13	116.11	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	R157 On 07-November-13			Bond Future	6.26	114.5400	114.5313	114.5400	0.00
01/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	332	0	0	0	0.00
01/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	327	0	0	0	0.00
01/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	337	0	0	0	0.00
01/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1574	2	2	2	0.00
01/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1587	2	2	2	0.00
01/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1560	2	2	2	0.00
01/07/2013	R157 On 06-February-14			Bond Future	6.42	116.0793	116.0704	116.0793	0.00
01/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	419	0	0	0	0.00
01/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	428	0	0	0	0.00
01/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	424	0	0	0	0.00
01/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1664	2	2	2	0.00
01/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1675	2	2	2	0.00
01/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1652	2	2	2	0.00
01/07/2013	R157 On 08-May-14			Bond Future	6.61	110.8420	110.8330	110.8420	0.00
01/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	245	0	0	0	0.00
01/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	243	0	0	0	0.00
01/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	240	0	0	0	0.00
01/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2164	2	2	2	0.00
01/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2175	2	2	2	0.00
01/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2153	2	2	2	0.00
01/07/2013	R186 On 01-August-13			Bond Future	7.91	122.3374	122.4405	122.3374	58,641.00
01/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	266	0	0	0	5,315.00
01/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1563	2	2	2	0.00
01/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	113168	113	113	113	0.00
01/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	217	0	0	0	6,800.00
01/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	9670	10	10	10	0.00
01/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	8062	8	8	8	0.00
01/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	2479	3	2	3	0.00
01/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	659	1	1	1	6,800.00
01/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	33	0	0	0	0.00
01/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	6	0	0	0	500.00
01/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	25	0	0	0	1,000.00
01/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	89	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	R186 On 01-August-13	8.80	Put	Bond Future	132	0	0	0	6,800.00
01/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1644	2	2	2	0.00
01/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11059	11	11	11	100.00
01/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	14249	14	14	14	0.00
01/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2599	3	3	3	20.00
01/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	6661	7	7	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	0	0	0.00
01/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7116	7	7	7	2,957.00
01/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4578	5	5	5	0.00
01/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9029	9	9	9	4,100.00
01/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	11580	12	12	12	0.00
01/07/2013	R186 On 07-November-13			Bond Future	8.00	124.0634	124.1679	124.0634	590.00
01/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4941	5	5	5	0.00
01/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	8345	8	8	8	0.00
01/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	469	0	0	0	5,290.00
01/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	5039	5	5	5	0.00
01/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	4278	4	4	4	1,000.00
01/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4990	5	5	5	0.00
01/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	743	1	1	1	1,000.00
01/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9929	10	10	10	0.00
01/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4296	4	4	4	0.00
01/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1780	2	2	2	1,030.00
01/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3690	4	4	4	0.00
01/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	12974	13	13	13	0.00
01/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	15347	15	15	15	0.00
01/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3649	4	4	4	0.00
01/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3609	4	4	4	0.00
01/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1282	1	1	1	1,200.00
01/07/2013	R186 On 06-February-14			Bond Future	8.09	120.4403	120.5461	120.4403	0.00
01/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	4104	4	4	4	0.00
01/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	4067	4	4	4	0.00
01/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	4141	4	4	4	0.00
01/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7116	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
01/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7172	7	7	7	0.00
01/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7227	7	7	7	0.00
01/07/2013	R186 On 08-May-14			Bond Future	8.18	122.0712	122.1785	122.0712	0.00
01/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2346	2	2	2	0.00
01/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2323	2	2	2	0.00
01/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2370	2	2	2	0.00
01/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12219	12	12	12	0.00
01/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	12294	12	12	12	0.00
01/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	12368	12	12	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	19	19	0.00
01/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	19126	19	19	19	0.00
01/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	19106	19	19	19	0.00
01/07/2013	R201 On 01-August-13			Bond Future	5.62	105.1803	105.1669	105.1803	0.00
01/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	67921	68	68	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	106.6507	106.6643	0.00
01/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	102	0	0	0	0.00
01/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	104	0	0	0	0.00
01/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	106	0	0	0	0.00
01/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	1095	1	1	1	0.00
01/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	1086	1	1	1	0.00
01/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	1105	1	1	1	0.00
01/07/2013	R201 On 06-February-14			Bond Future	5.79	103.6891	103.6752	103.6891	0.00
01/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	255	0	0	0	0.00
01/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	260	0	0	0	0.00
01/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	258	0	0	0	0.00
01/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	717	1	1	1	0.00
01/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	712	1	1	1	0.00
01/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	723	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
01/07/2013	R201 On 08-May-14			Bond Future	5.94	105.0932	105.0791	105.0932	0.00
01/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	155	0	0	0	0.00
01/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	157	0	0	0	0.00
01/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	154	0	0	0	0.00
01/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	866	1	1	1	0.00
01/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	871	1	1	1	0.00
01/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	876	1	1	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	20	20	0.00
01/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	20043	20	20	20	0.00
01/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	20023	20	20	20	0.00
01/07/2013	R203 On 01-August-13			Bond Future	6.90	108.0227	107.9714	108.0227	3,923.00
01/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94758	95	95	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	105.3353	105.3874	0.00
01/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	290	0	0	0	0.00
01/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	301	0	0	0	0.00
01/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	295	0	0	0	0.00
01/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103106	103	103	103	0.00
01/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	168	0	0	0	15.00
01/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3884	4	4	4	0.00
01/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3854	4	4	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	4	4	0.00
01/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4790	5	5	5	0.00
01/07/2013	R203 On 06-February-14			Bond Future	7.17	106.8036	106.7507	106.8036	0.00
01/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	564	1	1	1	0.00
01/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	578	1	1	1	0.00
01/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	439	0	0	0	16.00
01/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	571	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
01/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4410	4	4	4	0.00
01/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3903	4	4	4	0.00
01/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3878	4	4	4	0.00
01/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3852	4	4	4	0.00
01/07/2013	R203 On 08-May-14			Bond Future	7.31	104.0887	104.0351	104.0887	0.00
01/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	424	0	0	0	0.00
01/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	414	0	0	0	0.00
01/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	419	0	0	0	0.00
01/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2065	2	2	2	16.00
01/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5220	5	5	5	0.00
01/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1811	2	2	2	0.00
01/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5167	5	5	5	0.00
01/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5193	5	5	5	0.00
01/07/2013	R204 On 01-August-13			Bond Future	7.11	104.9875	104.9005	104.9875	25,172.00
01/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96017	96	96	96	0.00
01/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
01/07/2013	R204 On 07-November-13			Bond Future	7.23	106.4688	106.3806	106.4688	0.00
01/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	556	1	1	1	0.00
01/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	565	1	1	1	0.00
01/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	547	1	1	1	0.00
01/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1502	2	2	2	0.00
01/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4639	5	5	5	0.00
01/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2490	2	2	2	1,270.00
01/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4603	5	5	5	0.00
01/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4674	5	5	5	0.00
01/07/2013	R204 On 06-February-14			Bond Future	7.34	103.8688	103.7793	103.8688	0.00
01/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1010	1	1	1	0.00
01/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1021	1	1	1	0.00
01/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1033	1	1	1	0.00
01/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4994	5	5	5	0.00
01/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4962	5	5	5	0.00
01/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4931	5	5	5	0.00
01/07/2013	R204 On 08-May-14			Bond Future	7.46	105.2753	105.1846	105.2753	0.00
01/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	760	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
01/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	752	1	1	1	0.00
01/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	768	1	1	1	0.00
01/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6481	6	6	6	0.00
01/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6414	6	6	6	0.00
01/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6448	6	6	6	0.00
01/07/2013	R206 On 01-August-13			Bond Future	5.28	101.3825	101.3724	101.3825	0.00
01/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30374	30	30	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	102.8026	102.8129	0.00
01/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	30	0	0	0	0.00
01/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	29	0	0	0	0.00
01/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	30	0	0	0	0.00
01/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	202	0	0	0	0.00
01/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	201	0	0	0	0.00
01/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	199	0	0	0	0.00
01/07/2013	R207 On 01-August-13			Bond Future	7.34	99.9080	99.9909	99.9080	23,668.00
01/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92420	92	92	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	101.4017	101.3176	0.00
01/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	847	1	1	1	0.00
01/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	834	1	1	1	0.00
01/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	821	1	1	1	0.00
01/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4527	5	5	5	0.00
01/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4489	5	4	5	0.00
01/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4565	5	5	5	0.00
01/07/2013	R207 On 06-February-14			Bond Future	7.55	99.0395	99.1247	99.0395	0.00
01/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1156	1	1	1	0.00
01/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1169	1	1	1	0.00
01/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1143	1	1	1	0.00
01/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5464	6	5	6	0.00
01/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5428	6	5	6	0.00
01/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5500	6	6	6	0.00
01/07/2013	R207 On 08-May-14			Bond Future	7.66	100.3807	100.4670	100.3807	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	R207 On 08-May-14	6.20	Call	Bond Future	820	1	1	1	0.00
01/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	828	1	1	1	0.00
01/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	811	1	1	1	0.00
01/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7662	8	8	8	0.00
01/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7622	8	8	8	0.00
01/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7702	8	8	8	0.00
01/07/2013	R208 On 01-August-13			Bond Future	7.41	98.4391	98.5590	98.4391	18,125.00
01/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89514	89	90	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	96.5536	96.4321	0.00
01/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2449	2	2	2	0.00
01/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	991	1	1	1	0.00
01/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	977	1	1	1	0.00
01/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	1006	1	1	1	0.00
01/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2489	3	2	3	1,520.00
01/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4981	5	5	5	0.00
01/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4939	5	5	5	0.00
01/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4896	5	5	5	0.00
01/07/2013	R208 On 06-February-14			Bond Future	7.60	97.7279	97.8510	97.7279	0.00
01/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1344	1	1	1	0.00
01/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1359	1	1	1	0.00
01/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1374	1	1	1	0.00
01/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	5982	6	6	6	0.00
01/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5941	6	6	6	0.00
01/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6023	6	6	6	0.00
01/07/2013	R208 On 08-May-14			Bond Future	7.70	95.6547	95.7795	95.6547	0.00
01/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	932	1	1	1	0.00
01/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	952	1	1	1	0.00
01/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	942	1	1	1	0.00
01/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8474	9	8	9	0.00
01/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8382	8	8	8	0.00
01/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8428	9	8	9	0.00
01/07/2013	R209 On 01-August-13			Bond Future	8.64	78.5853	78.5518	78.5853	14,828.00

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 01-August-13	79.36	Call	Bond Future	68603	69	69	69	0.00
01/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	324	0	0	0	0.00
01/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	5771	6	6	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	76.5157	76.5497	0.00
01/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	4354	4	4	4	0.00
01/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	4314	4	4	4	0.00
01/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	6265	6	6	6	0.00
01/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3742	4	4	4	0.00
01/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	4275	4	4	4	0.00
01/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6977	7	7	7	0.00
01/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	7465	8	7	8	0.00
01/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	8468	9	8	9	0.00
01/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3803	4	4	4	0.00
01/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1964	2	2	2	5,000.00
01/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3726	4	4	4	0.00
01/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4377	4	4	4	4,700.00
01/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2328	2	2	2	1,000.00
01/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1379	1	1	1	1,520.00
01/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3764	4	4	4	0.00
01/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1749	2	2	2	980.00
01/07/2013	R209 On 06-February-14			Bond Future	8.81	77.5784	77.5440	77.5784	0.00
01/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	4233	4	4	4	0.00
01/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	4301	4	4	4	0.00
01/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	4267	4	4	4	0.00
01/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6375	6	6	6	0.00
01/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6328	6	6	6	0.00
01/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6280	6	6	6	0.00
01/07/2013	R209 On 08-May-14			Bond Future	8.89	75.4840	75.4490	75.4840	0.00
01/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2514	3	3	3	0.00
01/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2491	3	2	3	0.00
01/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2469	3	2	3	0.00
01/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11164	11	11	11	0.00
01/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11232	11	11	11	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	R209 On 08-May-14	7.86	Put	Bond Future	11096	11	11	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	16	16	0.00
01/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15629	16	16	16	0.00
01/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15609	16	16	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	1	1	0.00
01/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1477	1	1	1	0.00
01/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1457	1	1	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
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	8	9	0.00
01/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8288	8	8	8	0.00
01/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8278	8	8	8	0.00
01/07/2013	R213 On 01-August-13			Bond Future	8.44	89.8583	89.9487	89.8583	8,086.00
01/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	79334	79	79	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	87.6810	87.5894	0.00
01/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	4384	4	4	4	0.00
01/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	4343	4	4	4	0.00
01/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	4302	4	4	4	0.00
01/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	3787	4	4	4	0.00
01/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3748	4	4	4	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	R213 On 07-November-13	8.59	Put	Bond Future	3825	4	4	4	0.00
01/07/2013	R213 On 06-February-14			Bond Future	8.62	88.7664	88.8591	88.7664	0.00
01/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	4034	4	4	4	0.00
01/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	4068	4	4	4	0.00
01/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	4101	4	4	4	0.00
01/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	6627	7	7	7	0.00
01/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6577	7	7	7	0.00
01/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	6676	7	7	7	0.00
01/07/2013	R213 On 08-May-14			Bond Future	8.70	86.4298	86.5239	86.4298	0.00
01/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2499	2	2	2	0.00
01/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2455	2	2	2	0.00
01/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2477	2	2	2	0.00
01/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	11256	11	11	11	0.00
01/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	11323	11	11	11	0.00
01/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	11188	11	11	11	0.00
01/07/2013	R214 On 01-August-13			Bond Future	8.74	79.6435	79.6085	79.6435	840.00
01/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	69161	69	69	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	77.4476	77.4831	0.00
01/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	1271	1	1	1	0.00
01/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	1252	1	1	1	0.00
01/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	1233	1	1	1	0.00
01/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10417	10	10	10	0.00
01/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10497	11	10	11	0.00
01/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	10578	11	11	11	0.00
01/07/2013	R248 On 01-August-13			Bond Future	8.82	103.1218	102.9691	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	11	11	0.00
01/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	11337	11	11	11	0.00
01/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	11595	11	12	11	0.00
01/07/2013	R248 On 07-November-13			Bond Future	8.91	100.1558	100.0009	100.1558	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	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	12	12	0.00
01/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	12262	12	12	12	0.00
01/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	12520	12	13	12	0.00