



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
05/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	2025 On 01-August-13			Bond Future	109.63	109.6258	109.6292	109.6258	0.00
05/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
05/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
05/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8361	8	8361	8	0.00
05/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8371	8	8371	8	0.00
05/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8381	8	8381	8	0.00
05/07/2013	2038 On 01-August-13			Bond Future	104.30	103.5157	104.2993	103.5157	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
05/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
05/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
05/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	10701	11	10701	11	0.00
05/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	10711	11	10711	11	0.00
05/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	10691	11	10691	11	0.00
05/07/2013	2050 On 01-August-13			Bond Future	105.88	105.8702	105.8758	105.8702	122.00
05/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
05/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
05/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	13124	13	13124	13	0.00
05/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	13134	13	13134	13	0.00
05/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	13114	13	13114	13	0.00
05/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	AL37 On 01-August-13			Index Future	399.96	402.8830	399.9560	402.8830	56.00
05/07/2013	AL37 On 07-November-13			Index Future	405.60	408.5670	405.5980	408.5670	0.00
05/07/2013	AL7T On 01-August-13			Index Future	473.38	478.5830	473.3820	478.5830	1.00
05/07/2013	AL7T On 07-November-13			Index Future	480.06	485.3340	480.0610	485.3340	0.00
05/07/2013	ALBI On 01-August-13			Index Future	425.72	430.6890	425.7220	430.6890	738.00
05/07/2013	ALBI On 07-November-13			Index Future	431.73	436.7650	431.7280	436.7650	85.00
05/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	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
05/07/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/07/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/07/2013	EL28	On 01-August-13			Bond Future	109.12	109.1116	109.1173	109.1116	0.00
05/07/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
05/07/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
05/07/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5873	6	5873	6	0.00
05/07/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5883	6	5883	6	0.00
05/07/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5893	6	5893	6	0.00
05/07/2013	ES33	On 01-August-13			Bond Future	9.44	87.2182	9.4374	87.2182	6,292.00
05/07/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	ES33	On 01-August-13	91.02	Call	Bond Future	74554	76	74554	76	0.00
05/07/2013	ES33	On 01-August-13	9.00	Put	Bond Future	3487	2	3487	2	0.00
05/07/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
05/07/2013	ES33	On 07-November-13			Bond Future	9.56	84.6673	9.5576	84.6673	0.00
05/07/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
05/07/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
05/07/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
05/07/2013	ES33	On 07-November-13	8.49	Put	Bond Future	8733	7	8733	7	0.00
05/07/2013	ES33	On 07-November-13	8.50	Put	Bond Future	8644	7	8644	7	0.00

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05/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8556	7	8556	7	0.00
05/07/2013	GOVI On 01-August-13			GOVI	425.11	429.9640	425.1110	429.9640	403.00
05/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
05/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
05/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
05/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	208990	16	208990	16	0.00
05/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	208890	16	208890	16	0.00
05/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	208790	16	208790	16	0.00
05/07/2013	GOVI On 07-November-13			GOVI	431.11	436.0300	431.1090	436.0300	0.00
05/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
05/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
05/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
05/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	148910	10	148910	10	0.00
05/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	149010	10	149010	10	0.00
05/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	148810	10	148810	10	0.00
05/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/07/2013	IGOV On 01-August-13			Index Future	194.30	194.2410	194.3020	194.2410	1,064.00
05/07/2013	IGOV On 07-November-13			Index Future	197.07	197.0070	197.0690	197.0070	7.00
05/07/2013	ILBI On 01-August-13			Index Future	519.00	518.4960	519.0010	518.4960	186.00
05/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	0.00
05/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.19	94.8000	5.1900	94.8000	0.00
05/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.24	94.7400	5.2400	94.7400	700.00
05/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.32	94.6700	5.3200	94.6700	0.00
05/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.39	94.6000	5.3900	94.6000	0.00
05/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.46	94.5300	5.4600	94.5300	1,500.00
05/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.54	94.4700	5.5400	94.4700	0.00
05/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2600	5.7600	94.2600	400.00
05/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.06	93.9600	6.0600	93.9600	1,000.00

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05/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.36	93.6800	6.3600	93.6800	0.00
05/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.67	93.3700	6.6700	93.3700	0.00
05/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.94	93.1300	6.9400	93.1300	0.00
05/07/2013	R023 On 01-August-13			Bond Future	7.77	104.4757	7.7722	104.4757	10,999.00
05/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	3209	2	3209	2	0.00
05/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	3139	2	3139	2	0.00
05/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	3278	2	3278	2	0.00
05/07/2013	R023 On 07-November-13			Bond Future	7.87	102.0339	7.8750	102.0339	0.00
05/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	9438	8	9438	8	0.00
05/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	9365	8	9365	8	0.00
05/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	9510	8	9510	8	0.00
05/07/2013	R157 On 01-August-13			Bond Future	6.17	119.8293	6.1747	119.8293	22,579.00
05/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90088	90	90088	90	0.00
05/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R157 On 07-November-13			Bond Future	6.32	114.7135	6.3228	114.7135	0.00
05/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	285	0	285	0	0.00
05/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	280	0	280	0	0.00
05/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	290	0	290	0	0.00
05/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1635	1	1635	1	0.00
05/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1649	1	1649	1	0.00
05/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1621	1	1621	1	0.00
05/07/2013	R157 On 06-February-14			Bond Future	6.49	116.2546	6.4904	116.2546	0.00
05/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	372	0	372	0	0.00
05/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	380	0	380	0	0.00
05/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	376	0	376	0	0.00
05/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1726	2	1726	2	0.00
05/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1738	2	1738	2	0.00
05/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1714	2	1714	2	0.00

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05/07/2013	R157 On 08-May-14			Bond Future	6.70	111.0196	6.6963	111.0196	0.00
05/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	237	0	237	0	0.00
05/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	234	0	234	0	0.00
05/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	231	0	231	0	0.00
05/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2266	2	2266	2	0.00
05/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2278	2	2278	2	0.00
05/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2255	2	2255	2	0.00
05/07/2013	R186 On 01-August-13			Bond Future	8.12	122.3890	8.1168	122.3890	58,541.00
05/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	80	0	80	0	5,315.00
05/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	775	1	775	1	0.00
05/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	111259	113	111259	113	0.00
05/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	61	0	61	0	6,800.00
05/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	7802	10	7802	10	0.00
05/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	6252	8	6252	8	0.00
05/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1405	2	1405	2	0.00
05/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	254	1	254	1	6,800.00
05/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	5	0	5	0	0.00
05/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	1	0	500.00
05/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	4	0	4	0	1,000.00
05/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	20	0	20	0	0.00
05/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	231	0	231	0	6,800.00
05/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	2479	2	2479	2	0.00
05/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	12941	11	12941	11	100.00
05/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	16154	14	16154	14	0.00
05/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	3720	3	3720	3	20.00
05/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	8385	7	8385	7	0.00
05/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	101	0	101	0	0.00
05/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	8870	7	8870	7	2,957.00
05/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	6083	5	6083	5	0.00
05/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	10869	9	10869	9	4,100.00
05/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	13469	12	13469	12	0.00
05/07/2013	R186 On 07-November-13			Bond Future	8.22	124.1156	8.2165	124.1156	640.00
05/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	3841	5	3841	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
05/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	6891	8	6891	8	0.00
05/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	284	0	284	0	5,290.00
05/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	3926	5	3926	5	0.00
05/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3271	4	3271	4	1,000.00
05/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	3883	5	3883	5	0.00
05/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	471	1	471	1	1,000.00
05/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	8362	10	8362	10	0.00
05/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	5225	4	5225	4	0.00
05/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	2263	2	2263	2	1,030.00
05/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	4527	4	4527	4	0.00
05/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	14638	13	14638	13	0.00
05/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	17098	15	17098	15	0.00
05/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	4479	4	4479	4	0.00
05/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	4432	4	4432	4	0.00
05/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1652	1	1652	1	1,200.00
05/07/2013	R186 On 06-February-14			Bond Future	8.31	120.4926	8.3097	120.4926	0.00
05/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3253	4	3253	4	0.00
05/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3221	4	3221	4	0.00
05/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3285	4	3285	4	0.00
05/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	8224	7	8224	7	0.00
05/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	8285	7	8285	7	0.00
05/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	8345	7	8345	7	0.00
05/07/2013	R186 On 08-May-14			Bond Future	8.41	122.1242	8.4068	122.1242	0.00
05/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2151	3	2151	3	0.00
05/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2130	3	2130	3	0.00
05/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2173	3	2173	3	0.00
05/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	14012	13	14012	13	0.00
05/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	14088	13	14088	13	0.00
05/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	14164	13	14164	13	0.00
05/07/2013	R197 On 01-August-13			Bond Future	275.01	275.0009	275.0086	275.0009	2,546.00
05/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	19991	20	19991	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
05/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	20001	20	20001	20	0.00
05/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	19981	20	19981	20	0.00
05/07/2013	R201 On 01-August-13			Bond Future	5.63	105.2148	5.6253	105.2148	0.00
05/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	67920	68	67920	68	0.00
05/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R201 On 07-November-13			Bond Future	5.71	106.6991	5.7084	106.6991	0.00
05/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	96	0	96	0	0.00
05/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	98	0	98	0	0.00
05/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	100	0	100	0	0.00
05/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	1090	1	1090	1	0.00
05/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	1081	1	1081	1	0.00
05/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	1099	1	1099	1	0.00
05/07/2013	R201 On 06-February-14			Bond Future	5.80	103.7239	5.7953	103.7239	0.00
05/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	242	0	242	0	0.00
05/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	247	0	247	0	0.00
05/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	244	0	244	0	0.00
05/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	706	1	706	1	0.00
05/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	700	1	700	1	0.00
05/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	711	1	711	1	0.00
05/07/2013	R201 On 08-May-14			Bond Future	5.94	105.1284	5.9414	105.1284	0.00
05/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	137	0	137	0	0.00
05/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	139	0	139	0	0.00
05/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	136	0	136	0	0.00
05/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	850	1	850	1	0.00
05/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	855	1	855	1	0.00
05/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	860	1	860	1	0.00
05/07/2013	R202 On 01-August-13			Bond Future	204.57	204.5575	204.5665	204.5575	44,020.00
05/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	18434	18	18434	18	0.00
05/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	18444	18	18444	18	0.00
05/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	18424	18	18424	18	0.00
05/07/2013	R203 On 01-August-13			Bond Future	6.95	108.4032	6.9498	108.4032	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
05/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94582	95	94582	95	0.00
05/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R203 On 07-November-13			Bond Future	7.09	105.7732	7.0871	105.7732	1,656.00
05/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	240	0	240	0	0.00
05/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	250	0	250	0	0.00
05/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	245	0	245	0	0.00
05/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	102927	104	102927	104	0.00
05/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	134	0	134	0	15.00
05/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	4012	4	4012	4	0.00
05/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3982	3	3982	3	0.00
05/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	4043	4	4043	4	0.00
05/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4935	4	4935	4	0.00
05/07/2013	R203 On 06-February-14			Bond Future	7.23	107.1941	7.2269	107.1941	0.00
05/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	494	1	494	1	0.00
05/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	508	1	508	1	0.00
05/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	377	0	377	0	16.00
05/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	501	1	501	1	0.00
05/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4529	4	4529	4	0.00
05/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	4016	4	4016	4	0.00
05/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3990	4	3990	4	0.00
05/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3964	3	3964	3	0.00
05/07/2013	R203 On 08-May-14			Bond Future	7.38	104.4843	7.3766	104.4843	0.00
05/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	412	1	412	1	0.00
05/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	402	1	402	1	0.00
05/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	407	1	407	1	0.00
05/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2011	2	2011	2	16.00
05/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5392	5	5392	5	0.00
05/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1942	2	1942	2	0.00
05/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5339	5	5339	5	0.00
05/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5365	5	5365	5	0.00
05/07/2013	R204 On 01-August-13			Bond Future	7.19	105.3632	7.1868	105.3632	25,172.00
05/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	95682	96	95682	96	0.00
05/07/2013	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
05/07/2013	R204 On 07-November-13			Bond Future	7.31	106.8497	7.3082	106.8497	0.00
05/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	462	1	462	1	0.00
05/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	470	1	470	1	0.00
05/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	454	1	454	1	0.00
05/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1322	2	1322	2	0.00
05/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4884	4	4884	4	0.00
05/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2650	2	2650	2	1,270.00
05/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4848	4	4848	4	0.00
05/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4921	4	4921	4	0.00
05/07/2013	R204 On 06-February-14			Bond Future	7.43	104.2544	7.4258	104.2544	0.00
05/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	884	1	884	1	0.00
05/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	894	1	894	1	0.00
05/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	905	1	905	1	0.00
05/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	5213	5	5213	5	0.00
05/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	5180	5	5180	5	0.00
05/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	5148	5	5148	5	0.00
05/07/2013	R204 On 08-May-14			Bond Future	7.56	105.6661	7.5551	105.6661	0.00
05/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	788	1	788	1	0.00
05/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	780	1	780	1	0.00
05/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	796	1	796	1	0.00
05/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6860	6	6860	6	0.00
05/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6792	6	6792	6	0.00
05/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6826	6	6826	6	0.00
05/07/2013	R206 On 01-August-13			Bond Future	5.39	101.3337	5.3941	101.3337	0.00
05/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30326	30	30326	30	0.00
05/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R206 On 07-November-13			Bond Future	5.53	102.7633	5.5300	102.7633	0.00
05/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	19	0	19	0	0.00
05/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	19	0	19	0	0.00
05/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	19	0	19	0	0.00
05/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	240	0	240	0	0.00
05/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	239	0	239	0	0.00
05/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	237	0	237	0	0.00
05/07/2013	R207 On 01-August-13			Bond Future	7.47	100.2013	7.4709	100.2013	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
05/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	91742	93	91742	93	0.00
05/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R207 On 07-November-13			Bond Future	7.59	101.6149	7.5864	101.6149	0.00
05/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	656	1	656	1	0.00
05/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	645	1	645	1	0.00
05/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	635	1	635	1	0.00
05/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	5025	4	5025	4	0.00
05/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4985	4	4985	4	0.00
05/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	5066	4	5066	4	0.00
05/07/2013	R207 On 06-February-14			Bond Future	7.70	99.3404	7.6990	99.3404	0.00
05/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	939	1	939	1	0.00
05/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	951	1	951	1	0.00
05/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	928	1	928	1	0.00
05/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5944	5	5944	5	0.00
05/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5907	5	5907	5	0.00
05/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5982	5	5982	5	0.00
05/07/2013	R207 On 08-May-14			Bond Future	7.82	100.6856	7.8233	100.6856	0.00
05/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	787	1	787	1	0.00
05/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	796	1	796	1	0.00
05/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	779	1	779	1	0.00
05/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	8336	8	8336	8	0.00
05/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	8296	8	8296	8	0.00
05/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	8377	8	8377	8	0.00
05/07/2013	R208 On 01-August-13			Bond Future	7.57	98.6725	7.5688	98.6725	18,125.00
05/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	88613	90	88613	90	0.00
05/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R208 On 07-November-13			Bond Future	7.68	96.6687	7.6763	96.6687	0.00
05/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	1960	2	1960	2	0.00
05/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	727	1	727	1	0.00
05/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	715	1	715	1	0.00
05/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	739	1	739	1	0.00
05/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2914	2	2914	2	1,520.00
05/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5634	5	5634	5	0.00
05/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5588	5	5588	5	0.00

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05/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5543	5	5543	5	0.00
05/07/2013	R208 On 06-February-14			Bond Future	7.78	97.9673	7.7783	97.9673	0.00
05/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1067	1	1067	1	0.00
05/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1080	1	1080	1	0.00
05/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1093	1	1093	1	0.00
05/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6630	6	6630	6	0.00
05/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6587	6	6587	6	0.00
05/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6673	6	6673	6	0.00
05/07/2013	R208 On 08-May-14			Bond Future	7.89	95.8973	7.8851	95.8973	0.00
05/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	875	1	875	1	0.00
05/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	893	1	893	1	0.00
05/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	884	1	884	1	0.00
05/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	9356	9	9356	9	0.00
05/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	9263	8	9263	8	0.00
05/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	9310	8	9310	8	0.00
05/07/2013	R209 On 01-August-13			Bond Future	8.83	78.7085	8.8301	78.7085	18,298.00
05/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	67130	69	67130	69	0.00
05/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	122	0	122	0	0.00
05/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	7042	6	7042	6	2,000.00
05/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R209 On 07-November-13			Bond Future	8.92	76.6746	8.9220	76.6746	0.00
05/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	3487	4	3487	4	0.00
05/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5242	6	5242	6	0.00
05/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	3522	4	3522	4	0.00
05/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	2985	4	2985	4	0.00
05/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3452	4	3452	4	0.00
05/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	5897	7	5897	7	0.00
05/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	6349	8	6349	8	0.00
05/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	7287	9	7287	9	0.00
05/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	4473	4	4473	4	0.00
05/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	2377	2	2377	2	5,000.00
05/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	5112	4	5112	4	4,700.00
05/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	4387	4	4387	4	0.00
05/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2799	2	2799	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
05/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1691	1	1691	1	1,520.00
05/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	4430	4	4430	4	0.00
05/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	2126	2	2126	2	980.00
05/07/2013	R209 On 06-February-14			Bond Future	9.01	77.7046	9.0074	77.7046	0.00
05/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	3531	4	3531	4	0.00
05/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3591	4	3591	4	0.00
05/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	3561	4	3561	4	0.00
05/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	7186	6	7186	6	0.00
05/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	7135	6	7135	6	0.00
05/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	7084	6	7084	6	0.00
05/07/2013	R209 On 08-May-14			Bond Future	9.09	75.6118	9.0940	75.6118	0.00
05/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2421	3	2421	3	0.00
05/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2399	3	2399	3	0.00
05/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2378	3	2378	3	0.00
05/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	12606	11	12606	11	0.00
05/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	12675	12	12675	12	0.00
05/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	12537	11	12537	11	0.00
05/07/2013	R210 On 01-August-13			Bond Future	157.42	157.4118	157.4179	157.4118	1,237.00
05/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	15582	16	15582	16	0.00
05/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15592	16	15592	16	0.00
05/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15572	16	15572	16	0.00
05/07/2013	R211 On 01-August-13			Bond Future	128.52	128.5220	128.5198	128.5220	522.00
05/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1480	1	1480	1	0.00
05/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1490	1	1490	1	0.00
05/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1470	1	1470	1	0.00
05/07/2013	R212 On 01-August-13			Bond Future	129.53	129.5287	129.5318	129.5287	21,791.00
05/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
05/07/2013	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
05/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	8478	8	8478	8	0.00
05/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8468	8	8468	8	0.00
05/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8458	8	8458	8	0.00
05/07/2013	R213 On 01-August-13			Bond Future	8.65	89.7792	8.6513	89.7792	8,086.00
05/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	77624	79	77624	79	0.00
05/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R213 On 07-November-13			Bond Future	8.75	87.5090	8.7490	87.5090	0.00
05/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3444	4	3444	4	0.00
05/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3409	4	3409	4	0.00
05/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3373	4	3373	4	0.00
05/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4586	4	4586	4	0.00
05/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	4542	4	4542	4	0.00
05/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4631	4	4631	4	0.00
05/07/2013	R213 On 06-February-14			Bond Future	8.84	88.6846	8.8416	88.6846	0.00
05/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3281	4	3281	4	0.00
05/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3310	4	3310	4	0.00
05/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3339	4	3339	4	0.00
05/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7626	7	7626	7	0.00
05/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7572	7	7572	7	0.00
05/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7680	7	7680	7	0.00
05/07/2013	R213 On 08-May-14			Bond Future	8.93	86.3469	8.9320	86.3469	0.00
05/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2319	3	2319	3	0.00
05/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2279	3	2279	3	0.00
05/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2299	3	2299	3	0.00
05/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12859	12	12859	12	0.00
05/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12929	12	12929	12	0.00
05/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12789	12	12789	12	0.00
05/07/2013	R214 On 01-August-13			Bond Future	8.95	79.6446	8.9450	79.6446	840.00
05/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	67467	69	67467	69	0.00
05/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
05/07/2013	R214 On 07-November-13			Bond Future	9.04	77.4840	9.0375	77.4840	0.00
05/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	903	1	903	1	0.00
05/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	889	1	889	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
05/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	874	1	874	1	0.00
05/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	11767	10	11767	10	0.00
05/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	11851	10	11851	10	0.00
05/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	11936	11	11936	11	0.00
05/07/2013	R248 On 01-August-13			Bond Future	9.04	102.9629	9.0410	102.9629	603.00
05/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	13733	11	13733	11	0.00
05/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	13604	11	13604	11	0.00
05/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	13863	12	13863	12	0.00
05/07/2013	R248 On 07-November-13			Bond Future	9.14	99.9946	9.1372	99.9946	0.00
05/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
05/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	14690	12	14690	12	0.00
05/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	14561	12	14561	12	0.00
05/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	14820	13	14820	13	0.00