



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 02/12/2013 To: 02/12/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	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
02/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	2025 On 06-February-14			Bond Future	110.84	110.8322	110.8383	110.8322	0.00
02/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	162	0	0	0	0.00
02/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	152	0	0	0	0.00
02/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	172	0	0	0	0.00
02/12/2013	2037 On 06-February-14			Bond Future	9.39	92.9697	91.9423	92.9697	1,652.00
02/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	16	1	0	1	0.00
02/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	1	0	1	0.00
02/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	1	0	1	0.00
02/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	71	0	0	0	0.00
02/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	159	0	0	0	0.00
02/12/2013	2037 On 08-May-14			Bond Future	9.50	94.1924	93.1509	94.1924	0.00
02/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	1008	0	1	0	0.00
02/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	921	0	1	0	0.00
02/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	1095	0	1	0	0.00
02/12/2013	2037 On 07-August-14			Bond Future	9.60	91.2342	90.1745	91.2342	0.00
02/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	4943	4	5	4	0.00
02/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	4852	4	5	4	0.00
02/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	4760	4	5	4	0.00
02/12/2013	2038 On 06-February-14			Bond Future	107.09	107.0826	107.0900	107.0826	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	80	0	0	0	0.00
02/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	90	0	0	0	0.00
02/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	100	0	0	0	0.00
02/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2050 On 06-February-14			Bond Future	111.51	111.5029	111.5109	111.5029	472.00
02/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1511	2	2	2	0.00
02/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1501	1	2	1	0.00
02/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1521	2	2	2	0.00
02/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
02/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	AL37 On 06-February-14			Index Future	411.00	412.2450	410.9970	412.2450	0.00
02/12/2013	AL37 On 08-May-14			Index Future	416.40	417.6660	416.4010	417.6660	0.00
02/12/2013	AL7T On 06-February-14			Index Future	482.31	484.6700	482.3130	484.6700	1.00
02/12/2013	AL7T On 08-May-14			Index Future	488.65	491.0450	488.6540	491.0450	0.00
02/12/2013	ALBI On 06-February-14			Index Future	433.48	436.0690	433.4810	436.0690	790.00
02/12/2013	ALBI On 08-May-14			Index Future	439.18	441.8040	439.1800	441.8040	85.00
02/12/2013	ALBI On 07-August-14			Index Future	445.22	447.8970	445.2170	447.8970	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
02/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C213 On 28-February-31			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
02/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	EL28 On 06-February-14			Bond Future	113.11	113.0978	113.1061	113.0978	0.00
02/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2116	2	2	2	0.00
02/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2096	2	2	2	0.00
02/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2106	2	2	2	0.00
02/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
02/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
02/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 06-February-14			Bond Future	9.95	82.9561	82.1542	82.9561	6,292.00
02/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2906	2	3	2	0.00
02/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2831	2	3	2	0.00
02/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2982	2	3	2	0.00
02/12/2013	ES33 On 08-May-14			Bond Future	10.07	80.2650	79.4521	80.2650	0.00
02/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3799	3	4	3	0.00
02/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	3724	3	4	3	0.00
02/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3874	3	4	3	0.00
02/12/2013	GOVI On 06-February-14			GOVI	433.21	435.6530	433.2050	435.6530	465.00
02/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	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
02/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	67850	4	7	4	0.00
02/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	68050	4	7	4	0.00
02/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	67950	4	7	4	0.00
02/12/2013	GOVI On 08-May-14			GOVI	438.90	441.3830	438.9010	441.3830	0.00
02/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	30990	1	3	1	0.00
02/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	31090	1	3	1	0.00
02/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	30890	1	3	1	0.00
02/12/2013	GOVI On 07-August-14			GOVI	444.93	447.4700	444.9340	447.4700	0.00
02/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	150560	13	15	13	0.00
02/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	150760	13	15	13	0.00
02/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	150660	13	15	13	0.00
02/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2013	IGOV On 06-February-14			Index Future	200.67	200.6630	200.6740	200.6630	1,328.00
02/12/2013	IGOV On 08-May-14			Index Future	203.34	203.3270	203.3370	203.3270	7.00
02/12/2013	ILBI On 06-February-14			Index Future	543.51	543.8350	543.5140	543.8350	190.00
02/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
02/12/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/12/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.21	94.8000	94.7900	94.8000	1,500.00
02/12/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.24	94.7700	94.7600	94.7700	1,000.00
02/12/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.31	94.7100	94.6900	94.7100	0.00
02/12/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.39	94.6200	94.6100	94.6200	0.00
02/12/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.48	94.5400	94.5200	94.5400	0.00
02/12/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.63	94.3800	94.3700	94.3800	0.00
02/12/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.73	94.3000	94.2700	94.3000	5,000.00
02/12/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.10	93.9300	93.9000	93.9300	1,000.00
02/12/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.52	93.5400	93.4800	93.5400	0.00
02/12/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.85	93.2100	93.1500	93.2100	150.00
02/12/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.17	92.9000	92.8300	92.9000	2,200.00
02/12/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.47	92.6000	92.5300	92.6000	0.00
02/12/2013	R023 On	06-February-14			Bond Future	8.16	101.4620	100.8913	101.4620	11,259.00
02/12/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On	06-February-14	7.85	Put	Bond Future	1974	1	2	1	0.00
02/12/2013	R023 On	06-February-14	7.86	Put	Bond Future	1911	1	2	1	0.00
02/12/2013	R023 On	06-February-14	7.84	Put	Bond Future	2038	1	2	1	0.00
02/12/2013	R023 On	08-May-14			Bond Future	8.28	98.8799	98.3010	98.8799	0.00
02/12/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On	08-May-14	7.61	Put	Bond Future	4126	4	4	4	0.00
02/12/2013	R023 On	08-May-14	7.60	Put	Bond Future	4190	4	4	4	0.00
02/12/2013	R023 On	08-May-14	7.59	Put	Bond Future	4254	4	4	4	0.00
02/12/2013	R157 On	06-February-14			Bond Future	6.37	116.2707	116.1554	116.2707	32,109.00
02/12/2013	R157 On	06-February-14	5.64	Call	Bond Future	75	0	0	0	0.00
02/12/2013	R157 On	06-February-14	5.66	Call	Bond Future	80	0	0	0	0.00
02/12/2013	R157 On	06-February-14	5.65	Call	Bond Future	77	0	0	0	0.00
02/12/2013	R157 On	06-February-14	5.65	Put	Bond Future	1232	1	1	1	0.00

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02/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1246	1	1	1	0.00
02/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1218	1	1	1	0.00
02/12/2013	R157 On 08-May-14			Bond Future	6.58	110.9921	110.8747	110.9921	0.00
02/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	78	0	0	0	0.00
02/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	76	0	0	0	0.00
02/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	75	0	0	0	0.00
02/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1955	2	2	2	0.00
02/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1943	2	2	2	0.00
02/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1967	2	2	2	0.00
02/12/2013	R157 On 07-August-14			Bond Future	6.82	112.5240	112.4004	112.5240	0.00
02/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	647	1	1	1	0.00
02/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	652	1	1	1	0.00
02/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	657	1	1	1	0.00
02/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	738	1	1	1	0.00
02/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	733	1	1	1	0.00
02/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	727	1	1	1	0.00
02/12/2013	R157 On 06-November-14			Bond Future	7.22	107.2716	107.1495	107.2716	0.00
02/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	323	0	0	0	0.00
02/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	320	0	0	0	0.00
02/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	326	0	0	0	0.00
02/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1175	1	1	1	0.00
02/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1187	1	1	1	0.00
02/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1181	1	1	1	0.00
02/12/2013	R186 On 06-February-14			Bond Future	8.50	117.9152	116.9519	117.9152	60,360.00
02/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	596	1	1	1	0.00
02/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	3901	5	4	5	0.00
02/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	581	1	1	1	0.00
02/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	612	1	1	1	0.00
02/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	7259	7	7	7	0.00
02/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	7181	6	7	6	0.00
02/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1776	2	2	2	250.00
02/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	7336	7	7	7	0.00
02/12/2013	R186 On 08-May-14			Bond Future	8.61	119.4660	118.4893	119.4660	640.00
02/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	485	1	0	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
02/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	3662	4	4	4	0.00
02/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	494	1	0	1	0.00
02/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	7209	8	7	8	0.00
02/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	2763	3	3	3	8,000.00
02/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	476	1	0	1	0.00
02/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	958	1	1	1	1,933.00
02/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4571	4	5	4	1,933.00
02/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	14032	13	14	13	0.00
02/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	14121	13	14	13	0.00
02/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	2017	2	2	2	8,000.00
02/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	14210	13	14	13	0.00
02/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	10767	10	11	10	0.00
02/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	5812	5	6	5	0.00
02/12/2013	R186 On 07-August-14			Bond Future	8.71	115.8232	114.8282	115.8232	0.00
02/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	3622	4	4	4	0.00
02/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	3689	4	4	4	0.00
02/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	3655	4	4	4	0.00
02/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	6068	7	6	7	0.00
02/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	7049	7	7	7	0.00
02/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	7153	7	7	7	0.00
02/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	7101	7	7	7	0.00
02/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	4397	4	4	4	840.00
02/12/2013	R186 On 06-November-14			Bond Future	8.82	117.4246	116.4192	117.4246	0.00
02/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	7354	8	7	8	0.00
02/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	3521	4	4	4	0.00
02/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	3581	4	4	4	0.00
02/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	3551	4	4	4	0.00
02/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	9091	9	9	9	0.00
02/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	9147	9	9	9	0.00
02/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	9036	8	9	8	0.00
02/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	4624	4	5	4	2,010.00
02/12/2013	R197 On 06-February-14			Bond Future	276.26	276.2404	276.2550	276.2404	2,049.00
02/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R197 On 06-February-14	279.99	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
02/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3745	4	4	4	0.00
02/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3755	4	4	4	0.00
02/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	3735	4	4	4	0.00
02/12/2013	R201 On 06-February-14			Bond Future	4.56	104.7675	104.7232	104.7675	0.00
02/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	613	1	1	1	0.00
02/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	621	1	1	1	0.00
02/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	628	1	1	1	0.00
02/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	33	0	0	0	0.00
02/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	32	0	0	0	0.00
02/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	34	0	0	0	0.00
02/12/2013	R201 On 08-May-14			Bond Future	4.25	106.1453	106.0999	106.1453	0.00
02/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	433	0	0	0	0.00
02/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	438	0	0	0	0.00
02/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	429	0	0	0	0.00
02/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	129	0	0	0	0.00
02/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	127	0	0	0	0.00
02/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	131	0	0	0	0.00
02/12/2013	R201 On 07-August-14			Bond Future	3.31	103.2005	103.1501	103.2005	0.00
02/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	738	1	1	1	0.00
02/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	745	1	1	1	0.00
02/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	741	1	1	1	0.00
02/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	18	0	0	0	0.00
02/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	18	0	0	0	0.00
02/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	17	0	0	0	0.00
02/12/2013	R202 On 06-February-14			Bond Future	210.37	210.3535	210.3672	210.3535	44,679.00
02/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	1377	1	1	1	0.00
02/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	1357	1	1	1	0.00
02/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	1367	1	1	1	0.00
02/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R202 On 06-February-14	208.99	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
02/12/2013	R203 On 06-February-14			Bond Future	7.18	106.9760	106.7102	106.9760	8,517.00
02/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	24	0	0	0	16.00
02/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	53	0	0	0	0.00
02/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	410	1	0	1	13.00
02/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	49	0	0	0	0.00
02/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	51	0	0	0	0.00
02/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	4035	4	4	4	0.00
02/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3430	3	3	3	0.00
02/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	3367	3	3	3	0.00
02/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1506	1	2	1	0.00
02/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3399	3	3	3	0.00
02/12/2013	R203 On 08-May-14			Bond Future	7.34	104.2226	103.9527	104.2226	0.00
02/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	96	0	0	0	0.00
02/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	674	1	1	1	13.00
02/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	92	0	0	0	0.00
02/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	94	0	0	0	0.00
02/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1388	2	1	2	16.00
02/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4980	5	5	5	0.00
02/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1216	1	1	1	0.00
02/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4950	5	5	5	0.00
02/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4921	5	5	5	0.00
02/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	2176	2	2	2	0.00
02/12/2013	R203 On 07-August-14			Bond Future	7.50	105.6607	105.3827	105.6607	0.00
02/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1291	1	1	1	0.00
02/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1279	1	1	1	0.00
02/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1266	1	1	1	0.00
02/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	784	1	1	1	30.00
02/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1836	2	2	2	0.00
02/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1820	2	2	2	0.00
02/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1851	2	2	2	0.00
02/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2624	2	3	2	0.00
02/12/2013	R203 On 06-November-14			Bond Future	7.69	102.9610	102.6821	102.9610	0.00
02/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	819	1	1	1	0.00
02/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	836	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
02/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	827	1	1	1	0.00
02/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	3008	3	3	3	0.00
02/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2973	3	3	3	0.00
02/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2991	3	3	3	0.00
02/12/2013	R204 On 06-February-14			Bond Future	7.43	103.7506	103.4139	103.7506	28,279.00
02/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	110	0	0	0	0.00
02/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	113	0	0	0	0.00
02/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	117	0	0	0	0.00
02/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	4419	4	4	4	0.00
02/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	4380	4	4	4	0.00
02/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	4459	4	4	4	0.00
02/12/2013	R204 On 08-May-14			Bond Future	7.57	105.1151	104.7734	105.1151	0.00
02/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	168	0	0	0	0.00
02/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	165	0	0	0	0.00
02/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	171	0	0	0	0.00
02/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	6267	6	6	6	0.00
02/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	6305	6	6	6	0.00
02/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	6229	6	6	6	0.00
02/12/2013	R204 On 07-August-14			Bond Future	7.71	102.5340	102.1833	102.5340	0.00
02/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	1790	2	2	2	0.00
02/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2377	3	2	3	0.00
02/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	1806	2	2	2	0.00
02/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1774	2	2	2	0.00
02/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	2115	2	2	2	530.00
02/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2765	3	3	3	0.00
02/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2723	3	3	3	0.00
02/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2744	3	3	3	0.00
02/12/2013	R204 On 06-November-14			Bond Future	7.86	103.9516	103.5990	103.9516	0.00
02/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1355	1	1	1	0.00
02/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1367	1	1	1	0.00
02/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	2858	3	3	3	0.00
02/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1343	1	1	1	0.00
02/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4388	4	4	4	0.00
02/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2406	2	2	2	1,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4364	4	4	4	0.00
02/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4412	4	4	4	0.00
02/12/2013	R207 On 06-February-14			Bond Future	7.72	98.7018	98.3219	98.7018	19,842.00
02/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	131	0	0	0	0.00
02/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	127	0	0	0	0.00
02/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	135	0	0	0	0.00
02/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	5242	5	5	5	0.00
02/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	5287	5	5	5	0.00
02/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	5196	5	5	5	0.00
02/12/2013	R207 On 08-May-14			Bond Future	7.86	99.9998	99.6144	99.9998	0.00
02/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	176	0	0	0	0.00
02/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	179	0	0	0	0.00
02/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	172	0	0	0	0.00
02/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	7871	8	8	8	0.00
02/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7916	8	8	8	0.00
02/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	7825	7	8	7	0.00
02/12/2013	R207 On 07-August-14			Bond Future	7.99	97.7391	97.3443	97.7391	0.00
02/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2064	2	2	2	0.00
02/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2101	2	2	2	0.00
02/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2083	2	2	2	0.00
02/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3316	3	3	3	0.00
02/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3341	3	3	3	0.00
02/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	3292	3	3	3	0.00
02/12/2013	R207 On 06-November-14			Bond Future	8.12	99.0905	98.6930	99.0905	0.00
02/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	1858	2	2	2	0.00
02/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1828	2	2	2	0.00
02/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1843	2	2	2	0.00
02/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	5083	5	5	5	0.00
02/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	5055	5	5	5	0.00
02/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	5028	5	5	5	0.00
02/12/2013	R208 On 06-February-14			Bond Future	7.91	96.7098	96.2601	96.7098	11,400.00
02/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	99	0	0	0	0.00
02/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	105	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
02/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	102	0	0	0	0.00
02/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	6315	6	6	6	0.00
02/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	6263	6	6	6	0.00
02/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	6368	6	6	6	0.00
02/12/2013	R208 On 08-May-14			Bond Future	8.03	94.5857	94.1296	94.5857	0.00
02/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	152	0	0	0	0.00
02/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	159	0	0	0	0.00
02/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	155	0	0	0	0.00
02/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	9344	9	9	9	0.00
02/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	9239	9	9	9	0.00
02/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	9291	9	9	9	0.00
02/12/2013	R208 On 07-August-14			Bond Future	8.14	95.8908	95.4245	95.8908	0.00
02/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2095	2	2	2	0.00
02/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3208	3	3	3	0.00
02/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2075	2	2	2	0.00
02/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2115	2	2	2	0.00
02/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2550	2	3	2	630.00
02/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3771	4	4	4	0.00
02/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3742	3	4	3	0.00
02/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3800	4	4	4	0.00
02/12/2013	R208 On 06-November-14			Bond Future	8.27	93.8201	93.3500	93.8201	0.00
02/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1679	2	2	2	0.00
02/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1711	2	2	2	0.00
02/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1695	2	2	2	0.00
02/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	3870	4	4	4	0.00
02/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5607	5	6	5	0.00
02/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2799	3	3	3	1,520.00
02/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5641	5	6	5	0.00
02/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5574	5	6	5	0.00
02/12/2013	R209 On 06-February-14			Bond Future	9.27	74.9238	74.1110	74.9238	23,302.00
02/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	666	1	1	1	0.00
02/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	696	1	1	1	0.00
02/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	681	1	1	1	0.00
02/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	6240	6	6	6	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
02/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	6109	6	6	6	0.00
02/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	6174	6	6	6	0.00
02/12/2013	R209 On 08-May-14			Bond Future	9.37	72.7648	71.9409	72.7648	0.00
02/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	560	1	1	1	0.00
02/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	551	1	1	1	0.00
02/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	542	1	1	1	0.00
02/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	12731	12	13	12	0.00
02/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	12650	12	13	12	0.00
02/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	12813	12	13	12	0.00
02/12/2013	R209 On 07-August-14			Bond Future	9.46	73.7689	72.9306	73.7689	0.00
02/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	3500	4	3	4	0.00
02/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	3529	4	4	4	0.00
02/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3471	4	3	4	0.00
02/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	6418	6	6	6	0.00
02/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	6510	6	7	6	0.00
02/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	6464	6	6	6	0.00
02/12/2013	R209 On 06-November-14			Bond Future	9.56	71.6440	70.7961	71.6440	0.00
02/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	3746	4	4	4	0.00
02/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	3774	4	4	4	0.00
02/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	3801	4	4	4	0.00
02/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	7829	7	8	7	0.00
02/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	7734	7	8	7	0.00
02/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	7782	7	8	7	0.00
02/12/2013	R210 On 06-February-14			Bond Future	161.21	161.1987	161.2085	161.1987	1,319.00
02/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	281	0	0	0	0.00
02/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	291	0	0	0	0.00
02/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	301	0	0	0	0.00
02/12/2013	R211 On 06-February-14			Bond Future	129.02	129.0226	129.0243	129.0226	522.00
02/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	14	0	0	0	0.00
02/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	24	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
02/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	34	0	0	0	0.00
02/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R212 On 06-February-14			Bond Future	131.52	131.5155	131.5218	131.5155	21,791.00
02/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1468	1	1	1	0.00
02/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1488	1	1	1	0.00
02/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1478	1	1	1	0.00
02/12/2013	R213 On 06-February-14			Bond Future	9.09	86.1493	85.2360	86.1493	21,077.00
02/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	609	1	1	1	0.00
02/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	595	1	1	1	0.00
02/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	582	1	1	1	0.00
02/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	6777	6	7	6	0.00
02/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	6709	6	7	6	0.00
02/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	6846	6	7	6	0.00
02/12/2013	R213 On 08-May-14			Bond Future	9.19	83.7448	82.8190	83.7448	0.00
02/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	551	1	1	1	0.00
02/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	542	1	1	1	0.00
02/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	560	1	1	1	0.00
02/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	13035	12	13	12	0.00
02/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	13115	12	13	12	0.00
02/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	12954	12	13	12	0.00
02/12/2013	R213 On 07-August-14			Bond Future	9.29	84.9002	83.9583	84.9002	0.00
02/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	3526	4	4	4	0.00
02/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	3585	4	4	4	0.00
02/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	3555	4	4	4	0.00
02/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	6811	6	7	6	0.00
02/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	6764	6	7	6	0.00
02/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	6857	6	7	6	0.00
02/12/2013	R213 On 06-November-14			Bond Future	9.40	82.5359	81.5833	82.5359	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
02/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	3934	4	4	4	0.00
02/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	3991	4	4	4	0.00
02/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	3963	4	4	4	0.00
02/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7945	7	8	7	0.00
02/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7992	7	8	7	0.00
02/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	7898	7	8	7	0.00
02/12/2013	R214 On 06-February-14			Bond Future	9.41	75.4973	74.5868	75.4973	5,098.00
02/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1446	2	1	2	0.00
02/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1421	2	1	2	0.00
02/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1396	2	1	2	0.00
02/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	4563	4	5	4	0.00
02/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	4618	4	5	4	0.00
02/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	4509	4	5	4	0.00
02/12/2013	R214 On 08-May-14			Bond Future	9.51	73.2053	72.2825	73.2053	0.00
02/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	2426	3	2	3	0.00
02/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	2453	3	2	3	0.00
02/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2399	3	2	3	0.00
02/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	6228	6	6	6	0.00
02/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	6280	6	6	6	0.00
02/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	6333	6	6	6	0.00
02/12/2013	R248 On 06-February-14			Bond Future	9.46	97.9228	96.7564	97.9228	10,220.00
02/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	3640	2	4	2	0.00
02/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	3539	2	4	2	0.00
02/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	3438	2	3	2	0.00
02/12/2013	R248 On 08-May-14			Bond Future	9.56	94.7887	93.6065	94.7887	0.00
02/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	4981	4	5	4	0.00
02/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	4879	4	5	4	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
02/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	5083	4	5	4	0.00