



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	2025 On 07-February-13			Bond Future	114.49	114.4814	114.4912	114.4814	0.00
03/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3501	3	3501	3	0.00
03/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3491	3	3491	3	0.00
03/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3481	3	3481	3	0.00
03/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	2038 On 07-February-13			Bond Future	114.20	114.1838	114.1958	114.1838	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8206	8	8206	8	0.00
03/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8186	8	8186	8	0.00
03/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8196	8	8196	8	0.00
03/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	2050 On 07-February-13			Bond Future	119.42	119.4116	119.4247	119.4116	122.00
03/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6435	6	6435	6	0.00
03/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6425	6	6425	6	0.00
03/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6415	6	6415	6	0.00
03/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	AL7T On 07-February-13			Index Future	488.16	489.8170	488.1640	489.8170	12.00
03/01/2013	AL7T On 02-May-13			Index Future	494.31	495.9860	494.3130	495.9860	0.00
03/01/2013	ALBI On 07-February-13			Index Future	435.41	436.9770	435.4070	436.9770	1,070.00
03/01/2013	ALBI On 02-May-13			Index Future	440.89	442.4800	440.8920	442.4800	0.00
03/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/01/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/01/2013	EL28 On 07-February-13			Bond Future	114.05	114.0404	114.0531	114.0404	0.00
03/01/2013	EL28 On 07-February-13	112.99	Call	Bond Future	1063	1	1063	1	0.00
03/01/2013	EL28 On 07-February-13	113.01	Call	Bond Future	1043	1	1043	1	0.00
03/01/2013	EL28 On 07-February-13	113.00	Call	Bond Future	1053	1	1053	1	0.00
03/01/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	ES33 On 07-February-13			Bond Future	8.73	92.0041	8.7340	92.0041	303.00
03/01/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
03/01/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
03/01/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
03/01/2013	ES33 On 07-February-13	8.56	Put	Bond Future	1520	1	1520	1	0.00
03/01/2013	ES33 On 07-February-13	8.55	Put	Bond Future	1609	1	1609	1	0.00
03/01/2013	ES33 On 07-February-13	8.54	Put	Bond Future	1697	1	1697	1	0.00
03/01/2013	GOVI On 07-February-13			GOVI	435.53	437.0780	435.5290	437.0780	335.00
03/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	25390	4	25390	4	0.00
03/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	25190	4	25190	4	0.00
03/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	25290	4	25290	4	0.00
03/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
03/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
03/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
03/01/2013	GOVI On 02-May-13			GOVI	441.02	442.5820	441.0150	442.5820	0.00
03/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	80250	10	80250	10	0.00
03/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	80150	10	80150	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	80050	10	80050	10	0.00
03/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
03/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
03/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
03/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2013	IGOV On 07-February-13			Index Future	200.45	200.4290	200.4470	200.4290	610.00
03/01/2013	IGOV On 02-May-13			Index Future	202.97	202.9530	202.9720	202.9530	0.00
03/01/2013	ILBI On 07-February-13			Index Future	542.81	542.7610	542.8110	542.7610	183.00
03/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
03/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.10	94.9600	5.1000	94.9600	0.00
03/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	0.00
03/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	4.99	95.0200	4.9900	95.0200	1,000.00
03/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.96	95.0500	4.9600	95.0500	0.00
03/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.94	95.0700	4.9400	95.0700	0.00
03/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.92	95.1000	4.9200	95.1000	500.00
03/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.1000	4.9100	95.1000	2,200.00
03/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.95	95.0600	4.9500	95.0600	2,000.00
03/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.05	94.9600	5.0500	94.9600	1,000.00
03/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.16	94.8500	5.1600	94.8500	800.00
03/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.30	94.7100	5.3000	94.7100	0.00
03/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.44	94.5700	5.4400	94.5700	0.00
03/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
03/01/2013	R023 On 07-February-13			Bond Future	6.84	110.5015	6.8415	110.5015	1,630.00
03/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	1471	2	1471	2	0.00
03/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	1618	2	1618	2	0.00
03/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	1544	2	1544	2	0.00
03/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R023 On 02-May-13			Bond Future	6.89	107.9243	6.8916	107.9243	2.00
03/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	1080	2	1080	2	0.00
03/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	1152	2	1152	2	0.00
03/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	1224	2	1224	2	0.00
03/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R023 On 01-August-13			Bond Future	6.95	109.3534	6.9464	109.3534	0.00
03/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	2420	3	2420	3	0.00
03/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	2559	3	2559	3	0.00
03/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	2489	3	2489	3	0.00
03/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R157 On 07-February-13			Bond Future	5.36	125.1074	5.3591	125.1074	7,467.00
03/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2430	3	2430	3	0.00
03/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3001	3	3001	3	0.00
03/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3517	4	3517	4	0.00
03/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3645	4	3645	4	0.00
03/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3774	4	3774	4	0.00
03/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R157 On 02-May-13			Bond Future	5.37	119.8181	5.3657	119.8181	13,141.00
03/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	529	1	529	1	0.00
03/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	517	1	517	1	0.00
03/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	541	1	541	1	0.00
03/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	555	1	555	1	0.00
03/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	579	1	579	1	0.00
03/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	567	1	567	1	0.00
03/01/2013	R157 On 07-November-13			Bond Future	5.38	116.3032	5.3802	116.3032	0.00
03/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	1016	1	1016	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	1027	1	1027	1	0.00
03/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	1005	1	1005	1	0.00
03/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	609	1	609	1	0.00
03/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	594	1	594	1	0.00
03/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	601	1	601	1	0.00
03/01/2013	R186 On 07-February-13			Bond Future	7.32	129.5897	7.3186	129.5897	55,188.00
03/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	748	1	748	1	10,300.00
03/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1642	2	1642	2	670.00
03/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	1832	2	1832	2	0.00
03/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	11330	12	11330	12	0.00
03/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	11772	12	11772	12	0.00
03/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	9731	10	9731	10	0.00
03/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	10887	12	10887	12	0.00
03/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	11064	12	11064	12	0.00
03/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	3030	4	3030	4	575.00
03/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	6910	8	6910	8	0.00
03/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	4835	5	4835	5	1,000.00
03/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	531	0	531	0	0.00
03/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	205	0	205	0	150.00
03/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	1194	1	1194	1	0.00
03/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	22	0	22	0	0.00
03/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	25	0	25	0	0.00
03/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	49	0	49	0	2,000.00
03/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	14	0	14	0	0.00
03/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	19	0	19	0	0.00
03/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	2124	2	2124	2	100.00
03/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	2345	2	2345	2	0.00
03/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	4062	4	4062	4	0.00
03/01/2013	R186 On 02-May-13			Bond Future	7.38	131.1562	7.3779	131.1562	12.00
03/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3837	4	3837	4	0.00
03/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	3888	4	3888	4	0.00
03/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	3787	4	3787	4	0.00
03/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3666	3	3666	3	0.00
03/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3567	3	3567	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3616	3	3616	3	0.00
03/01/2013	R186 On 07-November-13			Bond Future	7.52	129.4003	7.5176	129.4003	0.00
03/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	9679	10	9679	10	0.00
03/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	9738	10	9738	10	0.00
03/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	13324	14	13324	14	0.00
03/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	9621	10	9621	10	0.00
03/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3832	4	3832	4	0.00
03/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	2221	2	2221	2	130.00
03/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3769	4	3769	4	0.00
03/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3801	4	3801	4	0.00
03/01/2013	R189 On 07-February-13			Bond Future	217.92	217.9113	217.9190	217.9113	154.00
03/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4929	5	4929	5	0.00
03/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4909	5	4909	5	0.00
03/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4919	5	4919	5	0.00
03/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R197 On 07-February-13			Bond Future	287.08	287.0585	287.0825	287.0585	2,633.00
03/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8092	8	8092	8	0.00
03/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8082	8	8082	8	0.00
03/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8072	8	8072	8	0.00
03/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R197 On 02-May-13			Bond Future	290.70	290.6736	290.6987	290.6736	40.00
03/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8309	8	8309	8	0.00
03/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8289	8	8289	8	0.00
03/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8299	8	8299	8	0.00
03/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R201 On 07-February-13			Bond Future	5.06	107.7793	5.0577	107.7793	1,540.00
03/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	121	0	121	0	0.00
03/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	987	1	987	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2058	2	2058	2	0.00
03/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2146	2	2146	2	0.00
03/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2235	2	2235	2	0.00
03/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	4	0	4	0	0.00
03/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	263	0	263	0	0.00
03/01/2013	R201 On 02-May-13			Bond Future	5.02	109.0822	5.0242	109.0822	4.00
03/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	4	0	4	0	0.00
03/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	4	0	4	0	0.00
03/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	4	0	4	0	0.00
03/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1564	2	1564	2	0.00
03/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1596	2	1596	2	0.00
03/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1580	2	1580	2	0.00
03/01/2013	R201 On 07-November-13			Bond Future	4.88	107.6131	4.8811	107.6131	0.00
03/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	365	0	365	0	0.00
03/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	370	0	370	0	0.00
03/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	359	0	359	0	0.00
03/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	459	0	459	0	0.00
03/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	448	0	448	0	0.00
03/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	454	0	454	0	0.00
03/01/2013	R202 On 07-February-13			Bond Future	217.80	217.7729	217.7951	217.7729	51,536.00
03/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	12805	13	12805	13	0.00
03/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	12785	13	12785	13	0.00
03/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	12795	13	12795	13	0.00
03/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R202 On 02-May-13			Bond Future	220.54	220.5153	220.5388	220.5153	1.00
03/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	9499	9	9499	9	0.00
03/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	9489	9	9489	9	0.00
03/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	9479	9	9479	9	0.00
03/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R203 On 07-February-13			Bond Future	5.81	113.2877	5.8085	113.2877	19,398.00
03/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	179	0	179	0	10,000.00
03/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1420	2	1420	2	12,600.00
03/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2682	3	2682	3	0.00
03/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4638	5	4638	5	0.00
03/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5471	6	5471	6	0.00
03/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2879	3	2879	3	0.00
03/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3078	3	3078	3	0.00
03/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3477	4	3477	4	0.00
03/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	5	0	5	0	30,250.00
03/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	11	0	11	0	0.00
03/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	16	0	16	0	0.00
03/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	1	0	1	0	0.00
03/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	22	0	22	0	0.00
03/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	160	0	160	0	3,254.00
03/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1316	1	1316	1	0.00
03/01/2013	R203 On 02-May-13			Bond Future	5.84	110.5006	5.8401	110.5006	22.00
03/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1205	1	1205	1	0.00
03/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1183	1	1183	1	0.00
03/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1226	1	1226	1	0.00
03/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	947	1	947	1	0.00
03/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	983	1	983	1	0.00
03/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	965	1	965	1	0.00
03/01/2013	R203 On 07-November-13			Bond Future	5.92	109.3773	5.9223	109.3773	0.00
03/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1884	2	1884	2	0.00
03/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1903	2	1903	2	0.00
03/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1865	2	1865	2	0.00
03/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1625	2	1625	2	0.00
03/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1592	2	1592	2	0.00
03/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1608	2	1608	2	0.00
03/01/2013	R204 On 07-February-13			Bond Future	6.05	110.8552	6.0500	110.8552	16,672.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6163	6	6163	6	0.00
03/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	6926	7	6926	7	0.00
03/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9268	9	9268	9	0.00
03/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9728	10	9728	10	0.00
03/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9498	10	9498	10	0.00
03/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	1	0	1	0	0.00
03/01/2013	R204 On 02-May-13			Bond Future	6.09	112.1953	6.0891	112.1953	24.00
03/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2091	2	2091	2	0.00
03/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2121	2	2121	2	0.00
03/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2061	2	2061	2	0.00
03/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	1070	1	1070	1	0.00
03/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	1033	1	1033	1	0.00
03/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	1051	1	1051	1	0.00
03/01/2013	R204 On 07-November-13			Bond Future	6.19	111.1948	6.1858	111.1948	0.00
03/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2715	3	2715	3	0.00
03/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2740	3	2740	3	0.00
03/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4716	5	4716	5	0.00
03/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2691	3	2691	3	0.00
03/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	2220	2	2220	2	0.00
03/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	1105	1	1105	1	180.00
03/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	2179	2	2179	2	0.00
03/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	2200	2	2200	2	0.00
03/01/2013	R206 On 07-February-13			Bond Future	5.06	102.7838	5.0588	102.7838	1,120.00
03/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	7	0	7	0	0.00
03/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	55	0	55	0	0.00
03/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	803	1	803	1	0.00
03/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	893	1	893	1	0.00
03/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	848	1	848	1	0.00
03/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	108	0	108	0	0.00
03/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	279	0	279	0	0.00
03/01/2013	R206 On 02-May-13			Bond Future	4.99	104.0263	4.9937	104.0263	23.00
03/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
03/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
03/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
03/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1105	1	1105	1	0.00
03/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1091	1	1091	1	0.00
03/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1098	1	1098	1	0.00
03/01/2013	R206 On 07-November-13			Bond Future	3.97	103.0697	3.9710	103.0697	0.00
03/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	88	0	88	0	0.00
03/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	87	0	87	0	0.00
03/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	89	0	89	0	0.00
03/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	29	0	29	0	0.00
03/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	30	0	30	0	0.00
03/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	29	0	29	0	0.00
03/01/2013	R207 On 07-February-13			Bond Future	6.33	105.9759	6.3279	105.9759	11,309.00
03/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7279	8	7279	8	0.00
03/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8007	8	8007	8	0.00
03/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10051	10	10051	10	0.00
03/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10302	11	10302	11	0.00
03/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10553	11	10553	11	0.00
03/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	1	0	1	0	0.00
03/01/2013	R207 On 02-May-13			Bond Future	6.37	107.2570	6.3749	107.2570	0.00
03/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1980	2	1980	2	0.00
03/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1950	2	1950	2	0.00
03/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2010	2	2010	2	0.00
03/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1540	1	1540	1	0.00
03/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1591	1	1591	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1565	1	1565	1	0.00
03/01/2013	R207 On 07-November-13			Bond Future	6.49	106.5163	6.4862	106.5163	0.00
03/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3490	4	3490	4	0.00
03/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3519	4	3519	4	0.00
03/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3461	4	3461	4	0.00
03/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2420	2	2420	2	0.00
03/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2377	2	2377	2	0.00
03/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2398	2	2398	2	0.00
03/01/2013	R208 On 07-February-13			Bond Future	6.44	104.8315	6.4374	104.8315	19,911.00
03/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	195	0	195	0	12,250.00
03/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8078	8	8078	8	0.00
03/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8477	9	8477	9	0.00
03/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	13845	14	13845	14	0.00
03/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9043	9	9043	9	0.00
03/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9604	10	9604	10	0.00
03/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9324	10	9324	10	0.00
03/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	1	0	1	0	0.00
03/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	1	0	1	0	0.00
03/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	3010	3	3010	3	0.00
03/01/2013	R208 On 02-May-13			Bond Future	6.48	102.7057	6.4808	102.7057	47.00
03/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2631	3	2631	3	0.00
03/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2560	3	2560	3	0.00
03/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2596	3	2596	3	0.00
03/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1558	1	1558	1	0.00
03/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1583	1	1583	1	0.00
03/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1533	1	1533	1	0.00
03/01/2013	R208 On 07-November-13			Bond Future	6.59	102.1319	6.5862	102.1319	0.00
03/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4086	4	4086	4	0.00
03/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6616	7	6616	7	0.00
03/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4021	4	4021	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
03/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4053	4	4053	4	0.00
03/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2821	3	2821	3	0.00
03/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2846	3	2846	3	0.00
03/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1475	1	1475	1	230.00
03/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2796	3	2796	3	0.00
03/01/2013	R209 On 07-February-13			Bond Future	8.12	83.5083	8.1247	83.5083	11,334.00
03/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	4532	5	4532	5	0.00
03/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	5959	7	5959	7	0.00
03/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	6836	7	6836	7	0.00
03/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	7935	9	7935	9	0.00
03/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	7203	8	7203	8	0.00
03/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	7643	8	7643	8	0.00
03/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	7569	8	7569	8	0.00
03/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	39	0	39	0	0.00
03/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	37	0	37	0	0.00
03/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	51	0	51	0	0.00
03/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	30	0	30	0	0.00
03/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	65	0	65	0	0.00
03/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	116	0	116	0	14,000.00
03/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	277	0	277	0	11,000.00
03/01/2013	R209 On 02-May-13			Bond Future	8.18	81.3760	8.1846	81.3760	33.00
03/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2580	3	2580	3	0.00
03/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2506	3	2506	3	0.00
03/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2543	3	2543	3	0.00
03/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	4170	4	4170	4	0.00
03/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	4222	4	4222	4	0.00
03/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	4117	4	4117	4	0.00
03/01/2013	R209 On 07-November-13			Bond Future	8.32	80.4676	8.3242	80.4676	0.00
03/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8262	9	8262	9	0.00
03/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	11551	12	11551	12	0.00
03/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8170	9	8170	9	0.00
03/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8216	9	8216	9	0.00
03/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	4357	4	4357	4	0.00
03/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	4389	4	4389	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
03/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2527	2	2527	2	180.00
03/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	4325	4	4325	4	0.00
03/01/2013	R210 On 07-February-13			Bond Future	166.31	166.2941	166.3101	166.2941	1,212.00
03/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9320	9	9320	9	0.00
03/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9300	9	9300	9	0.00
03/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9310	9	9310	9	0.00
03/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R210 On 02-May-13			Bond Future	166.55	166.5313	166.5478	166.5313	7.00
03/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5408	5	5408	5	0.00
03/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5398	5	5398	5	0.00
03/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5388	5	5388	5	0.00
03/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R211 On 07-February-13			Bond Future	126.27	126.2584	126.2655	126.2584	522.00
03/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3275	3	3275	3	0.00
03/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3255	3	3255	3	0.00
03/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3265	3	3265	3	0.00
03/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R211 On 02-May-13			Bond Future	127.86	127.8485	127.8559	127.8485	7.00
03/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2166	2	2166	2	0.00
03/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2156	2	2156	2	0.00
03/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2146	2	2146	2	0.00
03/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R212 On 07-February-13			Bond Future	132.28	132.2736	132.2846	132.2736	7,064.00
03/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3295	3	3295	3	0.00
03/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3275	3	3275	3	0.00
03/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3285	3	3285	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R212 On 02-May-13			Bond Future	133.95	133.9394	133.9509	133.9394	11.00
03/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	2861	3	2861	3	0.00
03/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	2851	3	2851	3	0.00
03/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	2841	3	2841	3	0.00
03/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
03/01/2013	R213 On 07-February-13			Bond Future	7.83	95.8242	7.8301	95.8242	10,414.00
03/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	8994	10	8994	10	0.00
03/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	9374	10	9374	10	0.00
03/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	9753	10	9753	10	0.00
03/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	10130	11	10130	11	0.00
03/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	14	0	14	0	0.00
03/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	19	0	19	0	0.00
03/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	24	0	24	0	0.00
03/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	31	0	31	0	0.00
03/01/2013	R213 On 02-May-13			Bond Future	7.89	93.4483	7.8886	93.4483	5.00
03/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3324	4	3324	4	0.00
03/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3281	4	3281	4	0.00
03/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3239	4	3239	4	0.00
03/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3673	3	3673	3	0.00
03/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3626	3	3626	3	0.00
03/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3579	3	3579	3	0.00
03/01/2013	R213 On 07-November-13			Bond Future	8.03	92.4790	8.0286	92.4790	0.00
03/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	8601	9	8601	9	0.00
03/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	8502	9	8502	9	0.00
03/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	8551	9	8551	9	0.00
03/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3809	4	3809	4	0.00
03/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3840	4	3840	4	0.00
03/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3779	4	3779	4	0.00
03/01/2013	R214 On 07-February-13			Bond Future	8.17	85.3398	8.1696	85.3398	1,714.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	4226	5	4226	5	0.00
03/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	4295	5	4295	5	0.00
03/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	4364	5	4364	5	0.00
03/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	435	0	435	0	0.00
03/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	451	0	451	0	0.00
03/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	468	0	468	0	0.00