



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For February 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	2025 On 07-February-13			Bond Future	113.04	113.0420	113.0402	113.0420	0.00
05/02/2013	2025 On 07-February-13	110.99	Call	Bond Future	2050	2	2050	2	0.00
05/02/2013	2025 On 07-February-13	111.00	Call	Bond Future	2040	2	2040	2	0.00
05/02/2013	2025 On 07-February-13	111.01	Call	Bond Future	2030	2	2030	2	0.00
05/02/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2025 On 02-May-13			Bond Future	114.41	114.4153	114.4133	114.4153	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
05/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	1000	1	1000	1	0.00
05/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2038 On 07-February-13			Bond Future	111.41	111.4115	111.4120	111.4115	0.00
05/02/2013	2038 On 07-February-13	105.99	Call	Bond Future	5422	5	5422	5	0.00
05/02/2013	2038 On 07-February-13	106.01	Call	Bond Future	5402	5	5402	5	0.00
05/02/2013	2038 On 07-February-13	106.00	Call	Bond Future	5412	5	5412	5	0.00
05/02/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2038 On 02-May-13			Bond Future	112.77	112.7651	112.7653	112.7651	0.00
05/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1161	1	1161	1	0.00
05/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2050 On 07-February-13			Bond Future	118.22	117.6252	118.2239	117.6252	0.00
05/02/2013	2050 On 07-February-13	112.99	Call	Bond Future	5234	5	5234	5	0.00
05/02/2013	2050 On 07-February-13	113.00	Call	Bond Future	5224	5	5224	5	0.00
05/02/2013	2050 On 07-February-13	113.01	Call	Bond Future	5214	5	5214	5	0.00
05/02/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	2050 On 02-May-13			Bond Future	119.66	119.0542	119.6599	119.0542	122.00
05/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2062	1	2062	1	0.00
05/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
05/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	AL7T On 07-February-13			Index Future	488.25	487.3540	488.2470	487.3540	0.00
05/02/2013	AL7T On 02-May-13			Index Future	494.12	493.2170	494.1200	493.2170	12.00
05/02/2013	AL7T On 01-August-13			Index Future	500.60	499.6820	500.5970	499.6820	0.00
05/02/2013	AL7T On 07-November-13			Index Future	507.69	500.0000	507.6940	500.0000	0.00
05/02/2013	ALBI On 07-February-13			Index Future	434.97	434.6290	434.9730	434.6290	132.00
05/02/2013	ALBI On 02-May-13			Index Future	440.20	439.8580	440.2040	439.8580	775.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2013	ALBI On 01-August-13			Index Future	445.98	445.6230	445.9750	445.6230	79.00
05/02/2013	ALBI On 07-November-13			Index Future	452.30	446.0000	452.2970	446.0000	80.00
05/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/02/2013	EL28 On 07-February-13			Bond Future	113.63	113.3426	113.6300	113.3426	0.00
05/02/2013	EL28 On 07-February-13	113.01	Call	Bond Future	620	0	620	0	0.00
05/02/2013	EL28 On 07-February-13	113.00	Call	Bond Future	630	0	630	0	0.00
05/02/2013	EL28 On 07-February-13	112.99	Call	Bond Future	640	0	640	0	0.00
05/02/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00

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05/02/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.3700	113.6607	113.3700	0.00
05/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	345	0	345	0	0.00
05/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
05/02/2013	ES33 On 07-February-13			Bond Future	8.80	90.8308	8.7992	90.8308	0.00
05/02/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
05/02/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
05/02/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
05/02/2013	ES33 On 07-February-13	8.55	Put	Bond Future	2167	2	2167	2	0.00
05/02/2013	ES33 On 07-February-13	8.56	Put	Bond Future	2079	2	2079	2	0.00
05/02/2013	ES33 On 07-February-13	8.54	Put	Bond Future	2256	2	2256	2	0.00
05/02/2013	ES33 On 02-May-13			Bond Future	8.88	88.1454	8.8823	88.1454	3,363.00
05/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	78974	79	78974	79	0.00
05/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
05/02/2013	ES33 On 01-August-13			Bond Future	8.97	89.3006	8.9736	89.3006	0.00
05/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	217	0	217	0	0.00
05/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78258	78	78258	78	0.00
05/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
05/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	GOVI On 07-February-13			GOVI	434.96	434.6620	434.9640	434.6620	220.00
05/02/2013	GOVI On 07-February-13	432.99	Call	GOVI	19740	2	19740	2	0.00
05/02/2013	GOVI On 07-February-13	433.00	Call	GOVI	19640	2	19640	2	0.00
05/02/2013	GOVI On 07-February-13	433.01	Call	GOVI	19540	2	19540	2	0.00
05/02/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 02-May-13			GOVI	440.20	439.8910	440.1950	439.8910	91.00
05/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	72050	7	72050	7	0.00
05/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	71850	7	71850	7	0.00
05/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	71950	7	71950	7	0.00
05/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 01-August-13			GOVI	445.97	445.6570	445.9650	445.6570	280.00

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05/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	450	0	450	0	0.00
05/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	350	0	350	0	0.00
05/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	250	0	250	0	0.00
05/02/2013	GOVI On 07-November-13			GOVI	452.29	446.0000	452.2880	446.0000	0.00
05/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	62980	0	62980	0	0.00
05/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	62880	0	62880	0	0.00
05/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	62780	0	62780	0	0.00
05/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
05/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
05/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/02/2013	IGOV On 07-February-13			Index Future	198.50	198.4840	198.5040	198.4840	14.00
05/02/2013	IGOV On 02-May-13			Index Future	200.92	200.8940	200.9150	200.8940	459.00
05/02/2013	IGOV On 01-August-13			Index Future	203.57	203.5520	203.5730	203.5520	147.00
05/02/2013	IGOV On 07-November-13			Index Future	206.49	204.6000	206.4850	204.6000	7.00
05/02/2013	ILBI On 07-February-13			Index Future	537.25	537.3170	537.2500	537.3170	183.00
05/02/2013	ILBI On 02-May-13			Index Future	543.80	543.8660	543.7990	543.8660	0.00
05/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
05/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
05/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	1,000.00
05/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.06	94.9500	5.0600	94.9500	0.00
05/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.05	94.9700	5.0500	94.9700	0.00
05/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.04	94.9800	5.0400	94.9800	500.00
05/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	94.9900	5.0200	94.9900	0.00
05/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.03	94.9900	5.0300	94.9900	2,200.00
05/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.08	94.9300	5.0800	94.9300	2,000.00

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05/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.18	94.8300	5.1800	94.8300	400.00
05/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.30	94.7100	5.3000	94.7100	800.00
05/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.44	94.5700	5.4400	94.5700	0.00
05/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.59	94.4200	5.5900	94.4200	0.00
05/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
05/02/2013	R023 On 07-February-13			Bond Future	6.79	110.1857	6.7926	110.1857	784.00
05/02/2013	R023 On 07-February-13	7.04	Call	Bond Future	1837	2	1837	2	0.00
05/02/2013	R023 On 07-February-13	7.06	Call	Bond Future	1984	2	1984	2	0.00
05/02/2013	R023 On 07-February-13	7.05	Call	Bond Future	1911	2	1911	2	0.00
05/02/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R023 On 02-May-13			Bond Future	6.84	107.5988	6.8419	107.5988	3,490.00
05/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	1516	1	1516	1	0.00
05/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	1588	1	1588	1	0.00
05/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	1444	1	1444	1	0.00
05/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R023 On 01-August-13			Bond Future	6.90	109.0090	6.8969	109.0090	0.00
05/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	2775	3	2775	3	0.00
05/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	2914	3	2914	3	0.00
05/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	2845	3	2845	3	0.00
05/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R157 On 07-February-13			Bond Future	5.32	125.0433	5.3210	125.0433	5,367.00
05/02/2013	R157 On 07-February-13	6.28	Call	Bond Future	2532	2	2532	2	0.00
05/02/2013	R157 On 07-February-13	6.50	Call	Bond Future	3103	3	3103	3	0.00
05/02/2013	R157 On 07-February-13	6.70	Call	Bond Future	3619	4	3619	4	0.00
05/02/2013	R157 On 07-February-13	6.75	Call	Bond Future	3747	4	3747	4	0.00
05/02/2013	R157 On 07-February-13	6.80	Call	Bond Future	3876	4	3876	4	0.00
05/02/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R157 On 07-February-13	6.75	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
05/02/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R157 On 02-May-13			Bond Future	5.33	119.7467	5.3262	119.7467	19,451.00
05/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	433	0	433	0	0.00
05/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	446	0	446	0	0.00
05/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	420	0	420	0	0.00
05/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	386	0	386	0	0.00
05/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	364	0	364	0	0.00
05/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	375	0	375	0	0.00
05/02/2013	R157 On 01-August-13			Bond Future	5.32	121.3161	5.3250	121.3161	0.00
05/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91916	92	91916	92	0.00
05/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R157 On 07-November-13			Bond Future	5.33	116.2285	5.3287	116.2285	0.00
05/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	914	1	914	1	0.00
05/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	889	1	889	1	0.00
05/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	901	1	901	1	0.00
05/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	389	0	389	0	0.00
05/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	396	0	396	0	0.00
05/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	383	0	383	0	0.00
05/02/2013	R186 On 07-February-13			Bond Future	7.34	128.5631	7.3429	128.5631	24,841.00
05/02/2013	R186 On 07-February-13	7.00	Call	Bond Future	0	0	0	0	10,300.00
05/02/2013	R186 On 07-February-13	7.25	Call	Bond Future	97	0	97	0	670.00
05/02/2013	R186 On 07-February-13	7.29	Call	Bond Future	194	0	194	0	0.00
05/02/2013	R186 On 07-February-13	7.75	Call	Bond Future	4055	4	4055	4	1,000.00
05/02/2013	R186 On 07-February-13	8.00	Call	Bond Future	6456	6	6456	6	0.00
05/02/2013	R186 On 07-February-13	8.45	Call	Bond Future	10613	11	10613	11	0.00
05/02/2013	R186 On 07-February-13	8.47	Call	Bond Future	10793	11	10793	11	0.00
05/02/2013	R186 On 07-February-13	7.50	Call	Bond Future	1613	2	1613	2	540.00
05/02/2013	R186 On 07-February-13	8.50	Call	Bond Future	11063	11	11063	11	0.00
05/02/2013	R186 On 07-February-13	8.32	Call	Bond Future	9433	9	9433	9	0.00
05/02/2013	R186 On 07-February-13	8.55	Call	Bond Future	11509	11	11509	11	0.00
05/02/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R186 On 07-February-13	7.50	Put	Bond Future	27	0	27	0	0.00
05/02/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R186 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	150.00
05/02/2013	R186 On 07-February-13	7.75	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R186 On 07-February-13	7.29	Put	Bond Future	735	1	735	1	0.00
05/02/2013	R186 On 07-February-13	7.25	Put	Bond Future	1049	1	1049	1	0.00
05/02/2013	R186 On 07-February-13	7.00	Put	Bond Future	3563	4	3563	4	0.00
05/02/2013	R186 On 02-May-13			Bond Future	7.40	130.1101	7.4038	130.1101	67,026.00
05/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	4915	5	4915	5	0.00
05/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2837	3	2837	3	0.00
05/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	2886	3	2886	3	0.00
05/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	2936	3	2936	3	0.00
05/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	705	1	705	1	350.00
05/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	7488	8	7488	8	0.00
05/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2875	3	2875	3	0.00
05/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2925	3	2925	3	150.00
05/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2976	3	2976	3	0.00
05/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1518	2	1518	2	100.00
05/02/2013	R186 On 01-August-13			Bond Future	7.47	126.5305	7.4711	126.5305	0.00
05/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	117370	117	117370	117	0.00
05/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3226	0	3226	0	4,000.00
05/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5419	0	5419	0	0.00
05/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R186 On 07-November-13			Bond Future	7.55	128.3236	7.5456	128.3236	480.00
05/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	8534	8	8534	8	0.00
05/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	8594	9	8594	9	0.00
05/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	8653	9	8653	9	0.00
05/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	12423	12	12423	12	0.00
05/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1589	2	1589	2	130.00
05/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2954	3	2954	3	0.00
05/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2983	3	2983	3	0.00
05/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	3014	3	3014	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
05/02/2013	R189 On 07-February-13			Bond Future	217.03	216.8922	217.0339	216.8922	154.00
05/02/2013	R189 On 07-February-13	212.99	Call	Bond Future	4044	4	4044	4	0.00
05/02/2013	R189 On 07-February-13	213.01	Call	Bond Future	4024	4	4024	4	0.00
05/02/2013	R189 On 07-February-13	213.00	Call	Bond Future	4034	4	4034	4	0.00
05/02/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R197 On 07-February-13			Bond Future	285.71	285.7200	285.7143	285.7200	635.00
05/02/2013	R197 On 07-February-13	278.99	Call	Bond Future	6724	7	6724	7	0.00
05/02/2013	R197 On 07-February-13	279.00	Call	Bond Future	6714	7	6714	7	0.00
05/02/2013	R197 On 07-February-13	279.01	Call	Bond Future	6704	7	6704	7	0.00
05/02/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R197 On 02-May-13			Bond Future	289.18	289.1911	289.1847	289.1911	2,633.00
05/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6795	7	6795	7	0.00
05/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6775	7	6775	7	0.00
05/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6785	7	6785	7	0.00
05/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R201 On 07-February-13			Bond Future	5.13	107.5619	5.1299	107.5619	0.00
05/02/2013	R201 On 07-February-13	4.98	Call	Bond Future	0	0	0	0	0.00
05/02/2013	R201 On 07-February-13	5.60	Call	Bond Future	852	1	852	1	0.00
05/02/2013	R201 On 07-February-13	6.20	Call	Bond Future	1926	2	1926	2	0.00
05/02/2013	R201 On 07-February-13	6.25	Call	Bond Future	2015	2	2015	2	0.00
05/02/2013	R201 On 07-February-13	6.30	Call	Bond Future	2104	2	2104	2	0.00
05/02/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R201 On 07-February-13	4.98	Put	Bond Future	274	0	274	0	0.00
05/02/2013	R201 On 02-May-13			Bond Future	5.11	108.8562	5.1114	108.8562	4.00
05/02/2013	R201 On 02-May-13	4.05	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
05/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
05/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
05/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1732	2	1732	2	0.00
05/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1699	2	1699	2	0.00
05/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1715	2	1715	2	0.00
05/02/2013	R201 On 01-August-13			Bond Future	5.08	105.8788	5.0767	105.8788	0.00
05/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68661	69	68661	69	0.00
05/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R201 On 07-November-13			Bond Future	5.01	107.3792	5.0131	107.3792	0.00
05/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	210	0	210	0	0.00
05/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	215	0	215	0	0.00
05/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	206	0	206	0	0.00
05/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	451	0	451	0	0.00
05/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	438	0	438	0	0.00
05/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	444	0	444	0	0.00
05/02/2013	R202 On 07-February-13			Bond Future	211.75	211.7511	211.7518	211.7511	1,298.00
05/02/2013	R202 On 07-February-13	204.99	Call	Bond Future	6762	7	6762	7	0.00
05/02/2013	R202 On 07-February-13	205.01	Call	Bond Future	6742	7	6742	7	0.00
05/02/2013	R202 On 07-February-13	205.00	Call	Bond Future	6752	7	6752	7	0.00
05/02/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R202 On 02-May-13			Bond Future	214.32	214.3235	214.3239	214.3235	49,610.00
05/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	3284	3	3284	3	0.00
05/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	3274	3	3274	3	0.00
05/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	3264	3	3264	3	0.00
05/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R203 On 07-February-13			Bond Future	5.73	113.3533	5.7318	113.3533	11,250.00
05/02/2013	R203 On 07-February-13	5.54	Call	Bond Future	1	0	1	0	10,000.00
05/02/2013	R203 On 07-February-13	6.11	Call	Bond Future	1583	1	1583	1	12,600.00
05/02/2013	R203 On 07-February-13	6.45	Call	Bond Future	2983	3	2983	3	0.00
05/02/2013	R203 On 07-February-13	6.55	Call	Bond Future	3390	3	3390	3	0.00

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05/02/2013	R203 On 07-February-13	6.65	Call	Bond Future	3795	4	3795	4	0.00
05/02/2013	R203 On 07-February-13	6.94	Call	Bond Future	4961	5	4961	5	0.00
05/02/2013	R203 On 07-February-13	7.15	Call	Bond Future	5795	6	5795	6	0.00
05/02/2013	R203 On 07-February-13	6.50	Call	Bond Future	3186	3	3186	3	0.00
05/02/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
05/02/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R203 On 07-February-13	6.11	Put	Bond Future	0	0	0	0	3,254.00
05/02/2013	R203 On 07-February-13	5.54	Put	Bond Future	814	1	814	1	0.00
05/02/2013	R203 On 02-May-13			Bond Future	5.76	110.5611	5.7602	110.5611	10,716.00
05/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1161	1	1161	1	0.00
05/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1137	1	1137	1	0.00
05/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1185	1	1185	1	0.00
05/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	585	1	585	1	0.00
05/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	616	1	616	1	0.00
05/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	600	1	600	1	0.00
05/02/2013	R203 On 01-August-13			Bond Future	5.79	112.0101	5.7903	112.0101	0.00
05/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98885	99	98885	99	0.00
05/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R203 On 07-November-13			Bond Future	5.83	109.4378	5.8301	109.4378	0.00
05/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107298	107	107298	107	0.00
05/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1728	2	1728	2	0.00
05/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1748	2	1748	2	0.00
05/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1769	2	1769	2	0.00
05/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1215	1	1215	1	15.00
05/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1644	2	1644	2	0.00
05/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1130	1	1130	1	0.00
05/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1144	1	1144	1	0.00
05/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1160	1	1160	1	0.00
05/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R204 On 07-February-13			Bond Future	5.98	110.8660	5.9819	110.8660	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2013	R204 On 07-February-13	7.29	Call	Bond Future	6513	6	6513	6	0.00
05/02/2013	R204 On 07-February-13	7.45	Call	Bond Future	7277	7	7277	7	0.00
05/02/2013	R204 On 07-February-13	7.95	Call	Bond Future	9619	9	9619	9	0.00
05/02/2013	R204 On 07-February-13	8.05	Call	Bond Future	10079	10	10079	10	0.00
05/02/2013	R204 On 07-February-13	8.00	Call	Bond Future	9849	10	9849	10	0.00
05/02/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R204 On 02-May-13			Bond Future	6.02	112.2001	6.0190	112.2001	6,807.00
05/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1999	2	1999	2	0.00
05/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	2032	2	2032	2	0.00
05/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1965	2	1965	2	0.00
05/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	626	1	626	1	0.00
05/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	596	1	596	1	0.00
05/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	611	1	611	1	0.00
05/02/2013	R204 On 01-August-13			Bond Future	6.06	109.6441	6.0603	109.6441	0.00
05/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100896	101	100896	101	0.00
05/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R204 On 07-November-13			Bond Future	6.11	111.1979	6.1072	111.1979	0.00
05/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2496	2	2496	2	0.00
05/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2522	2	2522	2	0.00
05/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4640	5	4640	5	0.00
05/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2469	2	2469	2	0.00
05/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1642	2	1642	2	0.00
05/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	673	1	673	1	180.00
05/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1605	2	1605	2	0.00
05/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1623	2	1623	2	0.00
05/02/2013	R206 On 07-February-13			Bond Future	5.14	102.6694	5.1352	102.6694	0.00
05/02/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
05/02/2013	R206 On 07-February-13	5.00	Call	Bond Future	0	0	0	0	0.00
05/02/2013	R206 On 07-February-13	5.95	Call	Bond Future	734	1	734	1	0.00
05/02/2013	R206 On 07-February-13	6.05	Call	Bond Future	823	1	823	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
05/02/2013	R206 On 07-February-13	6.00	Call	Bond Future	779	1	779	1	0.00
05/02/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R206 On 07-February-13	5.00	Put	Bond Future	123	0	123	0	0.00
05/02/2013	R206 On 07-February-13	4.76	Put	Bond Future	341	0	341	0	0.00
05/02/2013	R206 On 02-May-13			Bond Future	5.11	103.9049	5.1055	103.9049	23.00
05/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
05/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
05/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
05/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1181	1	1181	1	0.00
05/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1167	1	1167	1	0.00
05/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1174	1	1174	1	0.00
05/02/2013	R206 On 01-August-13			Bond Future	4.96	101.5048	4.9625	101.5048	0.00
05/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30516	31	30516	31	0.00
05/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R206 On 07-November-13			Bond Future	4.42	102.9432	4.4163	102.9432	0.00
05/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	34	0	34	0	0.00
05/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	33	0	33	0	0.00
05/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	35	0	35	0	0.00
05/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	54	0	54	0	0.00
05/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	56	0	56	0	0.00
05/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	55	0	55	0	0.00
05/02/2013	R207 On 07-February-13			Bond Future	6.31	105.6577	6.3074	105.6577	1,949.00
05/02/2013	R207 On 07-February-13	7.66	Call	Bond Future	7395	7	7395	7	0.00
05/02/2013	R207 On 07-February-13	7.80	Call	Bond Future	8124	8	8124	8	0.00
05/02/2013	R207 On 07-February-13	8.20	Call	Bond Future	10168	10	10168	10	0.00
05/02/2013	R207 On 07-February-13	8.25	Call	Bond Future	10419	10	10419	10	0.00
05/02/2013	R207 On 07-February-13	8.30	Call	Bond Future	10670	11	10670	11	0.00
05/02/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R207 On 07-February-13	7.66	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
05/02/2013	R207 On 02-May-13			Bond Future	6.35	106.9291	6.3547	106.9291	2,716.00
05/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1673	2	1673	2	0.00
05/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1704	2	1704	2	0.00
05/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1642	2	1642	2	0.00
05/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1171	1	1171	1	0.00
05/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1122	1	1122	1	0.00
05/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1146	1	1146	1	0.00
05/02/2013	R207 On 01-August-13			Bond Future	6.41	104.6941	6.4078	104.6941	0.00
05/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97244	97	97244	97	0.00
05/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R207 On 07-November-13			Bond Future	6.46	106.1777	6.4641	106.1777	0.00
05/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3153	3	3153	3	0.00
05/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3183	3	3183	3	0.00
05/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3123	3	3123	3	0.00
05/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1968	2	1968	2	0.00
05/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1927	2	1927	2	0.00
05/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1947	2	1947	2	0.00
05/02/2013	R208 On 07-February-13			Bond Future	6.45	104.1602	6.4523	104.1602	10,556.00
05/02/2013	R208 On 07-February-13	8.00	Call	Bond Future	9230	9	9230	9	0.00
05/02/2013	R208 On 07-February-13	8.05	Call	Bond Future	9510	9	9510	9	0.00
05/02/2013	R208 On 07-February-13	8.83	Call	Bond Future	13751	14	13751	14	0.00
05/02/2013	R208 On 07-February-13	6.00	Call	Bond Future	0	0	0	0	12,250.00
05/02/2013	R208 On 07-February-13	7.78	Call	Bond Future	7983	8	7983	8	0.00
05/02/2013	R208 On 07-February-13	7.95	Call	Bond Future	8948	9	8948	9	0.00
05/02/2013	R208 On 07-February-13	7.85	Call	Bond Future	8382	8	8382	8	0.00
05/02/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R208 On 07-February-13	6.00	Put	Bond Future	2910	3	2910	3	0.00
05/02/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R208 On 02-May-13			Bond Future	6.50	102.0207	6.4972	102.0207	10,600.00
05/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2139	2	2139	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2103	2	2103	2	0.00
05/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2067	2	2067	2	0.00
05/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1192	1	1192	1	0.00
05/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1167	1	1167	1	0.00
05/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	1142	1	1142	1	0.00
05/02/2013	R208 On 01-August-13			Bond Future	6.55	103.3577	6.5470	103.3577	0.00
05/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94512	94	94512	94	0.00
05/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R208 On 07-November-13			Bond Future	6.60	101.4265	6.6044	101.4265	0.00
05/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3522	3	3522	3	0.00
05/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6115	6	6115	6	0.00
05/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3456	3	3456	3	0.00
05/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3489	3	3489	3	0.00
05/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2362	2	2362	2	0.00
05/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2387	2	2387	2	0.00
05/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1081	1	1081	1	230.00
05/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2338	2	2338	2	0.00
05/02/2013	R209 On 07-February-13			Bond Future	8.22	82.1554	8.2181	82.1554	2,338.00
05/02/2013	R209 On 07-February-13	8.63	Call	Bond Future	3441	4	3441	4	0.00
05/02/2013	R209 On 07-February-13	8.83	Call	Bond Future	5029	5	5029	5	0.00
05/02/2013	R209 On 07-February-13	8.95	Call	Bond Future	5956	6	5956	6	0.00
05/02/2013	R209 On 07-February-13	9.06	Call	Bond Future	6791	7	6791	7	0.00
05/02/2013	R209 On 07-February-13	9.10	Call	Bond Future	7091	7	7091	7	0.00
05/02/2013	R209 On 07-February-13	9.05	Call	Bond Future	6716	7	6716	7	0.00
05/02/2013	R209 On 07-February-13	9.00	Call	Bond Future	6338	6	6338	6	0.00
05/02/2013	R209 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R209 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R209 On 07-February-13	9.06	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R209 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R209 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	14,000.00
05/02/2013	R209 On 07-February-13	8.63	Put	Bond Future	0	0	0	0	11,000.00
05/02/2013	R209 On 02-May-13			Bond Future	8.28	80.0024	8.2810	80.0024	8,814.00
05/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1619	2	1619	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1588	2	1588	2	0.00
05/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1557	2	1557	2	0.00
05/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	4102	4	4102	4	0.00
05/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	4043	4	4043	4	0.00
05/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3985	4	3985	4	0.00
05/02/2013	R209 On 01-August-13			Bond Future	8.35	81.0509	8.3496	81.0509	0.00
05/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71020	71	71020	71	0.00
05/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R209 On 07-November-13			Bond Future	8.43	79.0551	8.4262	79.0551	0.00
05/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	6788	7	6788	7	0.00
05/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10164	10	10164	10	0.00
05/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	6696	7	6696	7	0.00
05/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	6742	7	6742	7	0.00
05/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3735	4	3735	4	0.00
05/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3768	4	3768	4	0.00
05/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1992	2	1992	2	180.00
05/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3703	4	3703	4	0.00
05/02/2013	R210 On 07-February-13			Bond Future	164.88	164.8852	164.8839	164.8852	1,237.00
05/02/2013	R210 On 07-February-13	156.99	Call	Bond Future	7894	8	7894	8	0.00
05/02/2013	R210 On 07-February-13	157.01	Call	Bond Future	7874	8	7874	8	0.00
05/02/2013	R210 On 07-February-13	157.00	Call	Bond Future	7884	8	7884	8	0.00
05/02/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R210 On 02-May-13			Bond Future	165.03	165.0313	165.0299	165.0313	1,244.00
05/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3890	4	3890	4	0.00
05/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3880	4	3880	4	0.00
05/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3870	4	3870	4	0.00
05/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R211 On 07-February-13			Bond Future	126.52	126.5287	126.5222	126.5287	0.00
05/02/2013	R211 On 07-February-13	122.99	Call	Bond Future	3532	4	3532	4	0.00
05/02/2013	R211 On 07-February-13	123.01	Call	Bond Future	3512	4	3512	4	0.00

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05/02/2013	R211 On 07-February-13	123.00	Call	Bond Future	3522	4	3522	4	0.00
05/02/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R211 On 02-May-13			Bond Future	128.06	128.0658	128.0590	128.0658	529.00
05/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2369	2	2369	2	0.00
05/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2359	2	2359	2	0.00
05/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2349	2	2349	2	0.00
05/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R212 On 07-February-13			Bond Future	133.27	133.2692	133.2659	133.2692	2,405.00
05/02/2013	R212 On 07-February-13	128.99	Call	Bond Future	4276	4	4276	4	0.00
05/02/2013	R212 On 07-February-13	129.01	Call	Bond Future	4256	4	4256	4	0.00
05/02/2013	R212 On 07-February-13	129.00	Call	Bond Future	4266	4	4266	4	0.00
05/02/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R212 On 02-May-13			Bond Future	134.88	134.8882	134.8846	134.8882	18,170.00
05/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3795	4	3795	4	0.00
05/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3785	4	3785	4	0.00
05/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3775	4	3775	4	0.00
05/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R213 On 07-February-13			Bond Future	7.93	94.3491	7.9332	94.3491	9,374.00
05/02/2013	R213 On 07-February-13	8.90	Call	Bond Future	8040	8	8040	8	0.00
05/02/2013	R213 On 07-February-13	8.95	Call	Bond Future	8427	8	8427	8	0.00
05/02/2013	R213 On 07-February-13	9.00	Call	Bond Future	8811	9	8811	9	0.00
05/02/2013	R213 On 07-February-13	9.05	Call	Bond Future	9193	9	9193	9	0.00
05/02/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R213 On 07-February-13	8.90	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
05/02/2013	R213 On 02-May-13			Bond Future	7.99	91.9504	7.9949	91.9504	10,484.00
05/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2173	2	2173	2	0.00
05/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2135	2	2135	2	0.00
05/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2098	2	2098	2	0.00
05/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	3471	3	3471	3	0.00
05/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	3419	3	3419	3	0.00
05/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	3367	3	3367	3	0.00
05/02/2013	R213 On 01-August-13			Bond Future	8.06	93.1556	8.0634	93.1556	0.00
05/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	82502	83	82502	83	0.00
05/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R213 On 07-November-13			Bond Future	8.14	90.9387	8.1415	90.9387	0.00
05/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7218	7	7218	7	0.00
05/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7120	7	7120	7	0.00
05/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7169	7	7169	7	0.00
05/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3394	3	3394	3	0.00
05/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3425	3	3425	3	0.00
05/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3363	3	3363	3	0.00
05/02/2013	R214 On 07-February-13			Bond Future	8.25	83.9995	8.2531	83.9995	14.00
05/02/2013	R214 On 07-February-13	8.59	Call	Bond Future	2988	3	2988	3	0.00
05/02/2013	R214 On 07-February-13	8.61	Call	Bond Future	3160	3	3160	3	0.00
05/02/2013	R214 On 07-February-13	8.60	Call	Bond Future	3074	3	3074	3	0.00
05/02/2013	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R214 On 02-May-13			Bond Future	8.31	81.7287	8.3127	81.7287	1,864.00
05/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	72863	73	72863	73	0.00
05/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
05/02/2013	R214 On 01-August-13			Bond Future	8.38	82.7998	8.3786	82.7998	0.00
05/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72265	72	72265	72	0.00
05/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00