



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 04/02/2013 To: 04/02/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	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
04/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	2025 On 07-February-13			Bond Future	113.04	113.0461	113.0420	113.0461	0.00
04/02/2013	2025 On 07-February-13	110.99	Call	Bond Future	2052	2	2	2	0.00
04/02/2013	2025 On 07-February-13	111.00	Call	Bond Future	2042	2	2	2	0.00
04/02/2013	2025 On 07-February-13	111.01	Call	Bond Future	2032	2	2	2	0.00
04/02/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2025 On 02-May-13			Bond Future	114.42	114.4731	114.4153	114.4731	0.00
04/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	1002	1	1	1	0.00
04/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2038 On 07-February-13			Bond Future	111.41	111.4135	111.4115	111.4135	0.00
04/02/2013	2038 On 07-February-13	105.99	Call	Bond Future	5422	5	5	5	0.00
04/02/2013	2038 On 07-February-13	106.01	Call	Bond Future	5402	5	5	5	0.00
04/02/2013	2038 On 07-February-13	106.00	Call	Bond Future	5412	5	5	5	0.00
04/02/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2038 On 02-May-13			Bond Future	112.77	112.8197	112.7651	112.8197	0.00
04/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1161	1	1	1	0.00
04/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2050 On 07-February-13			Bond Future	117.63	117.6270	117.6252	117.6270	0.00
04/02/2013	2050 On 07-February-13	112.99	Call	Bond Future	4635	5	5	5	0.00
04/02/2013	2050 On 07-February-13	113.00	Call	Bond Future	4625	5	5	5	0.00
04/02/2013	2050 On 07-February-13	113.01	Call	Bond Future	4615	5	5	5	0.00
04/02/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	2050 On 02-May-13			Bond Future	119.05	119.1115	119.0542	119.1115	122.00
04/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	1456	2	1	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
04/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
04/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	AL7T On 07-February-13			Index Future	487.35	487.7090	487.3540	487.7090	0.00
04/02/2013	AL7T On 02-May-13			Index Future	493.22	493.8740	493.2170	493.8740	12.00
04/02/2013	AL7T On 01-August-13			Index Future	499.68	500.8310	499.6820	500.8310	0.00
04/02/2013	ALBI On 07-February-13			Index Future	434.63	435.8510	434.6290	435.8510	289.00
04/02/2013	ALBI On 02-May-13			Index Future	439.86	441.3600	439.8580	441.3600	775.00
04/02/2013	ALBI On 01-August-13			Index Future	445.62	447.5780	445.6230	447.5780	0.00
04/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C197 On 07-December-23			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
04/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2013	EL28 On 07-February-13			Bond Future	113.34	113.3442	113.3426	113.3442	0.00
04/02/2013	EL28 On 07-February-13	113.01	Call	Bond Future	333	0	0	0	0.00
04/02/2013	EL28 On 07-February-13	113.00	Call	Bond Future	343	0	0	0	0.00
04/02/2013	EL28 On 07-February-13	112.99	Call	Bond Future	353	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
04/02/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	EL28 On 02-May-13			Bond Future	113.37	113.4253	113.3700	113.4253	0.00
04/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	54	0	0	0	0.00
04/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
04/02/2013	ES33 On 07-February-13			Bond Future	8.80	91.4241	90.8308	91.4241	0.00
04/02/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
04/02/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
04/02/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
04/02/2013	ES33 On 07-February-13	8.55	Put	Bond Future	2176	2	2	2	0.00
04/02/2013	ES33 On 07-February-13	8.56	Put	Bond Future	2088	1	2	1	0.00
04/02/2013	ES33 On 07-February-13	8.54	Put	Bond Future	2265	2	2	2	0.00
04/02/2013	ES33 On 02-May-13			Bond Future	8.88	88.7511	88.1454	88.7511	1,383.00
04/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	78965	80	79	80	0.00
04/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/02/2013	ES33 On 01-August-13			Bond Future	8.97	89.9195	89.3006	89.9195	0.00
04/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	208	1	0	1	0.00
04/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78249	79	78	79	0.00
04/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
04/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	GOVI On 07-February-13			GOVI	434.66	435.9220	434.6620	435.9220	220.00
04/02/2013	GOVI On 07-February-13	432.99	Call	GOVI	16720	3	2	3	0.00
04/02/2013	GOVI On 07-February-13	433.00	Call	GOVI	16620	3	2	3	0.00
04/02/2013	GOVI On 07-February-13	433.01	Call	GOVI	16520	3	2	3	0.00
04/02/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
04/02/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
04/02/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
04/02/2013	GOVI On 02-May-13			GOVI	439.89	441.4320	439.8910	441.4320	91.00
04/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	69010	8	7	8	0.00
04/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	68810	8	7	8	0.00
04/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	68910	8	7	8	0.00
04/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00

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04/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
04/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
04/02/2013	GOVI On 01-August-13			GOVI	445.66	447.6510	445.6570	447.6510	280.00
04/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	2	0	2	0.00
04/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	2	0	2	0.00
04/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	2	0	2	0.00
04/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	3430	0	0	0	0.00
04/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	3530	0	0	0	0.00
04/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	3330	0	0	0	0.00
04/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2013	IGOV On 07-February-13			Index Future	198.48	198.5210	198.4840	198.5210	14.00
04/02/2013	IGOV On 02-May-13			Index Future	200.89	201.0310	200.8940	201.0310	459.00
04/02/2013	IGOV On 01-August-13			Index Future	203.55	203.8630	203.5520	203.8630	140.00
04/02/2013	ILBI On 07-February-13			Index Future	537.32	537.7700	537.3170	537.7700	183.00
04/02/2013	ILBI On 02-May-13			Index Future	543.87	544.3240	543.8660	544.3240	0.00
04/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
04/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
04/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
04/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
04/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
04/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
04/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	94.9200	94.9200	0.00
04/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	1,000.00
04/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9500	94.9500	94.9500	0.00
04/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.03	94.9700	94.9700	94.9700	0.00
04/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.02	94.9800	94.9800	94.9800	500.00
04/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.01	94.9800	94.9900	94.9800	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
04/02/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.01	94.9800	94.9900	94.9800	2,200.00
04/02/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.07	94.9300	94.9300	94.9300	2,000.00
04/02/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.17	94.8300	94.8300	94.8300	400.00
04/02/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.29	94.7000	94.7100	94.7000	800.00
04/02/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.43	94.5600	94.5700	94.5600	0.00
04/02/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.58	94.3900	94.4200	94.3900	0.00
04/02/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
04/02/2013	R023 On	07-February-13			Bond Future	6.82	110.2937	110.1857	110.2937	784.00
04/02/2013	R023 On	07-February-13	7.04	Call	Bond Future	1607	2	2	2	0.00
04/02/2013	R023 On	07-February-13	7.06	Call	Bond Future	1754	2	2	2	0.00
04/02/2013	R023 On	07-February-13	7.05	Call	Bond Future	1680	2	2	2	0.00
04/02/2013	R023 On	07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R023 On	07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R023 On	07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R023 On	02-May-13			Bond Future	6.87	107.7146	107.5988	107.7146	3,007.00
04/02/2013	R023 On	02-May-13	7.05	Call	Bond Future	1283	1	1	1	0.00
04/02/2013	R023 On	02-May-13	7.06	Call	Bond Future	1355	1	1	1	0.00
04/02/2013	R023 On	02-May-13	7.04	Call	Bond Future	1211	1	1	1	0.00
04/02/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R023 On	01-August-13			Bond Future	6.93	109.1328	109.0090	109.1328	0.00
04/02/2013	R023 On	01-August-13	7.29	Call	Bond Future	2539	3	3	3	0.00
04/02/2013	R023 On	01-August-13	7.31	Call	Bond Future	2678	3	3	3	0.00
04/02/2013	R023 On	01-August-13	7.30	Call	Bond Future	2609	3	3	3	0.00
04/02/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R157 On	07-February-13			Bond Future	5.34	125.1105	125.0433	125.1105	5,367.00
04/02/2013	R157 On	07-February-13	6.28	Call	Bond Future	2477	3	2	3	0.00
04/02/2013	R157 On	07-February-13	6.50	Call	Bond Future	3048	3	3	3	0.00
04/02/2013	R157 On	07-February-13	6.70	Call	Bond Future	3564	4	4	4	0.00

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04/02/2013	R157 On 07-February-13	6.75	Call	Bond Future	3693	4	4	4	0.00
04/02/2013	R157 On 07-February-13	6.80	Call	Bond Future	3821	4	4	4	0.00
04/02/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R157 On 02-May-13			Bond Future	5.35	119.8219	119.7467	119.8219	14,863.00
04/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	407	0	0	0	0.00
04/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	419	0	0	0	0.00
04/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	395	0	0	0	0.00
04/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	416	0	0	0	0.00
04/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	392	0	0	0	0.00
04/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	404	0	0	0	0.00
04/02/2013	R157 On 01-August-13			Bond Future	5.35	121.3994	121.3161	121.3994	0.00
04/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91860	92	92	92	0.00
04/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R157 On 07-November-13			Bond Future	5.36	116.3204	116.2285	116.3204	0.00
04/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	879	1	1	1	0.00
04/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	855	1	1	1	0.00
04/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	867	1	1	1	0.00
04/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	412	0	0	0	0.00
04/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	418	0	0	0	0.00
04/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	405	0	0	0	0.00
04/02/2013	R186 On 07-February-13			Bond Future	7.35	129.2728	128.5631	129.2728	37,208.00
04/02/2013	R186 On 07-February-13	7.00	Call	Bond Future	1	0	0	0	10,300.00
04/02/2013	R186 On 07-February-13	7.25	Call	Bond Future	139	1	0	1	670.00
04/02/2013	R186 On 07-February-13	7.29	Call	Bond Future	241	1	0	1	0.00
04/02/2013	R186 On 07-February-13	7.75	Call	Bond Future	3946	5	4	5	1,000.00
04/02/2013	R186 On 07-February-13	8.00	Call	Bond Future	6346	7	6	7	0.00
04/02/2013	R186 On 07-February-13	8.45	Call	Bond Future	10504	11	11	11	0.00
04/02/2013	R186 On 07-February-13	8.47	Call	Bond Future	10684	11	11	11	0.00
04/02/2013	R186 On 07-February-13	7.50	Call	Bond Future	1550	2	2	2	540.00
04/02/2013	R186 On 07-February-13	8.50	Call	Bond Future	10953	12	11	12	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
04/02/2013	R186 On 07-February-13	8.32	Call	Bond Future	9324	10	9	10	0.00
04/02/2013	R186 On 07-February-13	8.55	Call	Bond Future	11400	12	11	12	0.00
04/02/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
04/02/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R186 On 07-February-13	7.50	Put	Bond Future	73	0	0	0	0.00
04/02/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R186 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	150.00
04/02/2013	R186 On 07-February-13	7.75	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R186 On 07-February-13	7.29	Put	Bond Future	891	1	1	1	0.00
04/02/2013	R186 On 07-February-13	7.25	Put	Bond Future	1200	1	1	1	0.00
04/02/2013	R186 On 07-February-13	7.00	Put	Bond Future	3673	3	4	3	0.00
04/02/2013	R186 On 02-May-13			Bond Future	7.41	130.8360	130.1101	130.8360	34,887.00
04/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	4855	5	5	5	0.00
04/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2799	3	3	3	0.00
04/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	2847	3	3	3	0.00
04/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	2896	3	3	3	0.00
04/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	696	1	1	1	350.00
04/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	7589	7	8	7	0.00
04/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2945	3	3	3	0.00
04/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2996	3	3	3	150.00
04/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	3048	3	3	3	0.00
04/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1568	1	2	1	100.00
04/02/2013	R186 On 01-August-13			Bond Future	7.48	127.2736	126.5305	127.2736	0.00
04/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	117258	118	117	118	0.00
04/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R186 On 07-November-13			Bond Future	7.56	129.0852	128.3236	129.0852	0.00
04/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	8466	9	8	9	0.00
04/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	8525	9	9	9	0.00
04/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	8585	9	9	9	0.00
04/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	12339	13	12	13	0.00
04/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1618	1	2	1	130.00
04/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2998	3	3	3	0.00

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04/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	3029	3	3	3	0.00
04/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	3059	3	3	3	0.00
04/02/2013	R189 On 07-February-13			Bond Future	216.89	217.4255	216.8922	217.4255	154.00
04/02/2013	R189 On 07-February-13	212.99	Call	Bond Future	3902	4	4	4	0.00
04/02/2013	R189 On 07-February-13	213.01	Call	Bond Future	3882	4	4	4	0.00
04/02/2013	R189 On 07-February-13	213.00	Call	Bond Future	3892	4	4	4	0.00
04/02/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R197 On 07-February-13			Bond Future	285.72	285.7317	285.7200	285.7317	635.00
04/02/2013	R197 On 07-February-13	278.99	Call	Bond Future	6730	7	7	7	0.00
04/02/2013	R197 On 07-February-13	279.00	Call	Bond Future	6720	7	7	7	0.00
04/02/2013	R197 On 07-February-13	279.01	Call	Bond Future	6710	7	7	7	0.00
04/02/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R197 On 02-May-13			Bond Future	289.19	289.3381	289.1911	289.3381	2,184.00
04/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6801	7	7	7	0.00
04/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6781	7	7	7	0.00
04/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6791	7	7	7	0.00
04/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R201 On 07-February-13			Bond Future	5.14	107.6267	107.5619	107.6267	0.00
04/02/2013	R201 On 07-February-13	4.98	Call	Bond Future	0	0	0	0	0.00
04/02/2013	R201 On 07-February-13	5.60	Call	Bond Future	824	1	1	1	0.00
04/02/2013	R201 On 07-February-13	6.20	Call	Bond Future	1899	2	2	2	0.00
04/02/2013	R201 On 07-February-13	6.25	Call	Bond Future	1988	2	2	2	0.00
04/02/2013	R201 On 07-February-13	6.30	Call	Bond Future	2076	2	2	2	0.00
04/02/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R201 On 07-February-13	6.20	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
04/02/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R201 On 07-February-13	4.98	Put	Bond Future	301	0	0	0	0.00
04/02/2013	R201 On 02-May-13			Bond Future	5.13	108.9282	108.8562	108.9282	4.00
04/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
04/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
04/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
04/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1759	2	2	2	0.00
04/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1727	2	2	2	0.00
04/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1743	2	2	2	0.00
04/02/2013	R201 On 01-August-13			Bond Future	5.10	105.9581	105.8788	105.9581	0.00
04/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68633	69	69	69	0.00
04/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R201 On 07-November-13			Bond Future	5.04	107.4664	107.3792	107.4664	0.00
04/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	200	0	0	0	0.00
04/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	204	0	0	0	0.00
04/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	196	0	0	0	0.00
04/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	470	0	0	0	0.00
04/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	456	0	0	0	0.00
04/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	463	0	0	0	0.00
04/02/2013	R202 On 07-February-13			Bond Future	211.75	211.7551	211.7511	211.7551	2,370.00
04/02/2013	R202 On 07-February-13	204.99	Call	Bond Future	6761	7	7	7	0.00
04/02/2013	R202 On 07-February-13	205.01	Call	Bond Future	6741	7	7	7	0.00
04/02/2013	R202 On 07-February-13	205.00	Call	Bond Future	6751	7	7	7	0.00
04/02/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R202 On 02-May-13			Bond Future	214.32	214.4277	214.3235	214.4277	48,286.00
04/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	3284	3	3	3	0.00
04/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	3274	3	3	3	0.00
04/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	3264	3	3	3	0.00
04/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R202 On 02-May-13	211.04	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
04/02/2013	R203 On 07-February-13			Bond Future	5.75	113.4579	113.3533	113.4579	15,979.00
04/02/2013	R203 On 07-February-13	5.54	Call	Bond Future	2	0	0	0	10,000.00
04/02/2013	R203 On 07-February-13	6.11	Call	Bond Future	1497	2	1	2	12,600.00
04/02/2013	R203 On 07-February-13	6.45	Call	Bond Future	2896	3	3	3	0.00
04/02/2013	R203 On 07-February-13	6.55	Call	Bond Future	3303	3	3	3	0.00
04/02/2013	R203 On 07-February-13	6.65	Call	Bond Future	3709	4	4	4	0.00
04/02/2013	R203 On 07-February-13	6.94	Call	Bond Future	4874	5	5	5	0.00
04/02/2013	R203 On 07-February-13	7.15	Call	Bond Future	5708	6	6	6	0.00
04/02/2013	R203 On 07-February-13	6.50	Call	Bond Future	3100	3	3	3	0.00
04/02/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
04/02/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R203 On 07-February-13	6.11	Put	Bond Future	0	0	0	0	3,254.00
04/02/2013	R203 On 07-February-13	5.54	Put	Bond Future	902	1	1	1	0.00
04/02/2013	R203 On 02-May-13			Bond Future	5.78	110.6734	110.5611	110.6734	5,850.00
04/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1113	1	1	1	0.00
04/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1090	1	1	1	0.00
04/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1137	1	1	1	0.00
04/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	624	1	1	1	0.00
04/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	657	1	1	1	0.00
04/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	640	1	1	1	0.00
04/02/2013	R203 On 01-August-13			Bond Future	5.81	112.1305	112.0101	112.1305	0.00
04/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98797	99	99	99	0.00
04/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R203 On 07-November-13			Bond Future	5.86	109.5669	109.4378	109.5669	0.00
04/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107208	107	107	107	0.00
04/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1680	2	2	2	0.00
04/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1699	2	2	2	0.00
04/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1720	2	2	2	0.00
04/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1177	1	1	1	15.00
04/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1696	2	2	2	0.00

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04/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1171	1	1	1	0.00
04/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1186	1	1	1	0.00
04/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1201	1	1	1	0.00
04/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R204 On 07-February-13			Bond Future	6.01	110.9676	110.8660	110.9676	10,180.00
04/02/2013	R204 On 07-February-13	7.29	Call	Bond Future	6381	6	6	6	0.00
04/02/2013	R204 On 07-February-13	7.45	Call	Bond Future	7145	7	7	7	0.00
04/02/2013	R204 On 07-February-13	7.95	Call	Bond Future	9487	10	9	10	0.00
04/02/2013	R204 On 07-February-13	8.05	Call	Bond Future	9947	10	10	10	0.00
04/02/2013	R204 On 07-February-13	8.00	Call	Bond Future	9717	10	10	10	0.00
04/02/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R204 On 02-May-13			Bond Future	6.05	112.3095	112.2001	112.3095	3,156.00
04/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1914	2	2	2	0.00
04/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	1948	2	2	2	0.00
04/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1882	2	2	2	0.00
04/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	676	1	1	1	0.00
04/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	644	1	1	1	0.00
04/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	660	1	1	1	0.00
04/02/2013	R204 On 01-August-13			Bond Future	6.09	109.7615	109.6441	109.7615	0.00
04/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100761	101	101	101	0.00
04/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R204 On 07-November-13			Bond Future	6.14	111.3239	111.1979	111.3239	0.00
04/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2421	3	2	3	0.00
04/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2447	3	2	3	0.00
04/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4536	5	5	5	0.00
04/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2395	2	2	2	0.00
04/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1705	2	2	2	0.00
04/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	706	1	1	1	180.00
04/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1667	2	2	2	0.00
04/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1686	2	2	2	0.00

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04/02/2013	R206 On 07-February-13			Bond Future	5.15	102.7021	102.6694	102.7021	0.00
04/02/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
04/02/2013	R206 On 07-February-13	5.00	Call	Bond Future	0	0	0	0	0.00
04/02/2013	R206 On 07-February-13	5.95	Call	Bond Future	725	1	1	1	0.00
04/02/2013	R206 On 07-February-13	6.05	Call	Bond Future	814	1	1	1	0.00
04/02/2013	R206 On 07-February-13	6.00	Call	Bond Future	769	1	1	1	0.00
04/02/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R206 On 07-February-13	5.00	Put	Bond Future	132	0	0	0	0.00
04/02/2013	R206 On 07-February-13	4.76	Put	Bond Future	350	0	0	0	0.00
04/02/2013	R206 On 02-May-13			Bond Future	5.12	103.9440	103.9049	103.9440	23.00
04/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
04/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
04/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
04/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1190	1	1	1	0.00
04/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1176	1	1	1	0.00
04/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1183	1	1	1	0.00
04/02/2013	R206 On 01-August-13			Bond Future	4.98	101.5506	101.5048	101.5506	0.00
04/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30507	31	31	31	0.00
04/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R206 On 07-November-13			Bond Future	4.47	102.9961	102.9432	102.9961	0.00
04/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	30	0	0	0	0.00
04/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	29	0	0	0	0.00
04/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	31	0	0	0	0.00
04/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	59	0	0	0	0.00
04/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	62	0	0	0	0.00
04/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	60	0	0	0	0.00
04/02/2013	R207 On 07-February-13			Bond Future	6.33	105.8267	105.6577	105.8267	3,778.00
04/02/2013	R207 On 07-February-13	7.66	Call	Bond Future	7277	7	7	7	0.00
04/02/2013	R207 On 07-February-13	7.80	Call	Bond Future	8006	8	8	8	0.00
04/02/2013	R207 On 07-February-13	8.20	Call	Bond Future	10050	10	10	10	0.00
04/02/2013	R207 On 07-February-13	8.25	Call	Bond Future	10302	10	10	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
04/02/2013	R207 On 07-February-13	8.30	Call	Bond Future	10552	11	11	11	0.00
04/02/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R207 On 02-May-13			Bond Future	6.38	107.1064	106.9291	107.1064	887.00
04/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1614	2	2	2	0.00
04/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1644	2	2	2	0.00
04/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1584	2	2	2	0.00
04/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1232	1	1	1	0.00
04/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1182	1	1	1	0.00
04/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1207	1	1	1	0.00
04/02/2013	R207 On 01-August-13			Bond Future	6.43	104.8800	104.6941	104.8800	0.00
04/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97123	97	97	97	0.00
04/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R207 On 07-November-13			Bond Future	6.49	106.3729	106.1777	106.3729	0.00
04/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3086	3	3	3	0.00
04/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3115	3	3	3	0.00
04/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3056	3	3	3	0.00
04/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	2024	2	2	2	0.00
04/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1982	2	2	2	0.00
04/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	2003	2	2	2	0.00
04/02/2013	R208 On 07-February-13			Bond Future	6.48	104.2201	104.1602	104.2201	10,615.00
04/02/2013	R208 On 07-February-13	8.00	Call	Bond Future	9036	9	9	9	0.00
04/02/2013	R208 On 07-February-13	8.05	Call	Bond Future	9317	9	9	9	0.00
04/02/2013	R208 On 07-February-13	8.83	Call	Bond Future	13557	14	14	14	0.00
04/02/2013	R208 On 07-February-13	6.00	Call	Bond Future	0	0	0	0	12,250.00
04/02/2013	R208 On 07-February-13	7.78	Call	Bond Future	7790	8	8	8	0.00
04/02/2013	R208 On 07-February-13	7.95	Call	Bond Future	8755	9	9	9	0.00
04/02/2013	R208 On 07-February-13	7.85	Call	Bond Future	8188	8	8	8	0.00
04/02/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R208 On 07-February-13	7.78	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
04/02/2013	R208 On 07-February-13	6.00	Put	Bond Future	3103	3	3	3	0.00
04/02/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R208 On 02-May-13			Bond Future	6.53	102.0875	102.0207	102.0875	10,541.00
04/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2031	2	2	2	0.00
04/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	1996	2	2	2	0.00
04/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	1962	2	2	2	0.00
04/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1282	1	1	1	0.00
04/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1256	1	1	1	0.00
04/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	1230	1	1	1	0.00
04/02/2013	R208 On 01-August-13			Bond Future	6.58	103.4315	103.3577	103.4315	0.00
04/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94313	94	94	94	0.00
04/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R208 On 07-November-13			Bond Future	6.64	101.5078	101.4265	101.5078	0.00
04/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3412	3	3	3	0.00
04/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	5966	6	6	6	0.00
04/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3348	3	3	3	0.00
04/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3380	3	3	3	0.00
04/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2454	2	2	2	0.00
04/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2479	2	2	2	0.00
04/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1133	1	1	1	230.00
04/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2429	2	2	2	0.00
04/02/2013	R209 On 07-February-13			Bond Future	8.21	82.7597	82.1554	82.7597	3,398.00
04/02/2013	R209 On 07-February-13	8.63	Call	Bond Future	3521	4	4	4	0.00
04/02/2013	R209 On 07-February-13	8.83	Call	Bond Future	5109	6	5	6	0.00
04/02/2013	R209 On 07-February-13	8.95	Call	Bond Future	6037	7	6	7	0.00
04/02/2013	R209 On 07-February-13	9.06	Call	Bond Future	6871	7	7	7	0.00
04/02/2013	R209 On 07-February-13	9.10	Call	Bond Future	7171	8	7	8	0.00
04/02/2013	R209 On 07-February-13	9.05	Call	Bond Future	6796	7	7	7	0.00
04/02/2013	R209 On 07-February-13	9.00	Call	Bond Future	6418	7	6	7	0.00
04/02/2013	R209 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R209 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00



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04/02/2013	R209 On 07-February-13	9.06	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R209 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R209 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	14,000.00
04/02/2013	R209 On 07-February-13	8.63	Put	Bond Future	0	0	0	0	11,000.00
04/02/2013	R209 On 02-May-13			Bond Future	8.27	80.6188	80.0024	80.6188	6,210.00
04/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1664	2	2	2	0.00
04/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1633	2	2	2	0.00
04/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1602	2	2	2	0.00
04/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	4065	4	4	4	0.00
04/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	4007	4	4	4	0.00
04/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3949	4	4	4	0.00
04/02/2013	R209 On 01-August-13			Bond Future	8.34	81.6803	81.0509	81.6803	0.00
04/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71102	72	71	72	0.00
04/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R209 On 07-November-13			Bond Future	8.42	79.6984	79.0551	79.6984	0.00
04/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	6849	7	7	7	0.00
04/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10236	11	10	11	0.00
04/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	6757	7	7	7	0.00
04/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	6803	7	7	7	0.00
04/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3713	4	4	4	0.00
04/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3745	4	4	4	0.00
04/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1981	2	2	2	180.00
04/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3681	3	4	3	0.00
04/02/2013	R210 On 07-February-13			Bond Future	164.89	164.8899	164.8852	164.8899	1,237.00
04/02/2013	R210 On 07-February-13	156.99	Call	Bond Future	7895	8	8	8	0.00
04/02/2013	R210 On 07-February-13	157.01	Call	Bond Future	7875	8	8	8	0.00
04/02/2013	R210 On 07-February-13	157.00	Call	Bond Future	7885	8	8	8	0.00
04/02/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R210 On 02-May-13			Bond Future	165.03	165.1139	165.0313	165.1139	1,244.00
04/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3891	4	4	4	0.00
04/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3881	4	4	4	0.00
04/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3871	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R211 On 07-February-13			Bond Future	126.53	126.5378	126.5287	126.5378	0.00
04/02/2013	R211 On 07-February-13	122.99	Call	Bond Future	3539	4	4	4	0.00
04/02/2013	R211 On 07-February-13	123.01	Call	Bond Future	3519	4	4	4	0.00
04/02/2013	R211 On 07-February-13	123.00	Call	Bond Future	3529	4	4	4	0.00
04/02/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R211 On 02-May-13			Bond Future	128.07	128.1350	128.0658	128.1350	529.00
04/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2376	2	2	2	0.00
04/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2366	2	2	2	0.00
04/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2356	2	2	2	0.00
04/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R212 On 07-February-13			Bond Future	133.27	133.3829	133.2692	133.3829	2,405.00
04/02/2013	R212 On 07-February-13	128.99	Call	Bond Future	4279	4	4	4	0.00
04/02/2013	R212 On 07-February-13	129.01	Call	Bond Future	4259	4	4	4	0.00
04/02/2013	R212 On 07-February-13	129.00	Call	Bond Future	4269	4	4	4	0.00
04/02/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R212 On 02-May-13			Bond Future	134.89	135.0664	134.8882	135.0664	18,170.00
04/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3798	4	4	4	0.00
04/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3788	4	4	4	0.00
04/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3778	4	4	4	0.00
04/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R213 On 07-February-13			Bond Future	7.93	95.1047	94.3491	95.1047	10,464.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2013	R213 On 07-February-13	8.90	Call	Bond Future	8077	9	8	9	0.00
04/02/2013	R213 On 07-February-13	8.95	Call	Bond Future	8464	9	8	9	0.00
04/02/2013	R213 On 07-February-13	9.00	Call	Bond Future	8848	10	9	10	0.00
04/02/2013	R213 On 07-February-13	9.05	Call	Bond Future	9230	10	9	10	0.00
04/02/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R213 On 07-February-13	8.90	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R213 On 02-May-13			Bond Future	7.99	92.7205	91.9504	92.7205	936.00
04/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2205	3	2	3	0.00
04/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2167	3	2	3	0.00
04/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2130	3	2	3	0.00
04/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	3465	3	3	3	0.00
04/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	3413	3	3	3	0.00
04/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	3362	3	3	3	0.00
04/02/2013	R213 On 01-August-13			Bond Future	8.06	93.9413	93.1556	93.9413	0.00
04/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	82541	83	83	83	0.00
04/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R213 On 07-November-13			Bond Future	8.14	91.7413	90.9387	91.7413	0.00
04/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7252	8	7	8	0.00
04/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7153	8	7	8	0.00
04/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7202	8	7	8	0.00
04/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3389	3	3	3	0.00
04/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3419	3	3	3	0.00
04/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3358	3	3	3	0.00
04/02/2013	R214 On 07-February-13			Bond Future	8.24	84.5931	83.9995	84.5931	1,649.00
04/02/2013	R214 On 07-February-13	8.59	Call	Bond Future	3074	4	3	4	0.00
04/02/2013	R214 On 07-February-13	8.61	Call	Bond Future	3245	4	3	4	0.00
04/02/2013	R214 On 07-February-13	8.60	Call	Bond Future	3160	4	3	4	0.00
04/02/2013	R214 On 07-February-13	8.60	Put	Bond Future	1	0	0	0	0.00
04/02/2013	R214 On 07-February-13	8.61	Put	Bond Future	1	0	0	0	0.00
04/02/2013	R214 On 07-February-13	8.59	Put	Bond Future	1	0	0	0	0.00
04/02/2013	R214 On 02-May-13			Bond Future	8.30	82.3342	81.7287	82.3342	229.00
04/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	72949	74	73	74	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
04/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
04/02/2013	R214 On 01-August-13			Bond Future	8.37	83.4183	82.7998	83.4183	0.00
04/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72352	73	72	73	0.00
04/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00