



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 03/06/2013 To: 03/06/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	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
03/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	2025 On 01-August-13			Bond Future	117.73	117.6913	117.7271	117.6913	0.00
03/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
03/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
03/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
03/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	283	0	0	0	0.00
03/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	273	0	0	0	0.00
03/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	263	0	0	0	0.00
03/06/2013	2038 On 01-August-13			Bond Future	111.01	110.9715	111.0084	110.9715	9.00
03/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
03/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
03/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
03/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	3992	4	4	4	0.00
03/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	4002	4	4	4	0.00
03/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	3982	4	4	4	0.00
03/06/2013	2050 On 01-August-13			Bond Future	117.08	117.0415	117.0808	117.0415	122.00
03/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
03/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
03/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
03/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	1929	2	2	2	0.00
03/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	1919	2	2	2	0.00
03/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	1909	2	2	2	0.00
03/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	AL37 On 01-August-13			Index Future	412.38	410.7410	412.3760	410.7410	75.00
03/06/2013	AL37 On 07-November-13			Index Future	418.20	416.5390	418.1970	416.5390	0.00
03/06/2013	AL7T On 01-August-13			Index Future	493.79	490.7480	493.7920	490.7480	1.00
03/06/2013	AL7T On 07-November-13			Index Future	500.76	497.6750	500.7620	497.6750	0.00
03/06/2013	ALBI On 01-August-13			Index Future	441.26	438.5340	441.2590	438.5340	736.00
03/06/2013	ALBI On 07-November-13			Index Future	447.49	444.7230	447.4870	444.7230	85.00
03/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2013	EL28 On 01-August-13			Bond Future	114.32	114.2785	114.3164	114.2785	0.00
03/06/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
03/06/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
03/06/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
03/06/2013	EL28 On 01-August-13	115.01	Put	Bond Future	694	1	1	1	0.00
03/06/2013	EL28 On 01-August-13	114.99	Put	Bond Future	674	1	1	1	0.00
03/06/2013	EL28 On 01-August-13	115.00	Put	Bond Future	684	1	1	1	0.00
03/06/2013	ES33 On 01-August-13			Bond Future	9.00	88.3441	89.1041	88.3441	292.00
03/06/2013	ES33 On 01-August-13	9.00	Call	Bond Future	12	0	0	0	0.00
03/06/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78053	77	78	77	0.00
03/06/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
03/06/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	1	0	1	0.00
03/06/2013	ES33 On 07-November-13			Bond Future	9.10	85.8098	86.5804	85.8098	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
03/06/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
03/06/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
03/06/2013	ES33 On 07-November-13	8.51	Put	Bond Future	5007	6	5	6	0.00
03/06/2013	ES33 On 07-November-13	8.50	Put	Bond Future	5096	6	5	6	0.00
03/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	5184	6	5	6	0.00
03/06/2013	GOVI On 01-August-13			GOVI	440.69	437.9770	440.6940	437.9770	377.00
03/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
03/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
03/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
03/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	53160	8	5	8	0.00
03/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	53060	8	5	8	0.00
03/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	52960	8	5	8	0.00
03/06/2013	GOVI On 07-November-13			GOVI	446.91	444.1580	446.9140	444.1580	0.00
03/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	9240	0	1	0	0.00
03/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	9140	0	1	0	0.00
03/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	9040	0	1	0	0.00
03/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	2	0	2	0.00
03/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	2	0	2	0.00
03/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	2	0	2	0.00
03/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2013	IGOV On 01-August-13			Index Future	206.01	205.8470	206.0060	205.8470	1,050.00
03/06/2013	IGOV On 07-November-13			Index Future	208.94	208.7800	208.9410	208.7800	7.00
03/06/2013	ILBI On 01-August-13			Index Future	558.16	568.1480	558.1570	568.1480	186.00
03/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
03/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.13	94.8400	94.8750	94.8400	750.00
03/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.18	94.7900	94.8200	94.7900	0.00
03/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.22	94.7200	94.7800	94.7200	0.00
03/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.24	94.6900	94.7600	94.6900	1,700.00
03/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.26	94.6700	94.7400	94.6700	0.00
03/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.29	94.6400	94.7100	94.6400	0.00
03/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.31	94.6200	94.6900	94.6200	1,500.00
03/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.42	94.4900	94.5800	94.4900	0.00
03/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.58	94.3200	94.4200	94.3200	0.00
03/06/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.76	94.1400	94.2400	94.1400	0.00
03/06/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.96	93.9300	94.0400	93.9300	0.00
03/06/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.17	93.7300	93.8300	93.7300	0.00
03/06/2013	R023 On 01-August-13			Bond Future	7.10	107.0084	107.7697	107.0084	9,415.00
03/06/2013	R023 On 01-August-13	7.29	Call	Bond Future	1300	1	1	1	0.00
03/06/2013	R023 On 01-August-13	7.31	Call	Bond Future	1439	1	1	1	0.00
03/06/2013	R023 On 01-August-13	7.30	Call	Bond Future	1369	1	1	1	0.00
03/06/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R023 On 07-November-13			Bond Future	7.18	104.6031	105.3751	104.6031	0.00
03/06/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R023 On 07-November-13	6.50	Put	Bond Future	4794	6	5	6	0.00
03/06/2013	R023 On 07-November-13	6.51	Put	Bond Future	4722	5	5	5	0.00
03/06/2013	R023 On 07-November-13	6.49	Put	Bond Future	4867	6	5	6	0.00
03/06/2013	R157 On 01-August-13			Bond Future	5.70	120.3675	120.5686	120.3675	7,776.00
03/06/2013	R157 On 01-August-13	116.11	Call	Bond Future	91113	91	91	91	0.00
03/06/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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03/06/2013	R157 On 07-November-13			Bond Future	5.76	115.2600	115.4640	115.2600	0.00
03/06/2013	R157 On 07-November-13	5.59	Call	Bond Future	398	0	0	0	0.00
03/06/2013	R157 On 07-November-13	5.61	Call	Bond Future	414	0	0	0	0.00
03/06/2013	R157 On 07-November-13	5.60	Call	Bond Future	406	0	0	0	0.00
03/06/2013	R157 On 07-November-13	5.60	Put	Bond Future	715	1	1	1	0.00
03/06/2013	R157 On 07-November-13	5.61	Put	Bond Future	704	1	1	1	0.00
03/06/2013	R157 On 07-November-13	5.59	Put	Bond Future	726	1	1	1	0.00
03/06/2013	R157 On 06-February-14			Bond Future	5.83	116.8115	117.0181	116.8115	0.00
03/06/2013	R157 On 06-February-14	5.66	Call	Bond Future	485	0	0	0	0.00
03/06/2013	R157 On 06-February-14	5.64	Call	Bond Future	471	0	0	0	0.00
03/06/2013	R157 On 06-February-14	5.65	Call	Bond Future	478	0	0	0	0.00
03/06/2013	R157 On 06-February-14	5.65	Put	Bond Future	771	1	1	1	0.00
03/06/2013	R157 On 06-February-14	5.64	Put	Bond Future	780	1	1	1	0.00
03/06/2013	R157 On 06-February-14	5.66	Put	Bond Future	762	1	1	1	0.00
03/06/2013	R157 On 08-May-14			Bond Future	5.90	111.5843	111.7937	111.5843	0.00
03/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	166	0	0	0	0.00
03/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	163	0	0	0	0.00
03/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	160	0	0	0	0.00
03/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	1134	1	1	1	0.00
03/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	1123	1	1	1	0.00
03/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	1112	1	1	1	0.00
03/06/2013	R186 On 01-August-13			Bond Future	7.50	125.1894	126.3891	125.1894	62,318.00
03/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	1170	1	1	1	6,800.00
03/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	1332	1	1	1	5,315.00
03/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	2362	0	2	0	6,800.00
03/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	117117	116	117	116	0.00
03/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	661	0	1	0	0.00
03/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	106	0	0	0	500.00
03/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	339	0	0	0	0.00
03/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	282	0	0	0	1,000.00
03/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	7889	9	8	9	0.00
03/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	7417	8	7	8	100.00
03/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	10401	12	10	12	0.00
03/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	5652	7	6	7	4,100.00

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03/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	2332	0	2	0	0.00
03/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	3778	5	4	5	0.00
03/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	4120	5	4	5	2,957.00
03/06/2013	R186 On 07-November-13			Bond Future	7.57	126.9564	128.1729	126.9564	540.00
03/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	7170	6	7	6	0.00
03/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	7234	6	7	6	0.00
03/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	11293	10	11	10	0.00
03/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	715	1	1	1	5,290.00
03/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	7107	6	7	6	0.00
03/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	1142	1	1	1	1,000.00
03/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	9368	10	9	10	0.00
03/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	1851	2	2	2	0.00
03/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	11588	13	12	13	0.00
03/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	723	1	1	1	1,030.00
03/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	1798	2	2	2	0.00
03/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	1824	2	2	2	0.00
03/06/2013	R186 On 06-February-14			Bond Future	7.64	123.3747	124.6075	123.3747	0.00
03/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	5420	5	5	5	0.00
03/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	5470	5	5	5	0.00
03/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	5372	5	5	5	0.00
03/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	4471	5	4	5	0.00
03/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	4385	5	4	5	0.00
03/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	4427	5	4	5	0.00
03/06/2013	R186 On 08-May-14			Bond Future	7.72	125.0457	126.2952	125.0457	0.00
03/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	3290	3	3	3	0.00
03/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	3258	3	3	3	0.00
03/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	3323	3	3	3	0.00
03/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	9056	10	9	10	0.00
03/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	9186	10	9	10	0.00
03/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	9121	10	9	10	0.00
03/06/2013	R197 On 01-August-13			Bond Future	293.03	292.9462	293.0333	292.9462	2,498.00
03/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R197 On 01-August-13	295.00	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
03/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	1977	2	2	2	0.00
03/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	1967	2	2	2	0.00
03/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	1957	2	2	2	0.00
03/06/2013	R201 On 01-August-13			Bond Future	5.41	105.3696	105.4541	105.3696	0.00
03/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	68208	68	68	68	0.00
03/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R201 On 07-November-13			Bond Future	5.44	106.8569	106.9425	106.8569	0.00
03/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	65	0	0	0	0.00
03/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	69	0	0	0	0.00
03/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	67	0	0	0	0.00
03/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	766	1	1	1	0.00
03/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	757	1	1	1	0.00
03/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	775	1	1	1	0.00
03/06/2013	R201 On 06-February-14			Bond Future	5.44	103.8864	103.9732	103.8864	0.00
03/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	241	0	0	0	0.00
03/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	234	0	0	0	0.00
03/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	237	0	0	0	0.00
03/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	399	0	0	0	0.00
03/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	404	0	0	0	0.00
03/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	394	0	0	0	0.00
03/06/2013	R201 On 08-May-14			Bond Future	5.44	105.2934	105.3813	105.2934	0.00
03/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	76	0	0	0	0.00
03/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	75	0	0	0	0.00
03/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	73	0	0	0	0.00
03/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	493	1	0	1	0.00
03/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	489	1	0	1	0.00
03/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	484	1	0	1	0.00
03/06/2013	R202 On 01-August-13			Bond Future	218.24	218.1693	218.2398	218.1693	44,020.00
03/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	4760	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	4770	5	5	5	0.00
03/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	4750	5	5	5	0.00
03/06/2013	R203 On 01-August-13			Bond Future	6.24	110.0518	110.3866	110.0518	4,182.00
03/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	97173	97	97	97	0.00
03/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R203 On 07-November-13			Bond Future	6.32	107.4456	107.7851	107.4456	0.00
03/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	335	0	0	0	15.00
03/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	611	0	1	0	0.00
03/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	623	0	1	0	0.00
03/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	105556	105	106	105	0.00
03/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	635	0	1	0	0.00
03/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	1739	2	2	2	0.00
03/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	1762	2	2	2	0.00
03/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	1785	2	2	2	0.00
03/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	2507	3	3	3	0.00
03/06/2013	R203 On 06-February-14			Bond Future	6.40	108.8917	109.2357	108.8917	0.00
03/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	948	1	1	1	0.00
03/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	690	1	1	1	16.00
03/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	935	1	1	1	0.00
03/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	921	1	1	1	0.00
03/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	1776	2	2	2	0.00
03/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	1756	2	2	2	0.00
03/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	2175	2	2	2	0.00
03/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	1737	2	2	2	0.00
03/06/2013	R203 On 08-May-14			Bond Future	6.48	106.2053	106.5539	106.2053	0.00
03/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	513	0	1	0	0.00
03/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	497	0	0	0	0.00
03/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	505	0	1	0	0.00
03/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	2760	3	3	3	0.00
03/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	2783	3	3	3	0.00
03/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	2737	3	3	3	0.00
03/06/2013	R204 On 01-August-13			Bond Future	6.44	107.5748	107.9901	107.5748	13,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	99107	99	99	99	0.00
03/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R204 On 07-November-13			Bond Future	6.51	109.0932	109.5144	109.0932	0.00
03/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	1054	1	1	1	0.00
03/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	1072	1	1	1	0.00
03/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	1090	1	1	1	0.00
03/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	2829	2	3	2	0.00
03/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	682	1	1	1	1,270.00
03/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	1994	2	2	2	0.00
03/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	2020	2	2	2	0.00
03/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	2047	2	2	2	0.00
03/06/2013	R204 On 06-February-14			Bond Future	6.58	106.5307	106.9575	106.5307	0.00
03/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	1491	1	1	1	0.00
03/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	1472	1	1	1	0.00
03/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	1510	1	2	1	0.00
03/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	2230	2	2	2	0.00
03/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	2278	2	2	2	0.00
03/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	2254	2	2	2	0.00
03/06/2013	R204 On 08-May-14			Bond Future	6.65	107.9735	108.4060	107.9735	0.00
03/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	944	1	1	1	0.00
03/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	958	1	1	1	0.00
03/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	931	1	1	1	0.00
03/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	3439	4	3	4	0.00
03/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	3382	4	3	4	0.00
03/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	3410	4	3	4	0.00
03/06/2013	R206 On 01-August-13			Bond Future	5.35	101.2987	101.3417	101.2987	0.00
03/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30344	30	30	30	0.00
03/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R206 On 07-November-13			Bond Future	5.43	102.7285	102.7721	102.7285	0.00
03/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	12	0	0	0	0.00
03/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	13	0	0	0	0.00
03/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	0	0	0.00
03/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	214	0	0	0	0.00
03/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	212	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	215	0	0	0	0.00
03/06/2013	R207 On 01-August-13			Bond Future	6.73	102.6002	103.1178	102.6002	13,651.00
03/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	95547	95	96	95	0.00
03/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R207 On 07-November-13			Bond Future	6.80	104.0483	104.5733	104.0483	0.00
03/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	1519	1	2	1	0.00
03/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	1542	1	2	1	0.00
03/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	1566	1	2	1	0.00
03/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	2036	2	2	2	0.00
03/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	2064	2	2	2	0.00
03/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	2091	2	2	2	0.00
03/06/2013	R207 On 06-February-14			Bond Future	6.87	101.8091	102.3411	101.8091	0.00
03/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	1774	1	2	1	0.00
03/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	1753	1	2	1	0.00
03/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	1732	1	2	1	0.00
03/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	2872	3	3	3	0.00
03/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	2844	3	3	3	0.00
03/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	2816	3	3	3	0.00
03/06/2013	R207 On 08-May-14			Bond Future	6.95	103.1880	103.7271	103.1880	0.00
03/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	1033	1	1	1	0.00
03/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	1006	1	1	1	0.00
03/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	1020	1	1	1	0.00
03/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	4602	5	5	5	0.00
03/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	4637	5	5	5	0.00
03/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	4567	5	5	5	0.00
03/06/2013	R208 On 01-August-13			Bond Future	6.82	101.3703	101.9466	101.3703	10,583.00
03/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	92902	92	93	92	0.00
03/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R208 On 07-November-13			Bond Future	6.89	99.4052	99.9895	99.4052	0.00
03/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	1798	1	2	1	0.00
03/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	1824	1	2	1	0.00
03/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	1851	1	2	1	0.00
03/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	4209	4	4	4	0.00

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03/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	812	1	1	1	1,520.00
03/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	2305	3	2	3	0.00
03/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	2335	3	2	3	0.00
03/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	2366	3	2	3	0.00
03/06/2013	R208 On 06-February-14			Bond Future	6.96	100.7430	101.3352	100.7430	0.00
03/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	2060	2	2	2	0.00
03/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	2036	2	2	2	0.00
03/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	2084	2	2	2	0.00
03/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	3167	3	3	3	0.00
03/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	3231	3	3	3	0.00
03/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	3199	3	3	3	0.00
03/06/2013	R208 On 08-May-14			Bond Future	7.02	98.7108	99.3111	98.7108	0.00
03/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	1278	1	1	1	0.00
03/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	1294	1	1	1	0.00
03/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	1262	1	1	1	0.00
03/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	5273	6	5	6	0.00
03/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	5193	6	5	6	0.00
03/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	5233	6	5	6	0.00
03/06/2013	R209 On 01-August-13			Bond Future	8.40	79.7513	80.5173	79.7513	9,942.00
03/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	70568	70	71	70	0.00
03/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	831	1	1	1	0.00
03/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	4313	5	4	5	2,000.00
03/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R209 On 07-November-13			Bond Future	8.48	77.7326	78.5093	77.7326	0.00
03/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	4322	4	4	4	0.00
03/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	4960	4	5	4	0.00
03/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	5007	4	5	4	0.00
03/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	8661	8	9	8	0.00
03/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	5054	4	5	4	0.00
03/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	2432	3	2	3	0.00
03/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	951	1	1	1	980.00
03/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	2463	3	2	3	0.00
03/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	2494	3	2	3	0.00
03/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	2963	3	3	3	4,700.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	R209 On	06-February-14			Bond Future	8.55	78.7789	79.5659	78.7789	0.00
03/06/2013	R209 On	06-February-14	8.56	Call	Bond Future	4603	4	5	4	0.00
03/06/2013	R209 On	06-February-14	8.54	Call	Bond Future	4525	4	5	4	0.00
03/06/2013	R209 On	06-February-14	8.55	Call	Bond Future	4564	4	5	4	0.00
03/06/2013	R209 On	06-February-14	8.55	Put	Bond Future	4603	5	5	5	0.00
03/06/2013	R209 On	06-February-14	8.54	Put	Bond Future	4645	5	5	5	0.00
03/06/2013	R209 On	06-February-14	8.56	Put	Bond Future	4561	5	5	5	0.00
03/06/2013	R209 On	08-May-14			Bond Future	8.63	76.7009	77.4986	76.7009	0.00
03/06/2013	R209 On	08-May-14	7.86	Call	Bond Future	2740	2	3	2	0.00
03/06/2013	R209 On	08-May-14	7.85	Call	Bond Future	2713	2	3	2	0.00
03/06/2013	R209 On	08-May-14	7.84	Call	Bond Future	2686	2	3	2	0.00
03/06/2013	R209 On	08-May-14	7.84	Put	Bond Future	9400	10	9	10	0.00
03/06/2013	R209 On	08-May-14	7.85	Put	Bond Future	9336	10	9	10	0.00
03/06/2013	R209 On	08-May-14	7.86	Put	Bond Future	9272	10	9	10	0.00
03/06/2013	R210 On	01-August-13			Bond Future	167.46	167.4094	167.4624	167.4094	1,237.00
03/06/2013	R210 On	01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R210 On	01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R210 On	01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R210 On	01-August-13	173.01	Put	Bond Future	5548	6	6	6	0.00
03/06/2013	R210 On	01-August-13	173.00	Put	Bond Future	5538	6	6	6	0.00
03/06/2013	R210 On	01-August-13	172.99	Put	Bond Future	5528	6	6	6	0.00
03/06/2013	R211 On	01-August-13			Bond Future	130.63	130.6010	130.6350	130.6010	522.00
03/06/2013	R211 On	01-August-13	129.99	Call	Bond Future	645	1	1	1	0.00
03/06/2013	R211 On	01-August-13	130.01	Call	Bond Future	625	1	1	1	0.00
03/06/2013	R211 On	01-August-13	130.00	Call	Bond Future	635	1	1	1	0.00
03/06/2013	R211 On	01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R211 On	01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R211 On	01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R212 On	01-August-13			Bond Future	136.92	136.8771	136.9178	136.8771	21,791.00
03/06/2013	R212 On	01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R212 On	01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R212 On	01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	1092	1	1	1	0.00
03/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	1082	1	1	1	0.00
03/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	1072	1	1	1	0.00
03/06/2013	R213 On 01-August-13			Bond Future	8.12	91.7669	92.5981	91.7669	6,831.00
03/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	81983	81	82	81	0.00
03/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R213 On 07-November-13			Bond Future	8.20	89.5254	90.3683	89.5254	0.00
03/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	5438	5	5	5	0.00
03/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	5539	5	6	5	0.00
03/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	5488	5	5	5	0.00
03/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	2245	2	2	2	0.00
03/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	2216	2	2	2	0.00
03/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	2274	3	2	3	0.00
03/06/2013	R213 On 06-February-14			Bond Future	8.28	90.7302	91.5844	90.7302	0.00
03/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	4757	4	5	4	0.00
03/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	4676	4	5	4	0.00
03/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	4716	4	5	4	0.00
03/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	4550	5	5	5	0.00
03/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	4592	5	5	5	0.00
03/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	4508	5	5	5	0.00
03/06/2013	R213 On 08-May-14			Bond Future	8.35	88.4204	89.2862	88.4204	0.00
03/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	3013	3	3	3	0.00
03/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2984	3	3	3	0.00
03/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2956	3	3	3	0.00
03/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	9062	10	9	10	0.00
03/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	9001	10	9	10	0.00
03/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	8939	10	9	10	0.00
03/06/2013	R214 On 01-August-13			Bond Future	8.50	80.7744	81.6172	80.7744	840.00
03/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	71169	70	71	70	0.00
03/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
03/06/2013	R214 On 07-November-13			Bond Future	8.58	78.6304	79.4851	78.6304	0.00
03/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	1342	1	1	1	0.00
03/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	1364	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	1386	1	1	1	0.00
03/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	8495	9	8	9	0.00
03/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	8572	9	9	9	0.00
03/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	8649	9	9	9	0.00
03/06/2013	R248 On 01-August-13			Bond Future	8.65	104.1752	104.9128	104.1752	603.00
03/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	9522	10	10	10	0.00
03/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	9393	10	9	10	0.00
03/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	9652	10	10	10	0.00
03/06/2013	R248 On 07-November-13			Bond Future	8.73	101.2245	101.9726	101.2245	0.00
03/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
03/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	10290	11	10	11	0.00
03/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	10419	11	10	11	0.00
03/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	10549	11	11	11	0.00