



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 02/10/2013 To: 02/10/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	2025 On 07-November-13			Bond Future	109.62	109.6062	109.6160	109.6062	0.00
02/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1394	1	1	1	0.00
02/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1384	1	1	1	0.00
02/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1374	1	1	1	0.00
02/10/2013	2037 On 07-November-13			Bond Future	9.03	97.7869	97.2970	97.7869	1,650.00
02/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3446	4	3	4	0.00
02/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	3620	4	4	4	0.00
02/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	3533	4	4	4	0.00
02/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 06-February-14			Bond Future	9.12	94.8158	94.3198	94.8158	0.00
02/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2306	3	2	3	0.00
02/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2394	3	2	3	0.00
02/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2219	3	2	3	0.00
02/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 08-May-14			Bond Future	9.22	96.1022	95.5993	96.1022	0.00
02/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	1528	2	2	2	0.00
02/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1354	2	1	2	0.00
02/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1441	2	1	2	0.00
02/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2038 On 07-November-13			Bond Future	105.60	105.5831	105.5973	105.5831	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4393	4	4	4	0.00
02/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4403	4	4	4	0.00
02/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4413	4	4	4	0.00
02/10/2013	2050 On 07-November-13			Bond Future	110.17	110.1541	110.1694	110.1541	122.00
02/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	179	0	0	0	0.00
02/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	169	0	0	0	0.00
02/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	159	0	0	0	0.00
02/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
02/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	AL37 On 07-November-13			Index Future	409.47	409.8570	409.4660	409.8570	0.00
02/10/2013	AL37 On 06-February-14			Index Future	414.85	415.2460	414.8510	415.2460	0.00
02/10/2013	AL7T On 07-November-13			Index Future	484.84	485.8330	484.8440	485.8330	1.00
02/10/2013	AL7T On 06-February-14			Index Future	491.22	492.2210	491.2190	492.2210	0.00
02/10/2013	ALBI On 07-November-13			Index Future	435.22	436.4880	435.2150	436.4880	766.00
02/10/2013	ALBI On 06-February-14			Index Future	440.94	442.2270	440.9380	442.2270	73.00
02/10/2013	C023 On 28-February-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
02/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	EL28 On 07-November-13			Bond Future	110.53	110.5104	110.5260	110.5104	0.00
02/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	526	1	1	1	0.00
02/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	536	1	1	1	0.00
02/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	516	1	1	1	0.00
02/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
02/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
02/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 07-November-13			Bond Future	9.49	83.9110	83.5120	83.9110	6,292.00
02/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8252	8	8	8	0.00
02/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8164	8	8	8	0.00
02/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8076	8	8	8	0.00
02/10/2013	ES33 On 06-February-14			Bond Future	9.61	85.0142	84.6102	85.0142	0.00
02/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	450	0	0	0	0.00
02/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	375	0	0	0	0.00
02/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	526	0	1	0	0.00
02/10/2013	GOVI On 07-November-13			GOVI	434.58	435.8360	434.5830	435.8360	126.00
02/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	114270	10	11	10	0.00
02/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	114170	10	11	10	0.00
02/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	114070	10	11	10	0.00
02/10/2013	GOVI On 06-February-14			GOVI	440.30	441.5660	440.2980	441.5660	269.00
02/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	3080	2	0	2	0.00
02/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	2880	2	0	2	0.00
02/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	2980	2	0	2	0.00
02/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 08-May-14			GOVI	446.27	447.5540	446.2680	447.5540	0.00
02/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	42580	6	4	6	0.00
02/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	42680	6	4	6	0.00
02/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	42780	6	4	6	0.00
02/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
02/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2013	IGOV On 07-November-13			Index Future	195.99	196.0540	195.9920	196.0540	1,151.00
02/10/2013	IGOV On 06-February-14			Index Future	198.59	198.6560	198.5940	198.6560	174.00
02/10/2013	ILBI On 07-November-13			Index Future	533.01	533.0050	533.0050	533.0050	0.00
02/10/2013	ILBI On 06-February-14			Index Future	540.22	540.2170	540.2170	540.2170	186.00
02/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.15	94.8400	94.8500	94.8400	0.00
02/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.21	94.7800	94.7900	94.7800	4,100.00
02/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.26	94.7400	94.7400	94.7400	1,500.00
02/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.33	94.6600	94.6700	94.6600	1,000.00
02/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.46	94.5100	94.5400	94.5100	0.00
02/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.60	94.3600	94.4000	94.3600	400.00
02/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.97	93.9900	94.0300	93.9900	1,000.00
02/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.28	93.6700	93.7200	93.6700	0.00
02/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.55	93.4000	93.4500	93.4000	0.00
02/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.81	93.1500	93.1900	93.1500	250.00
02/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.05	92.9100	92.9500	92.9100	0.00
02/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.29	92.6700	92.7100	92.6700	0.00
02/10/2013	R023 On 07-November-13			Bond Future	7.73	101.8764	101.6630	101.8764	12,954.00
02/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	8506	8	9	8	0.00
02/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	8579	8	9	8	0.00
02/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	8434	8	8	8	0.00
02/10/2013	R023 On 06-February-14			Bond Future	7.83	103.2158	102.9999	103.2158	0.00
02/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	134	0	0	0	0.00
02/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	198	0	0	0	0.00
02/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	71	0	0	0	0.00
02/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
02/10/2013	R157 On 07-November-13			Bond Future	6.19	114.6917	114.6703	114.6917	29,465.00
02/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	53	0	0	0	0.00
02/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	51	0	0	0	0.00
02/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	55	0	0	0	0.00
02/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	1156	1	1	1	0.00

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02/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	1172	1	1	1	0.00
02/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	1139	1	1	1	0.00
02/10/2013	R157 On 06-February-14			Bond Future	6.35	116.1996	116.1783	116.1996	300.00
02/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	226	0	0	0	0.00
02/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	234	0	0	0	0.00
02/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	230	0	0	0	0.00
02/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	1362	1	1	1	0.00
02/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1374	1	1	1	0.00
02/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	1350	1	1	1	0.00
02/10/2013	R157 On 08-May-14			Bond Future	6.53	110.9668	110.9448	110.9668	0.00
02/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	172	0	0	0	0.00
02/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	169	0	0	0	0.00
02/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	167	0	0	0	0.00
02/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1978	2	2	2	0.00
02/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1990	2	2	2	0.00
02/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1967	2	2	2	0.00
02/10/2013	R157 On 07-August-14			Bond Future	6.74	112.5164	112.4938	112.5164	0.00
02/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	814	1	1	1	0.00
02/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	820	1	1	1	0.00
02/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	826	1	1	1	0.00
02/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	813	1	1	1	0.00
02/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	807	1	1	1	0.00
02/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	802	1	1	1	0.00
02/10/2013	R186 On 07-November-13			Bond Future	8.10	123.9303	123.3129	123.9303	57,141.00
02/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	4402	5	4	5	0.00
02/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2367	3	2	3	0.00
02/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6117	7	6	7	0.00
02/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	17	0	0	0	1,000.00
02/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	7974	9	8	9	0.00
02/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	2922	3	3	3	0.00
02/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	4	0	0	0	5,290.00
02/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2463	3	2	3	0.00
02/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1756	2	2	2	1,000.00
02/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2415	3	2	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
02/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	406	0	0	0	1,030.00
02/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	2629	2	3	2	0.00
02/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	829	1	1	1	4,000.00
02/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	1971	2	2	2	0.00
02/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	1543	1	2	1	250.00
02/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	13104	13	13	13	0.00
02/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	15737	15	16	15	0.00
02/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	1929	2	2	2	0.00
02/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	182	0	0	0	1,200.00
02/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	1888	2	2	2	0.00
02/10/2013	R186 On 06-February-14			Bond Future	8.19	120.2703	119.6450	120.2703	120.00
02/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2356	3	2	3	0.00
02/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2325	3	2	3	0.00
02/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2388	3	2	3	0.00
02/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	6265	6	6	6	0.00
02/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	6326	6	6	6	0.00
02/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	6387	6	6	6	0.00
02/10/2013	R186 On 08-May-14			Bond Future	8.28	121.9019	121.2677	121.9019	0.00
02/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1570	2	2	2	0.00
02/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1552	2	2	2	0.00
02/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1589	2	2	2	0.00
02/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6195	7	6	7	0.00
02/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2488	3	2	3	1,933.00
02/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	4325	4	4	4	1,933.00
02/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	12350	12	12	12	0.00
02/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	12429	12	12	12	0.00
02/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	12507	12	13	12	0.00
02/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	9519	9	10	9	0.00
02/10/2013	R186 On 07-August-14			Bond Future	8.37	118.3122	117.6688	118.3122	0.00
02/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	5652	6	6	6	0.00
02/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	5735	6	6	6	0.00
02/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	5693	6	6	6	0.00
02/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	6298	6	6	6	0.00
02/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	6342	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	6254	6	6	6	0.00
02/10/2013	R197 On 07-November-13			Bond Future	278.13	278.1090	278.1304	278.1090	2,049.00
02/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1870	2	2	2	0.00
02/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1880	2	2	2	0.00
02/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1860	2	2	2	0.00
02/10/2013	R201 On 07-November-13			Bond Future	5.23	107.1457	107.1752	107.1457	0.00
02/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	54	0	0	0	0.00
02/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	56	0	0	0	0.00
02/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	59	0	0	0	0.00
02/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	523	1	1	1	0.00
02/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	514	1	1	1	0.00
02/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	532	1	1	1	0.00
02/10/2013	R201 On 06-February-14			Bond Future	5.20	104.1465	104.1767	104.1465	0.00
02/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	348	0	0	0	0.00
02/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	357	0	0	0	0.00
02/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	352	0	0	0	0.00
02/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	310	0	0	0	0.00
02/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	307	0	0	0	0.00
02/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	315	0	0	0	0.00
02/10/2013	R201 On 08-May-14			Bond Future	5.09	105.5593	105.5896	105.5593	0.00
02/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	271	0	0	0	0.00
02/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	274	0	0	0	0.00
02/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	269	0	0	0	0.00
02/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	473	1	0	1	0.00
02/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	477	1	0	1	0.00
02/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	480	1	0	1	0.00
02/10/2013	R201 On 07-August-14			Bond Future	4.67	102.6234	102.6537	102.6234	0.00
02/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	434	0	0	0	0.00
02/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	438	0	0	0	0.00
02/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	436	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	210	0	0	0	0.00
02/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	209	0	0	0	0.00
02/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	208	0	0	0	0.00
02/10/2013	R202 On 07-November-13			Bond Future	204.82	204.7962	204.8228	204.7962	43,210.00
02/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	4177	4	4	4	0.00
02/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	4187	4	4	4	0.00
02/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	4167	4	4	4	0.00
02/10/2013	R203 On 07-November-13			Bond Future	6.87	105.9426	105.8855	105.9426	19,710.00
02/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	34	0	0	0	0.00
02/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	37	0	0	0	0.00
02/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	36	0	0	0	0.00
02/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	103656	104	104	104	0.00
02/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	8	0	0	0	15.00
02/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	3074	3	3	3	0.00
02/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	3040	3	3	3	0.00
02/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
02/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	3108	3	3	3	0.00
02/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	4080	4	4	4	0.00
02/10/2013	R203 On 06-February-14			Bond Future	7.00	107.3355	107.2779	107.3355	0.00
02/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	326	0	0	0	0.00
02/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1024	1	1	1	13.00
02/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	339	0	0	0	0.00
02/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	223	0	0	0	16.00
02/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	332	0	0	0	0.00
02/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	3139	3	3	3	0.00
02/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	3667	4	4	4	0.00
02/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	3112	3	3	3	0.00
02/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	1552	2	2	2	0.00
02/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	3085	3	3	3	0.00
02/10/2013	R203 On 08-May-14			Bond Future	7.13	104.6303	104.5716	104.6303	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	286	0	0	0	0.00
02/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1175	1	1	1	13.00
02/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	278	0	0	0	0.00
02/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	282	0	0	0	0.00
02/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2017	2	2	2	16.00
02/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	4547	5	5	5	0.00
02/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	1227	1	1	1	0.00
02/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	4492	4	4	4	0.00
02/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	2058	2	2	2	0.00
02/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	4519	4	5	4	0.00
02/10/2013	R203 On 07-August-14			Bond Future	7.27	106.0910	106.0312	106.0910	0.00
02/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	1869	2	2	2	0.00
02/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	1854	2	2	2	0.00
02/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	1840	2	2	2	0.00
02/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1266	1	1	1	30.00
02/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1763	2	2	2	0.00
02/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1750	2	2	2	0.00
02/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1776	2	2	2	0.00
02/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	2458	2	2	2	0.00
02/10/2013	R204 On 07-November-13			Bond Future	7.07	107.1551	107.0588	107.1551	31,288.00
02/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	93	0	0	0	0.00
02/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	844	1	1	1	0.00
02/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	97	0	0	0	0.00
02/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	101	0	0	0	0.00
02/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	3501	3	4	3	0.00
02/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	1154	1	1	1	1,270.00
02/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	3460	3	3	3	0.00
02/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	3542	3	4	3	0.00
02/10/2013	R204 On 06-February-14			Bond Future	7.18	104.5339	104.4366	104.5339	0.00
02/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	606	1	1	1	0.00
02/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	626	1	1	1	0.00
02/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	616	1	1	1	0.00
02/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	3933	4	4	4	0.00
02/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	3900	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
02/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	3867	4	4	4	0.00
02/10/2013	R204 On 08-May-14			Bond Future	7.29	105.9519	105.8530	105.9519	0.00
02/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	582	1	1	1	0.00
02/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	575	1	1	1	0.00
02/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	590	1	1	1	0.00
02/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	5636	6	6	6	0.00
02/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	5567	6	6	6	0.00
02/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	5601	6	6	6	0.00
02/10/2013	R204 On 07-August-14			Bond Future	7.41	103.3994	103.2987	103.3994	0.00
02/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	2644	3	3	3	0.00
02/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	2606	3	3	3	0.00
02/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	2625	3	3	3	0.00
02/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	2482	2	2	2	0.00
02/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	2445	2	2	2	0.00
02/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	2463	2	2	2	0.00
02/10/2013	R206 On 07-November-13			Bond Future	5.28	102.7859	102.7986	102.7859	0.00
02/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	0	0	0.00
02/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	0	0	0.00
02/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	0	0	0.00
02/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	187	0	0	0	0.00
02/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	186	0	0	0	0.00
02/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	184	0	0	0	0.00
02/10/2013	R207 On 07-November-13			Bond Future	7.34	102.0204	101.9115	102.0204	21,305.00
02/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	205	0	0	0	0.00
02/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	198	0	0	0	0.00
02/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	191	0	0	0	0.00
02/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	3381	3	3	3	0.00
02/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	3337	3	3	3	0.00
02/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	3425	3	3	3	0.00
02/10/2013	R207 On 06-February-14			Bond Future	7.44	99.7226	99.6125	99.7226	0.00
02/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	729	1	1	1	0.00
02/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	740	1	1	1	0.00
02/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	717	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	4549	5	5	5	0.00
02/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	4586	5	5	5	0.00
02/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	4511	4	5	4	0.00
02/10/2013	R207 On 08-May-14			Bond Future	7.55	101.0754	100.9636	101.0754	0.00
02/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	648	1	1	1	0.00
02/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	656	1	1	1	0.00
02/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	640	1	1	1	0.00
02/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6994	7	7	7	0.00
02/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	7034	7	7	7	0.00
02/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6953	7	7	7	0.00
02/10/2013	R207 On 07-August-14			Bond Future	7.66	98.8459	98.7322	98.8459	0.00
02/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3148	3	3	3	0.00
02/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3192	3	3	3	0.00
02/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3170	3	3	3	0.00
02/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	3016	3	3	3	0.00
02/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	3037	3	3	3	0.00
02/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2995	3	3	3	0.00
02/10/2013	R208 On 07-November-13			Bond Future	7.48	96.8673	96.6895	96.8673	10,564.00
02/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	172	0	0	0	0.00
02/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1297	1	1	1	0.00
02/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	166	0	0	0	0.00
02/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	178	0	0	0	0.00
02/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	1201	1	1	1	1,520.00
02/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	4034	4	4	4	0.00
02/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	3932	4	4	4	0.00
02/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	3983	4	4	4	0.00
02/10/2013	R208 On 06-February-14			Bond Future	7.58	98.1409	97.9610	98.1409	0.00
02/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	752	1	1	1	0.00
02/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	764	1	1	1	0.00
02/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	777	1	1	1	0.00
02/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	5234	5	5	5	0.00
02/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	5277	5	5	5	0.00
02/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	5321	5	5	5	0.00
02/10/2013	R208 On 08-May-14			Bond Future	7.68	96.0755	95.8929	96.0755	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	648	1	1	1	0.00
02/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	665	1	1	1	0.00
02/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	656	1	1	1	0.00
02/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	8076	8	8	8	0.00
02/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7982	8	8	8	0.00
02/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	8029	8	8	8	0.00
02/10/2013	R208 On 07-August-14			Bond Future	7.77	97.4168	97.2313	97.4168	0.00
02/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3488	4	3	4	0.00
02/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3463	4	3	4	0.00
02/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3514	4	4	4	0.00
02/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	3357	3	3	3	0.00
02/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	3333	3	3	3	0.00
02/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	3381	3	3	3	0.00
02/10/2013	R209 On 07-November-13			Bond Future	8.85	75.9623	75.5514	75.9623	19,836.00
02/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1337	2	1	2	0.00
02/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1793	2	2	2	0.00
02/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4645	5	5	5	0.00
02/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1829	2	2	2	0.00
02/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1865	2	2	2	0.00
02/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3836	4	4	4	0.00
02/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5211	6	5	6	0.00
02/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6389	7	6	7	0.00
02/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	597	1	1	1	5,000.00
02/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	2285	2	2	2	0.00
02/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2936	3	3	3	4,700.00
02/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	2201	2	2	2	0.00
02/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	863	1	1	1	1,000.00
02/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	265	0	0	0	1,520.00
02/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	2243	2	2	2	0.00
02/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	460	0	0	0	980.00
02/10/2013	R209 On 06-February-14			Bond Future	8.94	76.9610	76.5449	76.9610	0.00
02/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2486	3	2	3	0.00
02/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2545	3	3	3	0.00
02/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2515	3	3	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
02/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5627	5	6	5	0.00
02/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	5575	5	6	5	0.00
02/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	5524	5	6	5	0.00
02/10/2013	R209 On 08-May-14			Bond Future	9.02	74.8600	74.4380	74.8600	0.00
02/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1664	2	2	2	0.00
02/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1645	2	2	2	0.00
02/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1627	2	2	2	0.00
02/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	11329	11	11	11	0.00
02/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	11401	11	11	11	0.00
02/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	11257	11	11	11	0.00
02/10/2013	R209 On 07-August-14			Bond Future	9.11	75.9052	75.4770	75.9052	0.00
02/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5592	6	6	6	0.00
02/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5627	6	6	6	0.00
02/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5556	6	6	6	0.00
02/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5970	6	6	6	0.00
02/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	6049	6	6	6	0.00
02/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	6009	6	6	6	0.00
02/10/2013	R210 On 07-November-13			Bond Future	157.34	157.9950	157.3428	157.9950	1,449.00
02/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	2647	2	3	2	0.00
02/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	2657	2	3	2	0.00
02/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	2667	2	3	2	0.00
02/10/2013	R211 On 07-November-13			Bond Future	128.32	128.3254	128.3204	128.3254	522.00
02/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1680	2	2	2	0.00
02/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1690	2	2	2	0.00
02/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1670	2	2	2	0.00
02/10/2013	R212 On 07-November-13			Bond Future	130.73	130.7221	130.7307	130.7221	21,791.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	2269	2	2	2	0.00
02/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	2279	2	2	2	0.00
02/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	2259	2	2	2	0.00
02/10/2013	R213 On 07-November-13			Bond Future	8.69	86.9394	86.4017	86.9394	19,495.00
02/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1690	2	2	2	0.00
02/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1655	2	2	2	0.00
02/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1621	2	2	2	0.00
02/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	2379	2	2	2	0.00
02/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	2334	2	2	2	0.00
02/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	2424	2	2	2	0.00
02/10/2013	R213 On 06-February-14			Bond Future	8.79	88.0825	87.5379	88.0825	0.00
02/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2281	3	2	3	0.00
02/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2309	3	2	3	0.00
02/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2337	3	2	3	0.00
02/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	6189	6	6	6	0.00
02/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	6134	6	6	6	0.00
02/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	6244	6	6	6	0.00
02/10/2013	R213 On 08-May-14			Bond Future	8.87	85.7388	85.1866	85.7388	0.00
02/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1564	2	2	2	0.00
02/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1599	2	2	2	0.00
02/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1582	2	2	2	0.00
02/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11698	11	12	11	0.00
02/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11770	11	12	11	0.00
02/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11626	11	12	11	0.00
02/10/2013	R213 On 07-August-14			Bond Future	8.96	86.9358	86.3756	86.9358	0.00
02/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5434	6	5	6	0.00
02/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5503	6	6	6	0.00
02/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5469	6	5	6	0.00
02/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	6265	6	6	6	0.00
02/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	6306	6	6	6	0.00
02/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	6348	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R214 On 07-November-13			Bond Future	9.02	76.2931	75.8723	76.2931	2,427.00
02/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	53	0	0	0	0.00
02/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	51	0	0	0	0.00
02/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	48	0	0	0	0.00
02/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10871	10	11	10	0.00
02/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10775	10	11	10	0.00
02/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10968	11	11	11	0.00
02/10/2013	R214 On 06-February-14			Bond Future	9.11	77.2962	76.8700	77.2962	0.00
02/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3727	4	4	4	0.00
02/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3691	4	4	4	0.00
02/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3655	4	4	4	0.00
02/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4550	4	5	4	0.00
02/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4594	4	5	4	0.00
02/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4507	4	5	4	0.00
02/10/2013	R248 On 07-November-13			Bond Future	9.08	98.8662	98.3264	98.8662	10,260.00
02/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13936	13	14	13	0.00
02/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	14065	14	14	14	0.00
02/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	14195	14	14	14	0.00
02/10/2013	R248 On 06-February-14			Bond Future	9.17	100.1661	99.6194	100.1661	0.00
02/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	777	0	1	0	0.00
02/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	676	0	1	0	0.00
02/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	575	0	1	0	0.00