



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For January 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	2025 On 07-February-13			Bond Future	114.50	114.4912	114.5010	114.4912	0.00
04/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3511	4	3511	4	0.00
04/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3501	3	3501	3	0.00
04/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3491	3	3491	3	0.00
04/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	2038 On 07-February-13			Bond Future	114.21	114.1958	114.2080	114.1958	0.00

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04/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8218	8	8218	8	0.00
04/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8198	8	8198	8	0.00
04/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8208	8	8208	8	0.00
04/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	2050 On 07-February-13			Bond Future	119.44	119.4247	119.4380	119.4247	122.00
04/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6448	6	6448	6	0.00
04/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6438	6	6438	6	0.00
04/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6428	6	6428	6	0.00
04/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	AL7T On 07-February-13			Index Future	487.35	488.1640	487.3470	488.1640	12.00
04/01/2013	AL7T On 02-May-13			Index Future	493.49	494.3130	493.4880	494.3130	0.00
04/01/2013	ALBI On 07-February-13			Index Future	434.06	435.4070	434.0640	435.4070	1,070.00
04/01/2013	ALBI On 02-May-13			Index Future	439.53	440.8920	439.5330	440.8920	0.00
04/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/01/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/01/2013	EL28 On 07-February-13			Bond Future	114.07	114.0531	114.0657	114.0531	0.00
04/01/2013	EL28 On 07-February-13	112.99	Call	Bond Future	1076	1	1076	1	0.00
04/01/2013	EL28 On 07-February-13	113.01	Call	Bond Future	1056	1	1056	1	0.00
04/01/2013	EL28 On 07-February-13	113.00	Call	Bond Future	1066	1	1066	1	0.00
04/01/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	ES33 On 07-February-13			Bond Future	8.81	91.3987	8.8089	91.3987	303.00
04/01/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
04/01/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
04/01/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
04/01/2013	ES33 On 07-February-13	8.56	Put	Bond Future	2162	2	2162	2	0.00
04/01/2013	ES33 On 07-February-13	8.55	Put	Bond Future	2251	2	2251	2	0.00
04/01/2013	ES33 On 07-February-13	8.54	Put	Bond Future	2339	2	2339	2	0.00
04/01/2013	GOVI On 07-February-13			GOVI	434.13	435.5290	434.1290	435.5290	335.00
04/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	11390	3	11390	3	0.00
04/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	11290	3	11290	3	0.00
04/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	11190	3	11190	3	0.00
04/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
04/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
04/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
04/01/2013	GOVI On 02-May-13			GOVI	439.60	441.0150	439.5990	441.0150	0.00
04/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	66090	8	66090	8	0.00
04/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	65890	8	65890	8	0.00

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04/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	65990	8	65990	8	0.00
04/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
04/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
04/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
04/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/01/2013	IGOV On 07-February-13			Index Future	200.47	200.4470	200.4650	200.4470	608.00
04/01/2013	IGOV On 02-May-13			Index Future	202.99	202.9720	202.9900	202.9720	0.00
04/01/2013	ILBI On 07-February-13			Index Future	542.81	542.8110	542.8110	542.8110	183.00
04/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
04/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.12	94.9000	5.1200	94.9000	0.00
04/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	0.00
04/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	4.99	95.0100	4.9900	95.0100	1,000.00
04/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.96	95.0400	4.9600	95.0400	0.00
04/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.94	95.0600	4.9400	95.0600	0.00
04/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.92	95.0800	4.9200	95.0800	500.00
04/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0900	4.9100	95.0900	2,200.00
04/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.95	95.0500	4.9500	95.0500	2,000.00
04/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.05	94.9500	5.0500	94.9500	500.00
04/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	800.00
04/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.30	94.7000	5.3000	94.7000	0.00
04/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.44	94.5600	5.4400	94.5600	0.00
04/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
04/01/2013	R023 On 07-February-13			Bond Future	6.85	110.0497	6.8510	110.0497	1,630.00
04/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	1400	1	1400	1	0.00
04/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	1547	2	1547	2	0.00
04/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	1473	2	1473	2	0.00
04/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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04/01/2013	R023 On 02-May-13			Bond Future	6.90	107.4674	6.9013	107.4674	2.00
04/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	1008	1	1008	1	0.00
04/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	1080	1	1080	1	0.00
04/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	1152	1	1152	1	0.00
04/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R023 On 01-August-13			Bond Future	6.96	108.8898	6.9567	108.8898	0.00
04/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	2347	2	2347	2	0.00
04/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	2485	3	2485	3	0.00
04/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	2416	2	2416	2	0.00
04/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R157 On 07-February-13			Bond Future	5.39	124.9959	5.3902	124.9959	7,467.00
04/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2347	2	2347	2	0.00
04/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	2918	3	2918	3	0.00
04/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3434	4	3434	4	0.00
04/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3562	4	3562	4	0.00
04/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3690	4	3690	4	0.00
04/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R157 On 02-May-13			Bond Future	5.40	119.7057	5.4001	119.7057	13,141.00
04/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	486	1	486	1	0.00
04/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	475	1	475	1	0.00
04/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	498	1	498	1	0.00
04/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	596	1	596	1	0.00
04/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	621	1	621	1	0.00
04/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	608	1	608	1	0.00
04/01/2013	R157 On 07-November-13			Bond Future	5.43	116.1877	5.4258	116.1877	0.00
04/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	965	1	965	1	0.00

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04/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	976	1	976	1	0.00
04/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	954	1	954	1	0.00
04/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	644	1	644	1	0.00
04/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	629	1	629	1	0.00
04/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	636	1	636	1	0.00
04/01/2013	R186 On 07-February-13			Bond Future	7.39	128.9214	7.3887	128.9214	57,188.00
04/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	560	1	560	1	10,300.00
04/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1313	2	1313	2	670.00
04/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	1479	2	1479	2	0.00
04/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	10622	11	10622	11	0.00
04/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	11063	12	11063	12	0.00
04/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	9032	10	9032	10	0.00
04/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	10181	11	10181	11	0.00
04/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	10357	11	10357	11	0.00
04/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	2556	3	2556	3	575.00
04/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	6252	7	6252	7	0.00
04/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	4247	5	4247	5	1,000.00
04/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	657	1	657	1	0.00
04/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	261	0	261	0	150.00
04/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	1435	1	1435	1	0.00
04/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	29	0	29	0	0.00
04/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	33	0	33	0	0.00
04/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	64	0	64	0	2,000.00
04/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	19	0	19	0	0.00
04/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	25	0	25	0	0.00
04/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	2485	2	2485	2	100.00
04/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	2731	2	2731	2	0.00
04/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	4588	4	4588	4	0.00
04/01/2013	R186 On 02-May-13			Bond Future	7.45	130.4804	7.4502	130.4804	12.00
04/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	3455	4	3455	4	0.00
04/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	3502	4	3502	4	0.00
04/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	3407	4	3407	4	0.00
04/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	4009	4	4009	4	0.00
04/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3903	4	3903	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
04/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3956	4	3956	4	0.00
04/01/2013	R186 On 07-November-13			Bond Future	7.60	128.7059	7.5952	128.7059	0.00
04/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	9180	10	9180	10	0.00
04/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	9237	10	9237	10	0.00
04/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	12742	13	12742	13	0.00
04/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	9123	10	9123	10	0.00
04/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	4077	4	4077	4	0.00
04/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	2381	2	2381	2	130.00
04/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	4011	4	4011	4	0.00
04/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	4044	4	4044	4	0.00
04/01/2013	R189 On 07-February-13			Bond Future	217.93	217.9190	217.9266	217.9190	154.00
04/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4937	5	4937	5	0.00
04/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4917	5	4917	5	0.00
04/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4927	5	4927	5	0.00
04/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R197 On 07-February-13			Bond Future	287.11	287.0825	287.1065	287.0825	2,633.00
04/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8116	8	8116	8	0.00
04/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8106	8	8106	8	0.00
04/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8096	8	8096	8	0.00
04/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R197 On 02-May-13			Bond Future	290.72	290.6987	290.7235	290.6987	40.00
04/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8334	8	8334	8	0.00
04/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8314	8	8314	8	0.00
04/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8324	8	8324	8	0.00
04/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R201 On 07-February-13			Bond Future	5.08	107.7208	5.0844	107.7208	1,540.00
04/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	101	0	101	0	0.00
04/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	939	1	939	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
04/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2009	2	2009	2	0.00
04/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2098	2	2098	2	0.00
04/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2187	2	2187	2	0.00
04/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	4	0	4	0	0.00
04/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	292	0	292	0	0.00
04/01/2013	R201 On 02-May-13			Bond Future	5.05	109.0234	5.0547	109.0234	4.00
04/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	3	0	3	0	0.00
04/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	3	0	3	0	0.00
04/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	3	0	3	0	0.00
04/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1612	2	1612	2	0.00
04/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1644	2	1644	2	0.00
04/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1628	2	1628	2	0.00
04/01/2013	R201 On 07-November-13			Bond Future	4.93	107.5526	4.9269	107.5526	0.00
04/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	341	0	341	0	0.00
04/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	346	0	346	0	0.00
04/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	336	0	336	0	0.00
04/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	486	0	486	0	0.00
04/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	475	0	475	0	0.00
04/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	480	0	480	0	0.00
04/01/2013	R202 On 07-February-13			Bond Future	217.82	217.7951	217.8176	217.7951	51,536.00
04/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	12828	13	12828	13	0.00
04/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	12808	13	12808	13	0.00
04/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	12818	13	12818	13	0.00
04/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R202 On 02-May-13			Bond Future	220.56	220.5388	220.5619	220.5388	1.00
04/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	9522	9	9522	9	0.00
04/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	9512	9	9512	9	0.00
04/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	9502	9	9502	9	0.00
04/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R203 On 07-February-13			Bond Future	5.83	113.1165	5.8337	113.1165	19,398.00
04/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	151	0	151	0	10,000.00
04/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1329	1	1329	1	12,600.00
04/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2578	3	2578	3	0.00
04/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4532	5	4532	5	0.00
04/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5365	5	5365	5	0.00
04/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	2775	3	2775	3	0.00
04/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	2973	3	2973	3	0.00
04/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3372	3	3372	3	0.00
04/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	6	0	6	0	30,250.00
04/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	12	0	12	0	0.00
04/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	18	0	18	0	0.00
04/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	1	0	1	0	0.00
04/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	25	0	25	0	0.00
04/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	176	0	176	0	3,254.00
04/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1394	1	1394	1	0.00
04/01/2013	R203 On 02-May-13			Bond Future	5.87	110.3278	5.8668	110.3278	22.00
04/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1143	1	1143	1	0.00
04/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1122	1	1122	1	0.00
04/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1164	1	1164	1	0.00
04/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	992	1	992	1	0.00
04/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	1029	1	1029	1	0.00
04/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	1010	1	1010	1	0.00
04/01/2013	R203 On 07-November-13			Bond Future	5.95	109.1996	5.9533	109.1996	0.00
04/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1823	2	1823	2	0.00
04/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1842	2	1842	2	0.00
04/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1805	2	1805	2	0.00
04/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1674	2	1674	2	0.00
04/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1641	2	1641	2	0.00
04/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1657	2	1657	2	0.00
04/01/2013	R204 On 07-February-13			Bond Future	6.08	110.6470	6.0750	110.6470	16,672.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6034	6	6034	6	0.00
04/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	6797	7	6797	7	0.00
04/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9139	9	9139	9	0.00
04/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9599	10	9599	10	0.00
04/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9369	9	9369	9	0.00
04/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	1	0	1	0	0.00
04/01/2013	R204 On 02-May-13			Bond Future	6.12	111.9850	6.1154	111.9850	24.00
04/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2006	2	2006	2	0.00
04/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2035	2	2035	2	0.00
04/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	1976	2	1976	2	0.00
04/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	1116	1	1116	1	0.00
04/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	1077	1	1077	1	0.00
04/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	1096	1	1096	1	0.00
04/01/2013	R204 On 07-November-13			Bond Future	6.22	110.9786	6.2153	110.9786	0.00
04/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2639	3	2639	3	0.00
04/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2663	3	2663	3	0.00
04/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4616	5	4616	5	0.00
04/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2615	3	2615	3	0.00
04/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	2278	2	2278	2	0.00
04/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	1139	1	1139	1	180.00
04/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	2237	2	2237	2	0.00
04/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	2257	2	2257	2	0.00
04/01/2013	R206 On 07-February-13			Bond Future	5.09	102.7479	5.0871	102.7479	1,120.00
04/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	5	0	5	0	0.00
04/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	44	0	44	0	0.00
04/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	777	1	777	1	0.00
04/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	867	1	867	1	0.00
04/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	822	1	822	1	0.00
04/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	123	0	123	0	0.00
04/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	302	0	302	0	0.00
04/01/2013	R206 On 02-May-13			Bond Future	5.03	103.9903	5.0313	103.9903	23.00
04/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
04/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
04/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
04/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1130	1	1130	1	0.00
04/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1117	1	1117	1	0.00
04/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1124	1	1124	1	0.00
04/01/2013	R206 On 07-November-13			Bond Future	4.12	103.0326	4.1183	103.0326	0.00
04/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	71	0	71	0	0.00
04/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	70	0	70	0	0.00
04/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	72	0	72	0	0.00
04/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	38	0	38	0	0.00
04/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	40	0	40	0	0.00
04/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	39	0	39	0	0.00
04/01/2013	R207 On 07-February-13			Bond Future	6.35	105.6585	6.3477	105.6585	11,309.00
04/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7165	7	7165	7	0.00
04/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	7893	8	7893	8	0.00
04/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	9937	10	9937	10	0.00
04/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10189	10	10189	10	0.00
04/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10440	11	10440	11	0.00
04/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	1	0	1	0	0.00
04/01/2013	R207 On 02-May-13			Bond Future	6.40	106.9361	6.3956	106.9361	0.00
04/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	1911	2	1911	2	0.00
04/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	1882	2	1882	2	0.00
04/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	1940	2	1940	2	0.00
04/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1585	2	1585	2	0.00
04/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1637	2	1637	2	0.00

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04/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1611	2	1611	2	0.00
04/01/2013	R207 On 07-November-13			Bond Future	6.51	106.1865	6.5091	106.1865	0.00
04/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3418	3	3418	3	0.00
04/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3447	4	3447	4	0.00
04/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3389	3	3389	3	0.00
04/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2466	2	2466	2	0.00
04/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2422	2	2422	2	0.00
04/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2444	2	2444	2	0.00
04/01/2013	R208 On 07-February-13			Bond Future	6.49	104.4479	6.4876	104.4479	19,911.00
04/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	145	0	145	0	12,250.00
04/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	7761	8	7761	8	0.00
04/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8159	8	8159	8	0.00
04/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	13528	14	13528	14	0.00
04/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	8725	9	8725	9	0.00
04/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9287	10	9287	10	0.00
04/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9007	9	9007	9	0.00
04/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	1	0	1	0	0.00
04/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	1	0	1	0	0.00
04/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	3278	3	3278	3	0.00
04/01/2013	R208 On 02-May-13			Bond Future	6.53	102.3179	6.5329	102.3179	47.00
04/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2436	3	2436	3	0.00
04/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2367	3	2367	3	0.00
04/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2402	3	2402	3	0.00
04/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1685	2	1685	2	0.00
04/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1712	2	1712	2	0.00
04/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1658	2	1658	2	0.00
04/01/2013	R208 On 07-November-13			Bond Future	6.64	101.7333	6.6431	101.7333	0.00
04/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	3892	4	3892	4	0.00
04/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6369	7	6369	7	0.00
04/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	3829	4	3829	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
04/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	3861	4	3861	4	0.00
04/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2958	3	2958	3	0.00
04/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2984	3	2984	3	0.00
04/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1559	1	1559	1	230.00
04/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2933	3	2933	3	0.00
04/01/2013	R209 On 07-February-13			Bond Future	8.20	82.8896	8.1997	82.8896	11,334.00
04/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	3963	5	3963	5	0.00
04/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	5344	6	5344	6	0.00
04/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	6205	7	6205	7	0.00
04/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	7292	8	7292	8	0.00
04/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	6567	7	6567	7	0.00
04/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	7002	8	7002	8	0.00
04/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	6930	8	6930	8	0.00
04/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	55	0	55	0	0.00
04/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	52	0	52	0	0.00
04/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	70	0	70	0	0.00
04/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	42	0	42	0	0.00
04/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	89	0	89	0	0.00
04/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	156	0	156	0	14,000.00
04/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	362	0	362	0	11,000.00
04/01/2013	R209 On 02-May-13			Bond Future	8.26	80.7502	8.2615	80.7502	33.00
04/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2282	3	2282	3	0.00
04/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2214	3	2214	3	0.00
04/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2248	3	2248	3	0.00
04/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	4537	4	4537	4	0.00
04/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	4592	4	4592	4	0.00
04/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	4481	4	4481	4	0.00
04/01/2013	R209 On 07-November-13			Bond Future	8.41	79.8245	8.4055	79.8245	0.00
04/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	7823	8	7823	8	0.00
04/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	11032	12	11032	12	0.00
04/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	7733	8	7733	8	0.00
04/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	7778	8	7778	8	0.00
04/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	4600	4	4600	4	0.00
04/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	4633	4	4633	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
04/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2688	3	2688	3	180.00
04/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	4566	4	4566	4	0.00
04/01/2013	R210 On 07-February-13			Bond Future	166.33	166.3101	166.3261	166.3101	1,212.00
04/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9336	9	9336	9	0.00
04/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9316	9	9316	9	0.00
04/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9326	9	9326	9	0.00
04/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R210 On 02-May-13			Bond Future	166.56	166.5478	166.5643	166.5478	7.00
04/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5424	5	5424	5	0.00
04/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5414	5	5414	5	0.00
04/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5404	5	5404	5	0.00
04/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R211 On 07-February-13			Bond Future	126.27	126.2655	126.2725	126.2655	522.00
04/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3282	3	3282	3	0.00
04/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3262	3	3262	3	0.00
04/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3272	3	3272	3	0.00
04/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R211 On 02-May-13			Bond Future	127.86	127.8559	127.8633	127.8559	7.00
04/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2173	2	2173	2	0.00
04/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2163	2	2163	2	0.00
04/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2153	2	2153	2	0.00
04/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R212 On 07-February-13			Bond Future	132.30	132.2846	132.2956	132.2846	9,064.00
04/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3306	3	3306	3	0.00
04/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3286	3	3286	3	0.00
04/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3296	3	3296	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
04/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R212 On 02-May-13			Bond Future	133.96	133.9509	133.9624	133.9509	11.00
04/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	2872	3	2872	3	0.00
04/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	2862	3	2862	3	0.00
04/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	2852	3	2852	3	0.00
04/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
04/01/2013	R213 On 07-February-13			Bond Future	7.90	95.2349	7.9001	95.2349	10,414.00
04/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	8376	9	8376	9	0.00
04/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	8753	9	8753	9	0.00
04/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	9130	10	9130	10	0.00
04/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	9506	10	9506	10	0.00
04/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	19	0	19	0	0.00
04/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	25	0	25	0	0.00
04/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	32	0	32	0	0.00
04/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	42	0	42	0	0.00
04/01/2013	R213 On 02-May-13			Bond Future	7.96	92.8522	7.9604	92.8522	5.00
04/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	2997	3	2997	3	0.00
04/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	2956	3	2956	3	0.00
04/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	2917	3	2917	3	0.00
04/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3987	4	3987	4	0.00
04/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3937	4	3937	4	0.00
04/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3887	4	3887	4	0.00
04/01/2013	R213 On 07-November-13			Bond Future	8.10	91.8665	8.1047	91.8665	0.00
04/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	8166	9	8166	9	0.00
04/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	8070	9	8070	9	0.00
04/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	8118	9	8118	9	0.00
04/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	4030	4	4030	4	0.00
04/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	4061	4	4061	4	0.00
04/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3998	4	3998	4	0.00
04/01/2013	R214 On 07-February-13			Bond Future	8.24	84.6847	8.2396	84.6847	1,714.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	3694	4	3694	4	0.00
04/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	3760	4	3760	4	0.00
04/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	3826	4	3826	4	0.00
04/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	543	0	543	0	0.00
04/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	563	0	563	0	0.00
04/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	583	0	583	0	0.00