



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For February 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	2025 On 07-February-13			Bond Future	113.05	113.0483	113.0461	113.0483	0.00
01/02/2013	2025 On 07-February-13	110.99	Call	Bond Future	2056	2	2056	2	0.00
01/02/2013	2025 On 07-February-13	111.00	Call	Bond Future	2046	2	2046	2	0.00
01/02/2013	2025 On 07-February-13	111.01	Call	Bond Future	2036	2	2036	2	0.00
01/02/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2025 On 02-May-13			Bond Future	114.47	114.4757	114.4731	114.4757	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
01/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	1059	1	1059	1	0.00
01/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2038 On 07-February-13			Bond Future	111.41	111.6291	111.4135	111.6291	0.00
01/02/2013	2038 On 07-February-13	105.99	Call	Bond Future	5423	6	5423	6	0.00
01/02/2013	2038 On 07-February-13	106.01	Call	Bond Future	5403	6	5403	6	0.00
01/02/2013	2038 On 07-February-13	106.00	Call	Bond Future	5413	6	5413	6	0.00
01/02/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2038 On 02-May-13			Bond Future	112.82	113.0385	112.8197	113.0385	0.00
01/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1215	1	1215	1	0.00
01/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2050 On 07-February-13			Bond Future	117.63	118.2245	117.6270	118.2245	0.00
01/02/2013	2050 On 07-February-13	112.99	Call	Bond Future	4637	5	4637	5	0.00
01/02/2013	2050 On 07-February-13	113.00	Call	Bond Future	4627	5	4627	5	0.00
01/02/2013	2050 On 07-February-13	113.01	Call	Bond Future	4617	5	4617	5	0.00
01/02/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	2050 On 02-May-13			Bond Future	119.11	119.7170	119.1115	119.7170	122.00
01/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	1514	2	1514	2	0.00
01/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
01/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	AL7T On 07-February-13			Index Future	487.71	486.3420	487.7090	486.3420	0.00
01/02/2013	AL7T On 02-May-13			Index Future	493.87	492.4910	493.8740	492.4910	12.00
01/02/2013	AL7T On 01-August-13			Index Future	500.83	499.4290	500.8310	499.4290	0.00
01/02/2013	ALBI On 07-February-13			Index Future	435.85	434.6260	435.8510	434.6260	289.00
01/02/2013	ALBI On 02-May-13			Index Future	441.36	440.1210	441.3600	440.1210	775.00
01/02/2013	ALBI On 01-August-13			Index Future	447.58	446.3210	447.5780	446.3210	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
01/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/02/2013	EL28 On 07-February-13			Bond Future	113.34	113.6304	113.3442	113.6304	0.00
01/02/2013	EL28 On 07-February-13	113.01	Call	Bond Future	334	1	334	1	0.00
01/02/2013	EL28 On 07-February-13	113.00	Call	Bond Future	344	1	344	1	0.00
01/02/2013	EL28 On 07-February-13	112.99	Call	Bond Future	354	1	354	1	0.00
01/02/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
01/02/2013	EL28 On 02-May-13			Bond Future	113.43	113.7155	113.4253	113.7155	0.00

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01/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	109	0	109	0	0.00
01/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
01/02/2013	ES33 On 07-February-13			Bond Future	8.73	90.8991	8.7311	90.8991	0.00
01/02/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
01/02/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
01/02/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
01/02/2013	ES33 On 07-February-13	8.55	Put	Bond Future	1583	2	1583	2	0.00
01/02/2013	ES33 On 07-February-13	8.56	Put	Bond Future	1495	2	1495	2	0.00
01/02/2013	ES33 On 07-February-13	8.54	Put	Bond Future	1672	2	1672	2	0.00
01/02/2013	ES33 On 02-May-13			Bond Future	8.81	88.2198	8.8117	88.2198	1,383.00
01/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79571	79	79571	79	0.00
01/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
01/02/2013	ES33 On 01-August-13			Bond Future	8.90	89.3813	8.9002	89.3813	0.00
01/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	827	0	827	0	0.00
01/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78868	78	78868	78	0.00
01/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
01/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	GOVI On 07-February-13			GOVI	435.92	434.7400	435.9220	434.7400	271.00
01/02/2013	GOVI On 07-February-13	432.99	Call	GOVI	29320	2	29320	2	0.00
01/02/2013	GOVI On 07-February-13	433.00	Call	GOVI	29220	2	29220	2	0.00
01/02/2013	GOVI On 07-February-13	433.01	Call	GOVI	29120	2	29120	2	0.00
01/02/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
01/02/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
01/02/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
01/02/2013	GOVI On 02-May-13			GOVI	441.43	440.2370	441.4320	440.2370	40.00
01/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	84420	7	84420	7	0.00
01/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	84220	7	84220	7	0.00
01/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	84320	7	84320	7	0.00
01/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
01/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
01/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
01/02/2013	GOVI On 01-August-13			GOVI	447.65	446.4390	447.6510	446.4390	280.00
01/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	16610	0	16610	0	0.00
01/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	16410	0	16410	0	0.00

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01/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	16510	0	16510	0	0.00
01/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
01/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
01/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
01/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/02/2013	IGOV On 07-February-13			Index Future	198.52	198.6610	198.5210	198.6610	14.00
01/02/2013	IGOV On 02-May-13			Index Future	201.03	201.1720	201.0310	201.1720	459.00
01/02/2013	IGOV On 01-August-13			Index Future	203.86	204.0060	203.8630	204.0060	140.00
01/02/2013	ILBI On 07-February-13			Index Future	537.77	537.6090	537.7700	537.6090	183.00
01/02/2013	ILBI On 02-May-13			Index Future	544.32	544.1600	544.3240	544.1600	0.00
01/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
01/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
01/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9500	5.0700	94.9500	1,000.00
01/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9700	5.0500	94.9700	0.00
01/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	0.00
01/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	500.00
01/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.02	95.0100	5.0200	95.0100	0.00
01/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	2,200.00
01/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.07	94.9500	5.0700	94.9500	2,000.00
01/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.17	94.8600	5.1700	94.8600	400.00
01/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.30	94.7200	5.3000	94.7200	800.00
01/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.44	94.5800	5.4400	94.5800	0.00
01/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.61	94.4300	5.6100	94.4300	0.00
01/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
01/02/2013	R023 On 07-February-13			Bond Future	6.81	109.8762	6.8089	109.8762	789.00
01/02/2013	R023 On 07-February-13	7.04	Call	Bond Future	1715	1	1715	1	0.00
01/02/2013	R023 On 07-February-13	7.06	Call	Bond Future	1862	1	1862	1	0.00
01/02/2013	R023 On 07-February-13	7.05	Call	Bond Future	1788	1	1788	1	0.00
01/02/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00

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01/02/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R023 On 02-May-13			Bond Future	6.86	107.2922	6.8578	107.2922	3,002.00
01/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	1399	1	1399	1	0.00
01/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	1471	1	1471	1	0.00
01/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	1327	1	1327	1	0.00
01/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R023 On 01-August-13			Bond Future	6.91	108.7048	6.9125	108.7048	0.00
01/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	2663	2	2663	2	0.00
01/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	2802	2	2802	2	0.00
01/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	2732	2	2732	2	0.00
01/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R157 On 07-February-13			Bond Future	5.32	125.0154	5.3163	125.0154	5,382.00
01/02/2013	R157 On 07-February-13	6.28	Call	Bond Future	2544	2	2544	2	0.00
01/02/2013	R157 On 07-February-13	6.50	Call	Bond Future	3115	3	3115	3	0.00
01/02/2013	R157 On 07-February-13	6.70	Call	Bond Future	3631	4	3631	4	0.00
01/02/2013	R157 On 07-February-13	6.75	Call	Bond Future	3760	4	3760	4	0.00
01/02/2013	R157 On 07-February-13	6.80	Call	Bond Future	3888	4	3888	4	0.00
01/02/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R157 On 02-May-13			Bond Future	5.32	119.7259	5.3179	119.7259	14,842.00
01/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	453	0	453	0	0.00
01/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	466	0	466	0	0.00
01/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	440	0	440	0	0.00
01/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	386	0	386	0	0.00
01/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	363	0	363	0	0.00
01/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	375	0	375	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
01/02/2013	R157 On 01-August-13			Bond Future	5.31	121.3021	5.3123	121.3021	0.00
01/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91944	92	91944	92	0.00
01/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R157 On 07-November-13			Bond Future	5.31	116.2216	5.3101	116.2216	0.00
01/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	940	1	940	1	0.00
01/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	916	1	916	1	0.00
01/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	928	1	928	1	0.00
01/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	381	0	381	0	0.00
01/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	387	0	387	0	0.00
01/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	374	0	374	0	0.00
01/02/2013	R186 On 07-February-13			Bond Future	7.28	128.7529	7.2842	128.7529	38,022.00
01/02/2013	R186 On 07-February-13	7.00	Call	Bond Future	36	0	36	0	10,300.00
01/02/2013	R186 On 07-February-13	7.25	Call	Bond Future	547	0	547	0	670.00
01/02/2013	R186 On 07-February-13	7.29	Call	Bond Future	739	1	739	1	0.00
01/02/2013	R186 On 07-February-13	7.75	Call	Bond Future	4658	4	4658	4	1,000.00
01/02/2013	R186 On 07-February-13	8.00	Call	Bond Future	7056	7	7056	7	0.00
01/02/2013	R186 On 07-February-13	8.45	Call	Bond Future	11214	11	11214	11	0.00
01/02/2013	R186 On 07-February-13	8.47	Call	Bond Future	11394	11	11394	11	0.00
01/02/2013	R186 On 07-February-13	7.50	Call	Bond Future	2280	2	2280	2	540.00
01/02/2013	R186 On 07-February-13	8.50	Call	Bond Future	11663	11	11663	11	0.00
01/02/2013	R186 On 07-February-13	8.32	Call	Bond Future	10034	10	10034	10	0.00
01/02/2013	R186 On 07-February-13	8.55	Call	Bond Future	12110	12	12110	12	0.00
01/02/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00
01/02/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R186 On 07-February-13	7.50	Put	Bond Future	94	0	94	0	0.00
01/02/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R186 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	150.00
01/02/2013	R186 On 07-February-13	7.75	Put	Bond Future	3	0	3	0	0.00
01/02/2013	R186 On 07-February-13	7.29	Put	Bond Future	680	1	680	1	0.00
01/02/2013	R186 On 07-February-13	7.25	Put	Bond Future	899	1	899	1	0.00
01/02/2013	R186 On 07-February-13	7.00	Put	Bond Future	2998	4	2998	4	0.00
01/02/2013	R186 On 02-May-13			Bond Future	7.34	130.3101	7.3425	130.3101	34,073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5406	5	5406	5	0.00
01/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	3224	3	3224	3	0.00
01/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3277	3	3277	3	0.00
01/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3330	3	3330	3	0.00
01/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	874	1	874	1	350.00
01/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	7041	7	7041	7	0.00
01/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2653	3	2653	3	0.00
01/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2700	3	2700	3	150.00
01/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2747	3	2747	3	0.00
01/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1394	2	1394	2	100.00
01/02/2013	R186 On 01-August-13			Bond Future	7.41	126.7406	7.4070	126.7406	0.00
01/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	118001	117	118001	117	0.00
01/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R186 On 07-November-13			Bond Future	7.48	128.5446	7.4783	128.5446	0.00
01/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	9014	9	9014	9	0.00
01/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	9076	9	9076	9	0.00
01/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	9137	9	9137	9	0.00
01/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	12977	13	12977	13	0.00
01/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1494	2	1494	2	130.00
01/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2789	3	2789	3	0.00
01/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2818	3	2818	3	0.00
01/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	2846	3	2846	3	0.00
01/02/2013	R189 On 07-February-13			Bond Future	217.43	217.4305	217.4255	217.4305	154.00
01/02/2013	R189 On 07-February-13	212.99	Call	Bond Future	4435	4	4435	4	0.00
01/02/2013	R189 On 07-February-13	213.01	Call	Bond Future	4415	4	4415	4	0.00
01/02/2013	R189 On 07-February-13	213.00	Call	Bond Future	4425	4	4425	4	0.00
01/02/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R197 On 07-February-13			Bond Future	285.73	285.7384	285.7317	285.7384	635.00
01/02/2013	R197 On 07-February-13	278.99	Call	Bond Future	6742	7	6742	7	0.00
01/02/2013	R197 On 07-February-13	279.00	Call	Bond Future	6732	7	6732	7	0.00
01/02/2013	R197 On 07-February-13	279.01	Call	Bond Future	6722	7	6722	7	0.00
01/02/2013	R197 On 07-February-13	279.01	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
01/02/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R197 On 02-May-13			Bond Future	289.34	289.3460	289.3381	289.3460	2,184.00
01/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6948	7	6948	7	0.00
01/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6928	7	6928	7	0.00
01/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6938	7	6938	7	0.00
01/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R201 On 07-February-13			Bond Future	5.11	107.6453	5.1094	107.6453	0.00
01/02/2013	R201 On 07-February-13	4.98	Call	Bond Future	6	0	6	0	0.00
01/02/2013	R201 On 07-February-13	5.60	Call	Bond Future	889	1	889	1	0.00
01/02/2013	R201 On 07-February-13	6.20	Call	Bond Future	1963	2	1963	2	0.00
01/02/2013	R201 On 07-February-13	6.25	Call	Bond Future	2052	2	2052	2	0.00
01/02/2013	R201 On 07-February-13	6.30	Call	Bond Future	2141	2	2141	2	0.00
01/02/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R201 On 07-February-13	4.98	Put	Bond Future	242	0	242	0	0.00
01/02/2013	R201 On 02-May-13			Bond Future	5.08	108.9472	5.0837	108.9472	4.00
01/02/2013	R201 On 02-May-13	4.05	Call	Bond Future	0	0	0	0	0.00
01/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
01/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
01/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1688	2	1688	2	0.00
01/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1655	2	1655	2	0.00
01/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1671	2	1671	2	0.00
01/02/2013	R201 On 01-August-13			Bond Future	5.04	105.9774	5.0389	105.9774	0.00
01/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68712	69	68712	69	0.00
01/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R201 On 07-November-13			Bond Future	4.96	107.4858	4.9597	107.4858	0.00
01/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	236	0	236	0	0.00
01/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	240	0	240	0	0.00
01/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	231	0	231	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
01/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	418	0	418	0	0.00
01/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	405	0	405	0	0.00
01/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	411	0	411	0	0.00
01/02/2013	R202 On 07-February-13			Bond Future	211.76	212.2512	211.7551	212.2512	2,454.00
01/02/2013	R202 On 07-February-13	204.99	Call	Bond Future	6765	7	6765	7	0.00
01/02/2013	R202 On 07-February-13	205.01	Call	Bond Future	6745	7	6745	7	0.00
01/02/2013	R202 On 07-February-13	205.00	Call	Bond Future	6755	7	6755	7	0.00
01/02/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R202 On 02-May-13			Bond Future	214.43	214.9309	214.4277	214.9309	48,202.00
01/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	3388	4	3388	4	0.00
01/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	3378	4	3378	4	0.00
01/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	3368	4	3368	4	0.00
01/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R203 On 07-February-13			Bond Future	5.73	113.3076	5.7275	113.3076	16,069.00
01/02/2013	R203 On 07-February-13	5.54	Call	Bond Future	22	0	22	0	10,000.00
01/02/2013	R203 On 07-February-13	6.11	Call	Bond Future	1602	1	1602	1	12,600.00
01/02/2013	R203 On 07-February-13	6.45	Call	Bond Future	3000	3	3000	3	0.00
01/02/2013	R203 On 07-February-13	6.55	Call	Bond Future	3408	3	3408	3	0.00
01/02/2013	R203 On 07-February-13	6.65	Call	Bond Future	3813	4	3813	4	0.00
01/02/2013	R203 On 07-February-13	6.94	Call	Bond Future	4979	5	4979	5	0.00
01/02/2013	R203 On 07-February-13	7.15	Call	Bond Future	5813	6	5813	6	0.00
01/02/2013	R203 On 07-February-13	6.50	Call	Bond Future	3204	3	3204	3	0.00
01/02/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
01/02/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R203 On 07-February-13	6.11	Put	Bond Future	1	0	1	0	3,254.00
01/02/2013	R203 On 07-February-13	5.54	Put	Bond Future	818	1	818	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
01/02/2013	R203 On 02-May-13			Bond Future	5.75	110.5216	5.7540	110.5216	5,789.00
01/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1195	1	1195	1	0.00
01/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1171	1	1171	1	0.00
01/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1220	1	1220	1	0.00
01/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	594	1	594	1	0.00
01/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	625	1	625	1	0.00
01/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	610	1	610	1	0.00
01/02/2013	R203 On 01-August-13			Bond Future	5.78	111.9766	5.7820	111.9766	0.00
01/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98917	99	98917	99	0.00
01/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R203 On 07-November-13			Bond Future	5.82	109.4107	5.8191	109.4107	0.00
01/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107337	107	107337	107	0.00
01/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1760	2	1760	2	0.00
01/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1781	2	1781	2	0.00
01/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1802	2	1802	2	0.00
01/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1243	1	1243	1	15.00
01/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1633	2	1633	2	0.00
01/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1123	1	1123	1	0.00
01/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1138	1	1138	1	0.00
01/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1153	1	1153	1	0.00
01/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R204 On 07-February-13			Bond Future	5.99	110.7838	5.9878	110.7838	10,195.00
01/02/2013	R204 On 07-February-13	7.29	Call	Bond Future	6483	6	6483	6	0.00
01/02/2013	R204 On 07-February-13	7.45	Call	Bond Future	7246	7	7246	7	0.00
01/02/2013	R204 On 07-February-13	7.95	Call	Bond Future	9588	9	9588	9	0.00
01/02/2013	R204 On 07-February-13	8.05	Call	Bond Future	10049	10	10049	10	0.00
01/02/2013	R204 On 07-February-13	8.00	Call	Bond Future	9819	10	9819	10	0.00
01/02/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R204 On 02-May-13			Bond Future	6.02	112.1237	6.0238	112.1237	2,785.00
01/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	2007	2	2007	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	2040	2	2040	2	0.00
01/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1973	2	1973	2	0.00
01/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	659	1	659	1	0.00
01/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	627	1	627	1	0.00
01/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	643	1	643	1	0.00
01/02/2013	R204 On 01-August-13			Bond Future	6.06	109.5732	6.0640	109.5732	0.00
01/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100878	101	100878	101	0.00
01/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R204 On 07-November-13			Bond Future	6.11	111.1328	6.1096	111.1328	0.00
01/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2504	2	2504	2	0.00
01/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2530	2	2530	2	0.00
01/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4642	4	4642	4	0.00
01/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2477	2	2477	2	0.00
01/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1662	2	1662	2	0.00
01/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	687	1	687	1	180.00
01/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1624	2	1624	2	0.00
01/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1643	2	1643	2	0.00
01/02/2013	R206 On 07-February-13			Bond Future	5.11	102.7022	5.1093	102.7022	0.00
01/02/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
01/02/2013	R206 On 07-February-13	5.00	Call	Bond Future	2	0	2	0	0.00
01/02/2013	R206 On 07-February-13	5.95	Call	Bond Future	757	1	757	1	0.00
01/02/2013	R206 On 07-February-13	6.05	Call	Bond Future	847	1	847	1	0.00
01/02/2013	R206 On 07-February-13	6.00	Call	Bond Future	802	1	802	1	0.00
01/02/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R206 On 07-February-13	5.00	Put	Bond Future	101	0	101	0	0.00
01/02/2013	R206 On 07-February-13	4.76	Put	Bond Future	317	0	317	0	0.00
01/02/2013	R206 On 02-May-13			Bond Future	5.06	103.9443	5.0616	103.9443	23.00
01/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
01/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
01/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
01/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1151	1	1151	1	0.00
01/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1137	1	1137	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
01/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1144	1	1144	1	0.00
01/02/2013	R206 On 01-August-13			Bond Future	4.88	101.5508	4.8798	101.5508	0.00
01/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30552	31	30552	31	0.00
01/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R206 On 07-November-13			Bond Future	4.17	102.9962	4.1747	102.9962	0.00
01/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	56	0	56	0	0.00
01/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	55	0	55	0	0.00
01/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	57	0	57	0	0.00
01/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	33	0	33	0	0.00
01/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	34	0	34	0	0.00
01/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	34	0	34	0	0.00
01/02/2013	R207 On 07-February-13			Bond Future	6.30	105.5941	6.2984	105.5941	4,065.00
01/02/2013	R207 On 07-February-13	7.66	Call	Bond Future	7446	7	7446	7	0.00
01/02/2013	R207 On 07-February-13	7.80	Call	Bond Future	8175	8	8175	8	0.00
01/02/2013	R207 On 07-February-13	8.20	Call	Bond Future	10219	10	10219	10	0.00
01/02/2013	R207 On 07-February-13	8.25	Call	Bond Future	10471	10	10471	10	0.00
01/02/2013	R207 On 07-February-13	8.30	Call	Bond Future	10721	10	10721	10	0.00
01/02/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R207 On 02-May-13			Bond Future	6.34	106.8712	6.3442	106.8712	841.00
01/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1737	2	1737	2	0.00
01/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1769	2	1769	2	0.00
01/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1706	2	1706	2	0.00
01/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1177	1	1177	1	0.00
01/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1129	1	1129	1	0.00
01/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1153	1	1153	1	0.00
01/02/2013	R207 On 01-August-13			Bond Future	6.40	104.6417	6.3957	104.6417	0.00
01/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97309	97	97309	97	0.00
01/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R207 On 07-November-13			Bond Future	6.45	106.1311	6.4500	106.1311	0.00
01/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3213	3	3213	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
01/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3244	3	3244	3	0.00
01/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3183	3	3183	3	0.00
01/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1956	2	1956	2	0.00
01/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1915	2	1915	2	0.00
01/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1935	2	1935	2	0.00
01/02/2013	R208 On 07-February-13			Bond Future	6.47	103.9637	6.4734	103.9637	12,627.00
01/02/2013	R208 On 07-February-13	8.00	Call	Bond Future	9096	9	9096	9	0.00
01/02/2013	R208 On 07-February-13	8.05	Call	Bond Future	9377	9	9377	9	0.00
01/02/2013	R208 On 07-February-13	8.83	Call	Bond Future	13617	13	13617	13	0.00
01/02/2013	R208 On 07-February-13	6.00	Call	Bond Future	0	0	0	0	12,250.00
01/02/2013	R208 On 07-February-13	7.78	Call	Bond Future	7849	8	7849	8	0.00
01/02/2013	R208 On 07-February-13	7.95	Call	Bond Future	8815	9	8815	9	0.00
01/02/2013	R208 On 07-February-13	7.85	Call	Bond Future	8248	8	8248	8	0.00
01/02/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R208 On 07-February-13	6.00	Put	Bond Future	3044	3	3044	3	0.00
01/02/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R208 On 02-May-13			Bond Future	6.52	101.8281	6.5182	101.8281	8,529.00
01/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2097	2	2097	2	0.00
01/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2062	2	2062	2	0.00
01/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2027	2	2027	2	0.00
01/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1281	1	1281	1	0.00
01/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1255	1	1255	1	0.00
01/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	1229	1	1229	1	0.00
01/02/2013	R208 On 01-August-13			Bond Future	6.57	103.1686	6.5677	103.1686	0.00
01/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94387	94	94387	94	0.00
01/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R208 On 07-November-13			Bond Future	6.63	101.2411	6.6250	101.2411	0.00
01/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3474	3	3474	3	0.00
01/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6041	6	6041	6	0.00
01/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3409	3	3409	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
01/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3441	3	3441	3	0.00
01/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2434	3	2434	3	0.00
01/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2459	3	2459	3	0.00
01/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1126	1	1126	1	230.00
01/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2409	3	2409	3	0.00
01/02/2013	R209 On 07-February-13			Bond Future	8.14	82.3162	8.1395	82.3162	5,998.00
01/02/2013	R209 On 07-February-13	8.63	Call	Bond Future	4127	4	4127	4	0.00
01/02/2013	R209 On 07-February-13	8.83	Call	Bond Future	5713	5	5713	5	0.00
01/02/2013	R209 On 07-February-13	8.95	Call	Bond Future	6641	6	6641	6	0.00
01/02/2013	R209 On 07-February-13	9.06	Call	Bond Future	7475	7	7475	7	0.00
01/02/2013	R209 On 07-February-13	9.10	Call	Bond Future	7775	7	7775	7	0.00
01/02/2013	R209 On 07-February-13	9.05	Call	Bond Future	7400	7	7400	7	0.00
01/02/2013	R209 On 07-February-13	9.00	Call	Bond Future	7022	7	7022	7	0.00
01/02/2013	R209 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R209 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R209 On 07-February-13	9.06	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R209 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R209 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	14,000.00
01/02/2013	R209 On 07-February-13	8.63	Put	Bond Future	2	0	2	0	11,000.00
01/02/2013	R209 On 02-May-13			Bond Future	8.20	80.1702	8.1998	80.1702	2,458.00
01/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1955	2	1955	2	0.00
01/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1920	2	1920	2	0.00
01/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1885	2	1885	2	0.00
01/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3732	4	3732	4	0.00
01/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3677	4	3677	4	0.00
01/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3623	4	3623	4	0.00
01/02/2013	R209 On 01-August-13			Bond Future	8.27	81.2255	8.2657	81.2255	0.00
01/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71731	71	71731	71	0.00
01/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R209 On 07-November-13			Bond Future	8.34	79.2372	8.3392	79.2372	0.00
01/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	7286	7	7286	7	0.00
01/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10756	10	10756	10	0.00
01/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	7191	7	7191	7	0.00

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01/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	7239	7	7239	7	0.00
01/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3506	4	3506	4	0.00
01/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3536	4	3536	4	0.00
01/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	1858	2	1858	2	180.00
01/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3475	4	3475	4	0.00
01/02/2013	R210 On 07-February-13			Bond Future	164.89	164.8916	164.8899	164.8916	1,237.00
01/02/2013	R210 On 07-February-13	156.99	Call	Bond Future	7900	8	7900	8	0.00
01/02/2013	R210 On 07-February-13	157.01	Call	Bond Future	7880	8	7880	8	0.00
01/02/2013	R210 On 07-February-13	157.00	Call	Bond Future	7890	8	7890	8	0.00
01/02/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R210 On 02-May-13			Bond Future	165.11	165.1163	165.1139	165.1163	1,244.00
01/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3974	4	3974	4	0.00
01/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3964	4	3964	4	0.00
01/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3954	4	3954	4	0.00
01/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R211 On 07-February-13			Bond Future	126.54	126.5448	126.5378	126.5448	522.00
01/02/2013	R211 On 07-February-13	122.99	Call	Bond Future	3548	4	3548	4	0.00
01/02/2013	R211 On 07-February-13	123.01	Call	Bond Future	3528	4	3528	4	0.00
01/02/2013	R211 On 07-February-13	123.00	Call	Bond Future	3538	4	3538	4	0.00
01/02/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R211 On 02-May-13			Bond Future	128.13	128.1425	128.1350	128.1425	7.00
01/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2445	2	2445	2	0.00
01/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2435	2	2435	2	0.00
01/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2425	2	2425	2	0.00
01/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R212 On 07-February-13			Bond Future	133.38	133.3867	133.3829	133.3867	2,405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/02/2013	R212 On 07-February-13	128.99	Call	Bond Future	4393	4	4393	4	0.00
01/02/2013	R212 On 07-February-13	129.01	Call	Bond Future	4373	4	4373	4	0.00
01/02/2013	R212 On 07-February-13	129.00	Call	Bond Future	4383	4	4383	4	0.00
01/02/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R212 On 02-May-13			Bond Future	135.07	135.0708	135.0664	135.0708	18,170.00
01/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3976	4	3976	4	0.00
01/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3966	4	3966	4	0.00
01/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3956	4	3956	4	0.00
01/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R213 On 07-February-13			Bond Future	7.84	94.6483	7.8446	94.6483	10,518.00
01/02/2013	R213 On 07-February-13	8.90	Call	Bond Future	8833	8	8833	8	0.00
01/02/2013	R213 On 07-February-13	8.95	Call	Bond Future	9220	9	9220	9	0.00
01/02/2013	R213 On 07-February-13	9.00	Call	Bond Future	9604	9	9604	9	0.00
01/02/2013	R213 On 07-February-13	9.05	Call	Bond Future	9986	10	9986	10	0.00
01/02/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R213 On 07-February-13	8.90	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R213 On 02-May-13			Bond Future	7.90	92.2587	7.9034	92.2587	882.00
01/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2614	2	2614	2	0.00
01/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2572	2	2572	2	0.00
01/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2531	2	2531	2	0.00
01/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	3096	3	3096	3	0.00
01/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	3048	3	3048	3	0.00
01/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	3001	3	3001	3	0.00
01/02/2013	R213 On 01-August-13			Bond Future	7.97	93.4734	7.9686	93.4734	0.00
01/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	83326	83	83326	83	0.00
01/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R213 On 07-November-13			Bond Future	8.04	91.2666	8.0431	91.2666	0.00
01/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7806	8	7806	8	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
01/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7704	7	7704	7	0.00
01/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7755	7	7755	7	0.00
01/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3138	3	3138	3	0.00
01/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3167	3	3167	3	0.00
01/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3110	3	3110	3	0.00
01/02/2013	R214 On 07-February-13			Bond Future	8.18	84.1237	8.1794	84.1237	1,850.00
01/02/2013	R214 On 07-February-13	8.59	Call	Bond Future	3674	3	3674	3	0.00
01/02/2013	R214 On 07-February-13	8.61	Call	Bond Future	3843	3	3843	3	0.00
01/02/2013	R214 On 07-February-13	8.60	Call	Bond Future	3759	3	3759	3	0.00
01/02/2013	R214 On 07-February-13	8.60	Put	Bond Future	6	0	6	0	0.00
01/02/2013	R214 On 07-February-13	8.61	Put	Bond Future	6	0	6	0	0.00
01/02/2013	R214 On 07-February-13	8.59	Put	Bond Future	7	0	7	0	0.00
01/02/2013	R214 On 02-May-13			Bond Future	8.24	81.8594	8.2367	81.8594	14.00
01/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73555	73	73555	73	0.00
01/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
01/02/2013	R214 On 01-August-13			Bond Future	8.30	82.9372	8.3000	82.9372	0.00
01/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72970	72	72970	72	0.00
01/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00