



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 02/05/2013 To: 02/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	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
02/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	2025 On 02-May-13			Bond Future	118.66	118.6490	118.6643	118.6490	0.00
02/05/2013	2025 On 02-May-13	113.41	Call	Bond Future	5251	5	5	5	0.00
02/05/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2025 On 01-August-13			Bond Future	119.17	119.1449	119.1707	119.1449	0.00
02/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1181	1	1	1	0.00
02/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1171	1	1	1	0.00
02/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1161	1	1	1	0.00
02/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2038 On 02-May-13			Bond Future	115.48	115.4603	115.4781	115.4603	0.00
02/05/2013	2038 On 02-May-13	111.60	Call	Bond Future	3874	4	4	4	0.00
02/05/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2038 On 01-August-13			Bond Future	115.81	115.7810	115.8093	115.7810	9.00
02/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	819	1	1	1	0.00
02/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	809	1	1	1	0.00
02/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	799	1	1	1	0.00
02/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2050 On 02-May-13			Bond Future	121.00	120.9832	121.0025	120.9832	0.00
02/05/2013	2050 On 02-May-13	117.60	Call	Bond Future	3405	3	3	3	0.00
02/05/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2050 On 01-August-13			Bond Future	121.27	121.2439	121.2738	121.2439	122.00
02/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2284	2	2	2	0.00
02/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2264	2	2	2	0.00
02/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2274	2	2	2	0.00
02/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	2050 On 01-August-13	119.01	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
02/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
02/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	AL7T On 02-May-13			Index Future	512.18	511.2490	512.1770	511.2490	0.00
02/05/2013	AL7T On 01-August-13			Index Future	521.40	517.9090	521.3950	517.9090	1.00
02/05/2013	AL7T On 07-November-13			Index Future	528.84	525.3080	528.8370	525.3080	0.00
02/05/2013	ALBI On 02-May-13			Index Future	456.76	455.9940	456.7630	455.9940	0.00
02/05/2013	ALBI On 01-August-13			Index Future	465.09	461.9340	465.0850	461.9340	725.00
02/05/2013	ALBI On 07-November-13			Index Future	471.72	468.5330	471.7230	468.5330	85.00
02/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/05/2013	EL28 On 02-May-13			Bond Future	122.96	114.3430	122.9606	114.3430	0.00
02/05/2013	EL28 On 02-May-13	113.32	Call	Bond Future	9644	1	10	1	0.00
02/05/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
02/05/2013	EL28 On 01-August-13			Bond Future	115.88	115.8468	115.8751	115.8468	0.00
02/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	885	1	1	1	0.00
02/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	875	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
02/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	865	1	1	1	0.00
02/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
02/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
02/05/2013	ES33 On 02-May-13			Bond Future	8.12	94.7918	94.9401	94.7918	0.00
02/05/2013	ES33 On 02-May-13	91.02	Call	Bond Future	85760	86	86	86	0.00
02/05/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
02/05/2013	ES33 On 01-August-13			Bond Future	8.12	96.0266	96.8486	96.0266	292.00
02/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	7756	7	8	7	0.00
02/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	85797	85	86	85	0.00
02/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
02/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	ES33 On 07-November-13			Bond Future	8.19	93.6168	94.4493	93.6168	0.00
02/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	2685	2	3	2	0.00
02/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	2862	2	3	2	0.00
02/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	2773	2	3	2	0.00
02/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
02/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
02/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
02/05/2013	GOVI On 02-May-13			GOVI	455.73	454.9600	455.7280	454.9600	0.00
02/05/2013	GOVI On 02-May-13	432.99	Call	GOVI	227380	22	23	22	0.00
02/05/2013	GOVI On 02-May-13	433.00	Call	GOVI	227280	22	23	22	0.00
02/05/2013	GOVI On 02-May-13	433.01	Call	GOVI	227180	22	23	22	0.00
02/05/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
02/05/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
02/05/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
02/05/2013	GOVI On 01-August-13			GOVI	464.01	460.8870	464.0050	460.8870	349.00
02/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	180150	15	18	15	0.00
02/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	179950	15	18	15	0.00
02/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	180050	15	18	15	0.00
02/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
02/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
02/05/2013	GOVI On 01-August-13	445.99	Put	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
02/05/2013	GOVI On 07-November-13			GOVI	470.63	467.4710	470.6280	467.4710	0.00
02/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	246380	21	25	21	0.00
02/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	246180	21	25	21	0.00
02/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	246280	21	25	21	0.00
02/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
02/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
02/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
02/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2013	IGOV On 02-May-13			Index Future	207.59	207.5490	207.5860	207.5490	0.00
02/05/2013	IGOV On 01-August-13			Index Future	210.79	210.3230	210.7890	210.3230	887.00
02/05/2013	IGOV On 07-November-13			Index Future	213.88	213.4060	213.8800	213.4060	7.00
02/05/2013	ILBI On 02-May-13			Index Future	561.90	561.9010	561.9010	561.9010	0.00
02/05/2013	ILBI On 01-August-13			Index Future	569.95	569.3950	569.9530	569.3950	183.00
02/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
02/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.09	94.9100	94.9100	94.9100	0.00
02/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.05	94.9500	94.9500	94.9500	500.00
02/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.01	95.0000	94.9900	95.0000	0.00
02/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.95	95.0400	95.0500	95.0400	0.00
02/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.91	95.0900	95.0900	95.0900	2,200.00
02/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.88	95.1200	95.1200	95.1200	0.00
02/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.85	95.1300	95.1500	95.1300	1,500.00
02/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.87	95.1100	95.1300	95.1100	0.00

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02/05/2013	JBAF On	18-June-14			Jibar Tradeable Future	4.92	95.0500	95.0800	95.0500	1,000.00
02/05/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.01	94.9500	94.9900	94.9500	0.00
02/05/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.13	94.8400	94.8700	94.8400	0.00
02/05/2013	JBAF On	18-March-15			Jibar Tradeable Future	5.27	94.7200	94.7300	94.7200	0.00
02/05/2013	OTH1 On	02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
02/05/2013	R023 On	02-May-13			Bond Future	6.23	112.2972	112.4941	112.2972	0.00
02/05/2013	R023 On	02-May-13	7.04	Call	Bond Future	6106	6	6	6	0.00
02/05/2013	R023 On	02-May-13	7.05	Call	Bond Future	6178	6	6	6	0.00
02/05/2013	R023 On	02-May-13	7.06	Call	Bond Future	6251	6	6	6	0.00
02/05/2013	R023 On	02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R023 On	02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R023 On	02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R023 On	01-August-13			Bond Future	6.18	113.7601	114.5516	113.7601	7,365.00
02/05/2013	R023 On	01-August-13	7.29	Call	Bond Future	8082	7	8	7	0.00
02/05/2013	R023 On	01-August-13	7.31	Call	Bond Future	8220	7	8	7	0.00
02/05/2013	R023 On	01-August-13	7.30	Call	Bond Future	8151	7	8	7	0.00
02/05/2013	R023 On	01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R023 On	01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R023 On	01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R023 On	07-November-13			Bond Future	6.21	111.4690	112.2705	111.4690	0.00
02/05/2013	R023 On	07-November-13	6.49	Call	Bond Future	2028	1	2	1	0.00
02/05/2013	R023 On	07-November-13	6.50	Call	Bond Future	2101	1	2	1	0.00
02/05/2013	R023 On	07-November-13	6.51	Call	Bond Future	2174	1	2	1	0.00
02/05/2013	R023 On	07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R023 On	07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R023 On	07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R157 On	02-May-13			Bond Future	5.15	120.1342	120.2318	120.1342	0.00
02/05/2013	R157 On	02-May-13	5.34	Call	Bond Future	464	0	0	0	0.00
02/05/2013	R157 On	02-May-13	5.36	Call	Bond Future	512	0	1	0	0.00
02/05/2013	R157 On	02-May-13	5.35	Call	Bond Future	488	0	0	0	0.00
02/05/2013	R157 On	02-May-13	5.35	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R157 On	02-May-13	5.36	Put	Bond Future	0	0	0	0	0.00

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02/05/2013	R157 On 02-May-13	5.34	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R157 On 01-August-13			Bond Future	5.02	121.6992	122.0338	121.6992	11,389.00
02/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92578	92	93	92	0.00
02/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R157 On 07-November-13			Bond Future	4.97	116.6308	116.9688	116.6308	0.00
02/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1272	1	1	1	0.00
02/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1288	1	1	1	0.00
02/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1304	1	1	1	0.00
02/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	90	0	0	0	0.00
02/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	92	0	0	0	0.00
02/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	95	0	0	0	0.00
02/05/2013	R157 On 06-February-14			Bond Future	4.89	118.2121	118.5559	118.2121	0.00
02/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1367	1	1	1	0.00
02/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1353	1	1	1	0.00
02/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1339	1	1	1	0.00
02/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	110	0	0	0	0.00
02/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	108	0	0	0	0.00
02/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	106	0	0	0	0.00
02/05/2013	R157 On 08-May-14			Bond Future	4.74	113.0463	113.3948	113.0463	0.00
02/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	655	0	1	0	0.00
02/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	627	0	1	0	0.00
02/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	641	0	1	0	0.00
02/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R186 On 02-May-13			Bond Future	6.69	137.3213	137.6511	137.3213	0.00
02/05/2013	R186 On 02-May-13	6.75	Call	Bond Future	648	1	1	1	0.00
02/05/2013	R186 On 02-May-13	7.39	Call	Bond Future	7292	7	7	7	0.00
02/05/2013	R186 On 02-May-13	7.40	Call	Bond Future	7392	7	7	7	0.00
02/05/2013	R186 On 02-May-13	7.41	Call	Bond Future	7492	7	7	7	0.00
02/05/2013	R186 On 02-May-13	7.60	Call	Bond Future	9371	9	9	9	0.00
02/05/2013	R186 On 02-May-13	7.75	Call	Bond Future	10828	10	11	10	0.00
02/05/2013	R186 On 02-May-13	7.75	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R186 On 02-May-13	7.60	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
02/05/2013	R186 On 02-May-13	7.41	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R186 On 02-May-13	7.40	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R186 On 02-May-13	7.39	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R186 On 02-May-13	6.75	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R186 On 01-August-13			Bond Future	6.66	133.8256	134.9305	133.8256	53,704.00
02/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	125658	125	126	125	0.00
02/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	6854	6	7	6	4,315.00
02/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	3607	0	4	0	0.00
02/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	2144	0	2	0	100.00
02/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	759	1	1	1	0.00
02/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R186 On 07-November-13			Bond Future	6.71	135.7374	136.8566	135.7374	540.00
02/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	14516	14	15	14	0.00
02/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	19361	18	19	18	0.00
02/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	14434	13	14	13	0.00
02/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	14353	13	14	13	0.00
02/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	413	1	0	1	0.00
02/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	405	1	0	1	0.00
02/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	107	0	0	0	1,030.00
02/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	397	1	0	1	0.00
02/05/2013	R186 On 06-February-14			Bond Future	6.75	132.2869	133.4228	132.2869	0.00
02/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	11430	11	11	11	0.00
02/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	11285	10	11	10	0.00
02/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	11357	10	11	10	0.00
02/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1549	2	2	2	0.00
02/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1569	2	2	2	0.00
02/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1529	2	2	2	0.00
02/05/2013	R186 On 08-May-14			Bond Future	6.78	134.1273	135.2788	134.1273	0.00
02/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	3251	2	3	2	0.00
02/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	3153	2	3	2	0.00
02/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	3055	2	3	2	0.00
02/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R186 On 08-May-14	7.11	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
02/05/2013	R197 On	02-May-13				Bond Future	297.91	297.8753	297.9124	297.8753	0.00
02/05/2013	R197 On	02-May-13	282.39	Call		Bond Future	15522	15	16	15	0.00
02/05/2013	R197 On	02-May-13	282.40	Call		Bond Future	15512	15	16	15	0.00
02/05/2013	R197 On	02-May-13	282.41	Call		Bond Future	15502	15	16	15	0.00
02/05/2013	R197 On	02-May-13	282.41	Put		Bond Future	0	0	0	0	0.00
02/05/2013	R197 On	02-May-13	282.40	Put		Bond Future	0	0	0	0	0.00
02/05/2013	R197 On	02-May-13	282.39	Put		Bond Future	0	0	0	0	0.00
02/05/2013	R197 On	01-August-13				Bond Future	296.37	296.3037	296.3669	296.3037	2,633.00
02/05/2013	R197 On	01-August-13	294.99	Call		Bond Future	1377	1	1	1	0.00
02/05/2013	R197 On	01-August-13	295.01	Call		Bond Future	1357	1	1	1	0.00
02/05/2013	R197 On	01-August-13	295.00	Call		Bond Future	1367	1	1	1	0.00
02/05/2013	R197 On	01-August-13	295.00	Put		Bond Future	0	0	0	0	0.00
02/05/2013	R197 On	01-August-13	295.01	Put		Bond Future	0	0	0	0	0.00
02/05/2013	R197 On	01-August-13	294.99	Put		Bond Future	0	0	0	0	0.00
02/05/2013	R201 On	02-May-13				Bond Future	4.99	109.0146	109.0782	109.0146	0.00
02/05/2013	R201 On	02-May-13	4.04	Call		Bond Future	0	0	0	0	0.00
02/05/2013	R201 On	02-May-13	4.05	Call		Bond Future	0	0	0	0	0.00
02/05/2013	R201 On	02-May-13	4.06	Call		Bond Future	0	0	0	0	0.00
02/05/2013	R201 On	02-May-13	4.06	Put		Bond Future	1505	2	2	2	0.00
02/05/2013	R201 On	02-May-13	4.05	Put		Bond Future	1521	2	2	2	0.00
02/05/2013	R201 On	02-May-13	4.04	Put		Bond Future	1537	2	2	2	0.00
02/05/2013	R201 On	01-August-13				Bond Future	4.81	106.0309	106.2660	106.0309	0.00
02/05/2013	R201 On	01-August-13	107.45	Call		Bond Future	69020	69	69	69	0.00
02/05/2013	R201 On	01-August-13	107.45	Put		Bond Future	0	0	0	0	0.00
02/05/2013	R201 On	07-November-13				Bond Future	4.67	107.5457	107.7829	107.5457	0.00
02/05/2013	R201 On	07-November-13	4.79	Call		Bond Future	309	0	0	0	0.00
02/05/2013	R201 On	07-November-13	4.81	Call		Bond Future	322	0	0	0	0.00
02/05/2013	R201 On	07-November-13	4.80	Call		Bond Future	316	0	0	0	0.00
02/05/2013	R201 On	07-November-13	4.80	Put		Bond Future	175	0	0	0	0.00
02/05/2013	R201 On	07-November-13	4.81	Put		Bond Future	170	0	0	0	0.00
02/05/2013	R201 On	07-November-13	4.79	Put		Bond Future	179	0	0	0	0.00
02/05/2013	R201 On	06-February-14				Bond Future	4.43	104.5948	104.8364	104.5948	0.00
02/05/2013	R201 On	06-February-14	5.26	Call		Bond Future	751	1	1	1	0.00
02/05/2013	R201 On	06-February-14	5.24	Call		Bond Future	737	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
02/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	744	1	1	1	0.00
02/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	42	0	0	0	0.00
02/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	44	0	0	0	0.00
02/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	41	0	0	0	0.00
02/05/2013	R201 On 08-May-14			Bond Future	3.93	106.0500	106.2948	106.0500	0.00
02/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	500	0	0	0	0.00
02/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	494	0	0	0	0.00
02/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	506	0	1	0	0.00
02/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R202 On 02-May-13			Bond Future	225.17	225.1325	225.1661	225.1325	0.00
02/05/2013	R202 On 02-May-13	211.04	Call	Bond Future	14126	14	14	14	0.00
02/05/2013	R202 On 02-May-13	211.05	Call	Bond Future	14116	14	14	14	0.00
02/05/2013	R202 On 02-May-13	211.06	Call	Bond Future	14106	14	14	14	0.00
02/05/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R202 On 01-August-13			Bond Future	227.01	225.1778	227.0094	225.1778	44,020.00
02/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	3999	2	4	2	0.00
02/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	4009	2	4	2	0.00
02/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	4019	2	4	2	0.00
02/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R203 On 02-May-13			Bond Future	5.55	111.3551	111.4980	111.3551	0.00
02/05/2013	R203 On 02-May-13	5.89	Call	Bond Future	1370	1	1	1	0.00
02/05/2013	R203 On 02-May-13	5.90	Call	Bond Future	1410	1	1	1	0.00
02/05/2013	R203 On 02-May-13	5.91	Call	Bond Future	1450	1	1	1	0.00
02/05/2013	R203 On 02-May-13	5.91	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R203 On 02-May-13	5.90	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R203 On 02-May-13	5.89	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R203 On 01-August-13			Bond Future	5.46	112.8057	113.3627	112.8057	9,172.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100150	100	100	100	0.00
02/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R203 On 07-November-13			Bond Future	5.47	110.2574	110.8211	110.2574	0.00
02/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2332	2	2	2	0.00
02/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108592	108	109	108	0.00
02/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1584	1	2	1	15.00
02/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2305	2	2	2	0.00
02/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2278	2	2	2	0.00
02/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	416	1	0	1	0.00
02/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	408	1	0	1	0.00
02/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	720	1	1	1	0.00
02/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	399	1	0	1	0.00
02/05/2013	R203 On 06-February-14			Bond Future	5.47	111.7521	112.3247	111.7521	0.00
02/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2755	2	3	2	0.00
02/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2240	2	2	2	16.00
02/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2729	2	3	2	0.00
02/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2704	2	3	2	0.00
02/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	470	1	0	1	0.00
02/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	462	1	0	1	0.00
02/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	637	1	1	1	0.00
02/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	455	1	0	1	0.00
02/05/2013	R203 On 08-May-14			Bond Future	5.46	109.1446	109.7251	109.1446	0.00
02/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	947	0	1	0	0.00
02/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	885	0	1	0	0.00
02/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	916	0	1	0	0.00
02/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R204 On 02-May-13			Bond Future	5.75	113.5037	113.7074	113.5037	0.00
02/05/2013	R204 On 02-May-13	6.29	Call	Bond Future	2713	3	3	3	0.00
02/05/2013	R204 On 02-May-13	6.31	Call	Bond Future	2811	3	3	3	0.00
02/05/2013	R204 On 02-May-13	6.30	Call	Bond Future	2762	3	3	3	0.00
02/05/2013	R204 On 02-May-13	6.30	Put	Bond Future	0	0	0	0	0.00

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02/05/2013	R204 On 02-May-13	6.31	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R204 On 02-May-13	6.29	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R204 On 01-August-13			Bond Future	5.66	110.9560	111.7014	110.9560	13,669.00
02/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102818	102	103	102	0.00
02/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R204 On 07-November-13			Bond Future	5.68	112.5411	113.2958	112.5411	0.00
02/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	6029	5	6	5	0.00
02/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3294	3	3	3	0.00
02/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3364	3	3	3	0.00
02/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3329	3	3	3	0.00
02/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	496	1	0	1	0.00
02/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	486	1	0	1	0.00
02/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	506	1	1	1	0.00
02/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	101	0	0	0	1,270.00
02/05/2013	R204 On 06-February-14			Bond Future	5.69	110.0358	110.8020	110.0358	0.00
02/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3744	3	4	3	0.00
02/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3777	3	4	3	0.00
02/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3711	3	4	3	0.00
02/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	672	1	1	1	0.00
02/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	652	1	1	1	0.00
02/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	662	1	1	1	0.00
02/05/2013	R204 On 08-May-14			Bond Future	5.70	111.5666	112.3433	111.5666	0.00
02/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1471	1	1	1	0.00
02/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1429	1	1	1	0.00
02/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1513	1	2	1	0.00
02/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R206 On 02-May-13			Bond Future	5.07	103.9215	103.9417	103.9215	0.00
02/05/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
02/05/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
02/05/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
02/05/2013	R206 On 02-May-13	3.41	Put	Bond Future	1140	1	1	1	0.00
02/05/2013	R206 On 02-May-13	3.40	Put	Bond Future	1147	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
02/05/2013	R206 On 02-May-13	3.39	Put	Bond Future	1153	1	1	1	0.00
02/05/2013	R206 On 01-August-13			Bond Future	4.87	101.5134	101.5547	101.5134	0.00
02/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30557	31	31	31	0.00
02/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R206 On 07-November-13			Bond Future	4.13	102.9637	103.0043	102.9637	0.00
02/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	52	0	0	0	0.00
02/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	55	0	0	0	0.00
02/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	54	0	0	0	0.00
02/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	23	0	0	0	0.00
02/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	22	0	0	0	0.00
02/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	23	0	0	0	0.00
02/05/2013	R207 On 02-May-13			Bond Future	5.90	109.4888	109.6051	109.4888	0.00
02/05/2013	R207 On 02-May-13	6.44	Call	Bond Future	3028	3	3	3	0.00
02/05/2013	R207 On 02-May-13	6.45	Call	Bond Future	3083	3	3	3	0.00
02/05/2013	R207 On 02-May-13	6.46	Call	Bond Future	3138	3	3	3	0.00
02/05/2013	R207 On 02-May-13	6.46	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R207 On 02-May-13	6.45	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R207 On 02-May-13	6.44	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R207 On 01-August-13			Bond Future	5.85	107.2787	107.8601	107.2787	6,866.00
02/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	100289	100	100	100	0.00
02/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R207 On 07-November-13			Bond Future	5.87	108.8113	109.3998	108.8113	0.00
02/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4693	4	5	4	0.00
02/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4778	4	5	4	0.00
02/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4736	4	5	4	0.00
02/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	430	1	0	1	0.00
02/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	422	1	0	1	0.00
02/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	439	1	0	1	0.00
02/05/2013	R207 On 06-February-14			Bond Future	5.89	106.6468	107.2444	106.6468	0.00
02/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4645	4	5	4	0.00
02/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4570	4	5	4	0.00
02/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4607	4	5	4	0.00
02/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	795	1	1	1	0.00
02/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	807	1	1	1	0.00

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02/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	784	1	1	1	0.00
02/05/2013	R207 On 08-May-14			Bond Future	5.91	108.1305	108.7364	108.1305	0.00
02/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1476	1	1	1	0.00
02/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1427	1	1	1	0.00
02/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1378	1	1	1	0.00
02/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R208 On 02-May-13			Bond Future	5.97	105.3680	105.5622	105.3680	0.00
02/05/2013	R208 On 02-May-13	6.64	Call	Bond Future	4221	4	4	4	0.00
02/05/2013	R208 On 02-May-13	6.66	Call	Bond Future	4343	4	4	4	0.00
02/05/2013	R208 On 02-May-13	6.65	Call	Bond Future	4282	4	4	4	0.00
02/05/2013	R208 On 02-May-13	6.65	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R208 On 02-May-13	6.66	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R208 On 02-May-13	6.64	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R208 On 01-August-13			Bond Future	5.91	106.7405	107.4586	106.7405	9,193.00
02/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	98414	98	98	98	0.00
02/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R208 On 07-November-13			Bond Future	5.94	104.8693	105.5964	104.8693	0.00
02/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	9112	8	9	8	0.00
02/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	5547	5	6	5	0.00
02/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	5595	5	6	5	0.00
02/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5643	5	6	5	0.00
02/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	490	1	0	1	0.00
02/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	499	1	0	1	0.00
02/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	509	1	1	1	0.00
02/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	109	0	0	0	1,520.00
02/05/2013	R208 On 06-February-14			Bond Future	5.96	106.2910	107.0291	106.2910	0.00
02/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	5458	5	5	5	0.00
02/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	5415	5	5	5	0.00
02/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	5501	5	6	5	0.00
02/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	890	1	1	1	0.00
02/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	916	1	1	1	0.00
02/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	903	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
02/05/2013	R208 On 08-May-14			Bond Future	5.97	104.3723	105.1206	104.3723	0.00
02/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1855	1	2	1	0.00
02/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1911	1	2	1	0.00
02/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1799	1	2	1	0.00
02/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R209 On 02-May-13			Bond Future	7.55	86.4090	86.5589	86.4090	0.00
02/05/2013	R209 On 02-May-13	7.99	Call	Bond Future	4093	4	4	4	0.00
02/05/2013	R209 On 02-May-13	8.01	Call	Bond Future	4272	4	4	4	0.00
02/05/2013	R209 On 02-May-13	8.00	Call	Bond Future	4182	4	4	4	0.00
02/05/2013	R209 On 02-May-13	8.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R209 On 02-May-13	8.01	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R209 On 02-May-13	7.99	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R209 On 01-August-13			Bond Future	7.53	87.5346	88.3751	87.5346	10,082.00
02/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	78426	78	78	78	0.00
02/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R209 On 07-November-13			Bond Future	7.58	85.6405	86.4920	85.6405	0.00
02/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	15927	15	16	15	0.00
02/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	11265	11	11	11	0.00
02/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	11395	11	11	11	0.00
02/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	11330	11	11	11	0.00
02/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	804	1	1	1	0.00
02/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	791	1	1	1	0.00
02/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	817	1	1	1	0.00
02/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	236	0	0	0	980.00
02/05/2013	R209 On 06-February-14			Bond Future	7.63	86.8015	87.6655	86.8015	0.00
02/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	10042	9	10	9	0.00
02/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	10102	9	10	9	0.00
02/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	9982	9	10	9	0.00
02/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2003	2	2	2	0.00
02/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	1960	2	2	2	0.00
02/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	1981	2	2	2	0.00
02/05/2013	R209 On 08-May-14			Bond Future	7.67	84.8635	85.7394	84.8635	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
02/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	1618	1	2	1	0.00
02/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	1527	1	2	1	0.00
02/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	1709	1	2	1	0.00
02/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R210 On 02-May-13			Bond Future	170.91	170.8900	170.9138	170.8900	0.00
02/05/2013	R210 On 02-May-13	161.14	Call	Bond Future	9774	10	10	10	0.00
02/05/2013	R210 On 02-May-13	161.15	Call	Bond Future	9764	10	10	10	0.00
02/05/2013	R210 On 02-May-13	161.16	Call	Bond Future	9754	10	10	10	0.00
02/05/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R210 On 01-August-13			Bond Future	173.18	173.1374	173.1763	173.1374	1,237.00
02/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	186	0	0	0	0.00
02/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	166	0	0	0	0.00
02/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	176	0	0	0	0.00
02/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R211 On 02-May-13			Bond Future	129.95	129.9343	129.9459	129.9343	0.00
02/05/2013	R211 On 02-May-13	125.69	Call	Bond Future	4256	4	4	4	0.00
02/05/2013	R211 On 02-May-13	125.70	Call	Bond Future	4246	4	4	4	0.00
02/05/2013	R211 On 02-May-13	125.71	Call	Bond Future	4236	4	4	4	0.00
02/05/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R211 On 01-August-13			Bond Future	130.19	130.1655	130.1883	130.1655	522.00
02/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	198	0	0	0	0.00
02/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	178	0	0	0	0.00
02/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	188	0	0	0	0.00
02/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R211 On 01-August-13	130.01	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
02/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R212 On 02-May-13			Bond Future	138.73	138.7169	138.7336	138.7169	0.00
02/05/2013	R212 On 02-May-13	131.09	Call	Bond Future	7644	8	8	8	0.00
02/05/2013	R212 On 02-May-13	131.10	Call	Bond Future	7634	8	8	8	0.00
02/05/2013	R212 On 02-May-13	131.11	Call	Bond Future	7624	8	8	8	0.00
02/05/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R212 On 01-August-13			Bond Future	138.95	138.9194	138.9481	138.9194	21,791.00
02/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	958	1	1	1	0.00
02/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	938	1	1	1	0.00
02/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	948	1	1	1	0.00
02/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R213 On 02-May-13			Bond Future	7.28	98.3096	98.5572	98.3096	0.00
02/05/2013	R213 On 02-May-13	7.84	Call	Bond Future	5271	5	5	5	0.00
02/05/2013	R213 On 02-May-13	7.86	Call	Bond Future	5450	5	5	5	0.00
02/05/2013	R213 On 02-May-13	7.85	Call	Bond Future	5361	5	5	5	0.00
02/05/2013	R213 On 02-May-13	7.85	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R213 On 02-May-13	7.86	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R213 On 02-May-13	7.84	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R213 On 01-August-13			Bond Future	7.25	99.5904	100.5826	99.5904	6,998.00
02/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	89968	89	90	89	0.00
02/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R213 On 07-November-13			Bond Future	7.30	97.4759	98.4811	97.4759	0.00
02/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	11886	11	12	11	0.00
02/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	12025	11	12	11	0.00
02/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	11956	11	12	11	0.00
02/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	599	1	1	1	0.00
02/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	589	1	1	1	0.00
02/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	610	1	1	1	0.00
02/05/2013	R213 On 06-February-14			Bond Future	7.35	98.7973	99.8173	98.7973	0.00

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02/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	10218	9	10	9	0.00
02/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	10092	9	10	9	0.00
02/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	10155	9	10	9	0.00
02/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	1756	2	2	2	0.00
02/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	1776	2	2	2	0.00
02/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	1736	2	2	2	0.00
02/05/2013	R213 On 08-May-14			Bond Future	7.39	96.6322	97.6663	96.6322	0.00
02/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	2453	1	2	1	0.00
02/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	2274	1	2	1	0.00
02/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	2364	1	2	1	0.00
02/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R214 On 02-May-13			Bond Future	7.63	88.1651	88.2733	88.1651	0.00
02/05/2013	R214 On 02-May-13	84.31	Call	Bond Future	79494	79	79	79	0.00
02/05/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R214 On 01-August-13			Bond Future	7.60	89.3137	90.2099	89.3137	1,036.00
02/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	79762	79	80	79	0.00
02/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R214 On 07-November-13			Bond Future	7.65	87.3051	88.2131	87.3051	0.00
02/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	5156	5	5	5	0.00
02/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	5101	5	5	5	0.00
02/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	5210	5	5	5	0.00
02/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	3591	4	4	4	0.00
02/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	3680	4	4	4	0.00
02/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	3636	4	4	4	0.00
02/05/2013	R248 On 02-May-13			Bond Future	7.79	112.9862	113.1251	112.9862	0.00
02/05/2013	R248 On 02-May-13	7.85	Call	Bond Future	848	1	1	1	0.00
02/05/2013	R248 On 02-May-13	7.85	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R248 On 01-August-13			Bond Future	7.76	114.4582	115.6046	114.4582	603.00
02/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	1040	0	1	0	0.00
02/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	1299	0	1	0	0.00
02/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	1170	0	1	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
02/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	0	0	0	0	0.00
02/05/2013	R248 On 07-November-13			Bond Future	7.82	111.6717	112.8333	111.6717	0.00
02/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	312	0	0	0	0.00
02/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	441	0	0	0	0.00
02/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	571	0	1	0	0.00
02/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	0	1	0	1	0.00
02/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	0	1	0	1	0.00
02/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	0	1	0	1	0.00