



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For January 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	2025 On 07-February-13			Bond Future	114.48	114.4517	114.4814	114.4517	0.00
02/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3491	3	3491	3	0.00
02/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3481	3	3481	3	0.00
02/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3471	3	3471	3	0.00
02/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	2038 On 07-February-13			Bond Future	114.18	114.1475	114.1838	114.1475	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
02/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8194	8	8194	8	0.00
02/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8174	8	8174	8	0.00
02/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8184	8	8184	8	0.00
02/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	2050 On 07-February-13			Bond Future	119.41	119.3719	119.4116	119.3719	122.00
02/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6422	6	6422	6	0.00
02/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6412	6	6412	6	0.00
02/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6402	6	6402	6	0.00
02/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	AL7T On 07-February-13			Index Future	489.82	489.5550	489.8170	489.5550	12.00
02/01/2013	AL7T On 02-May-13			Index Future	495.99	495.7180	495.9860	495.7180	0.00
02/01/2013	ALBI On 07-February-13			Index Future	436.98	436.4670	436.9770	436.4670	1,070.00
02/01/2013	ALBI On 02-May-13			Index Future	442.48	441.9610	442.4800	441.9610	0.00
02/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/01/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2013	EL28 On 07-February-13			Bond Future	114.04	114.0025	114.0404	114.0025	0.00
02/01/2013	EL28 On 07-February-13	112.99	Call	Bond Future	1050	1	1050	1	0.00
02/01/2013	EL28 On 07-February-13	113.01	Call	Bond Future	1030	1	1030	1	0.00
02/01/2013	EL28 On 07-February-13	113.00	Call	Bond Future	1040	1	1040	1	0.00
02/01/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	ES33 On 07-February-13			Bond Future	8.66	91.7152	8.6642	91.7152	303.00
02/01/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
02/01/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
02/01/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
02/01/2013	ES33 On 07-February-13	8.56	Put	Bond Future	915	1	915	1	0.00
02/01/2013	ES33 On 07-February-13	8.55	Put	Bond Future	1003	1	1003	1	0.00
02/01/2013	ES33 On 07-February-13	8.54	Put	Bond Future	1092	1	1092	1	0.00
02/01/2013	GOVI On 07-February-13			GOVI	437.08	436.5710	437.0780	436.5710	335.00
02/01/2013	GOVI On 07-February-13	432.99	Call	GOVI	40880	4	40880	4	0.00
02/01/2013	GOVI On 07-February-13	433.01	Call	GOVI	40680	4	40680	4	0.00
02/01/2013	GOVI On 07-February-13	433.00	Call	GOVI	40780	4	40780	4	0.00
02/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
02/01/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
02/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
02/01/2013	GOVI On 02-May-13			GOVI	442.58	442.0670	442.5820	442.0670	0.00
02/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	95920	9	95920	9	0.00
02/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	95820	9	95820	9	0.00

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02/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	95720	9	95720	9	0.00
02/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
02/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
02/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
02/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/01/2013	IGOV On 07-February-13			Index Future	200.43	200.4370	200.4290	200.4370	610.00
02/01/2013	IGOV On 02-May-13			Index Future	202.95	202.9600	202.9530	202.9600	0.00
02/01/2013	ILBI On 07-February-13			Index Future	542.76	542.5870	542.7610	542.5870	183.00
02/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
02/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.04	94.9300	5.0400	94.9300	0.00
02/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	0.00
02/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	4.98	95.0400	4.9800	95.0400	1,000.00
02/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.95	95.0600	4.9500	95.0600	0.00
02/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.93	95.0800	4.9300	95.0800	0.00
02/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.1000	4.9000	95.1000	500.00
02/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.90	95.0900	4.9000	95.0900	2,200.00
02/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.94	95.0500	4.9400	95.0500	2,000.00
02/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	1,000.00
02/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	800.00
02/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.29	94.7200	5.2900	94.7200	0.00
02/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.43	94.5900	5.4300	94.5900	0.00
02/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
02/01/2013	R023 On 07-February-13			Bond Future	6.78	110.3736	6.7813	110.3736	1,630.00
02/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	1923	2	1923	2	0.00
02/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2070	2	2070	2	0.00
02/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	1996	2	1996	2	0.00
02/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00

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02/01/2013	R023 On 02-May-13			Bond Future	6.83	107.7938	6.8293	107.7938	2.00
02/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	1536	1	1536	1	0.00
02/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	1609	1	1609	1	0.00
02/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	1681	2	1681	2	0.00
02/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R023 On 01-August-13			Bond Future	6.88	109.2227	6.8818	109.2227	0.00
02/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	2884	3	2884	3	0.00
02/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	3022	3	3022	3	0.00
02/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	2953	3	2953	3	0.00
02/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R157 On 07-February-13			Bond Future	5.32	125.0786	5.3174	125.0786	7,467.00
02/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2541	3	2541	3	0.00
02/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3112	3	3112	3	0.00
02/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3628	4	3628	4	0.00
02/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3757	4	3757	4	0.00
02/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3885	4	3885	4	0.00
02/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R157 On 02-May-13			Bond Future	5.32	119.7878	5.3195	119.7878	13,141.00
02/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	588	1	588	1	0.00
02/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	575	1	575	1	0.00
02/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	601	1	601	1	0.00
02/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	503	1	503	1	0.00
02/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	525	1	525	1	0.00
02/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	514	1	514	1	0.00
02/01/2013	R157 On 07-November-13			Bond Future	5.32	116.2722	5.3191	116.2722	0.00
02/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	1086	1	1086	1	0.00

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02/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	1098	1	1098	1	0.00
02/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	1075	1	1075	1	0.00
02/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	563	1	563	1	0.00
02/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	549	1	549	1	0.00
02/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	556	1	556	1	0.00
02/01/2013	R186 On 07-February-13			Bond Future	7.25	129.2050	7.2534	129.2050	55,188.00
02/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	960	1	960	1	10,300.00
02/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	1990	2	1990	2	670.00
02/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2201	2	2201	2	0.00
02/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	11994	12	11994	12	0.00
02/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	12437	12	12437	12	0.00
02/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	10389	10	10389	10	0.00
02/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	11549	11	11549	11	0.00
02/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	11727	11	11727	11	0.00
02/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	3506	3	3506	3	575.00
02/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	7537	7	7537	7	0.00
02/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	5406	5	5406	5	1,000.00
02/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	434	1	434	1	0.00
02/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	164	0	164	0	150.00
02/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	1003	1	1003	1	0.00
02/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	17	0	17	0	0.00
02/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	19	0	19	0	0.00
02/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	38	0	38	0	2,000.00
02/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	11	0	11	0	0.00
02/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	14	0	14	0	0.00
02/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1825	2	1825	2	100.00
02/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	2025	2	2025	2	0.00
02/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	3606	4	3606	4	0.00
02/01/2013	R186 On 02-May-13			Bond Future	7.31	130.7658	7.3108	130.7658	12.00
02/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4217	4	4217	4	0.00
02/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4270	4	4270	4	0.00
02/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	4163	4	4163	4	0.00
02/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	3366	4	3366	4	0.00
02/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	3273	3	3273	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	3319	4	3319	4	0.00
02/01/2013	R186 On 07-November-13			Bond Future	7.45	128.9992	7.4457	128.9992	0.00
02/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10158	10	10158	10	0.00
02/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10218	10	10218	10	0.00
02/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	13877	14	13877	14	0.00
02/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10098	10	10098	10	0.00
02/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	3615	4	3615	4	0.00
02/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	2079	2	2079	2	130.00
02/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	3555	4	3555	4	0.00
02/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	3585	4	3585	4	0.00
02/01/2013	R189 On 07-February-13			Bond Future	217.91	217.8883	217.9113	217.8883	154.00
02/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4921	5	4921	5	0.00
02/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4901	5	4901	5	0.00
02/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4911	5	4911	5	0.00
02/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R197 On 07-February-13			Bond Future	287.06	286.9866	287.0585	286.9866	2,633.00
02/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8069	8	8069	8	0.00
02/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8059	8	8059	8	0.00
02/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8049	8	8049	8	0.00
02/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R197 On 02-May-13			Bond Future	290.67	290.5993	290.6736	290.5993	40.00
02/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8284	8	8284	8	0.00
02/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8264	8	8264	8	0.00
02/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8274	8	8274	8	0.00
02/01/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R201 On 07-February-13			Bond Future	5.03	107.7716	5.0257	107.7716	1,540.00
02/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	147	0	147	0	0.00
02/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	1045	1	1045	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
02/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2116	2	2116	2	0.00
02/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2205	2	2205	2	0.00
02/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2294	2	2294	2	0.00
02/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	3	0	3	0	0.00
02/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	231	0	231	0	0.00
02/01/2013	R201 On 02-May-13			Bond Future	4.99	109.0735	4.9875	109.0735	4.00
02/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	5	0	5	0	0.00
02/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	5	0	5	0	0.00
02/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	5	0	5	0	0.00
02/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1506	2	1506	2	0.00
02/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1538	2	1538	2	0.00
02/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1522	2	1522	2	0.00
02/01/2013	R201 On 07-November-13			Bond Future	4.83	107.6042	4.8261	107.6042	0.00
02/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	394	0	394	0	0.00
02/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	400	0	400	0	0.00
02/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	389	0	389	0	0.00
02/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	428	0	428	0	0.00
02/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	418	0	418	0	0.00
02/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	423	0	423	0	0.00
02/01/2013	R202 On 07-February-13			Bond Future	217.77	217.7057	217.7729	217.7057	51,536.00
02/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	12783	13	12783	13	0.00
02/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	12763	13	12763	13	0.00
02/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	12773	13	12773	13	0.00
02/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R202 On 02-May-13			Bond Future	220.52	220.4462	220.5153	220.4462	1.00
02/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	9475	9	9475	9	0.00
02/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	9465	9	9465	9	0.00
02/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	9455	9	9455	9	0.00
02/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R203 On 07-February-13			Bond Future	5.77	113.2181	5.7678	113.2181	19,398.00
02/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	226	0	226	0	10,000.00
02/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1566	2	1566	2	12,600.00
02/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2849	3	2849	3	0.00
02/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4809	5	4809	5	0.00
02/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5643	6	5643	6	0.00
02/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3047	3	3047	3	0.00
02/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3247	3	3247	3	0.00
02/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3647	4	3647	4	0.00
02/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	4	0	4	0	30,250.00
02/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	9	0	9	0	0.00
02/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	13	0	13	0	0.00
02/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	18	0	18	0	0.00
02/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	135	0	135	0	3,254.00
02/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	1192	1	1192	1	0.00
02/01/2013	R203 On 02-May-13			Bond Future	5.80	110.4292	5.7970	110.4292	22.00
02/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1305	1	1305	1	0.00
02/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1282	1	1282	1	0.00
02/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1327	1	1327	1	0.00
02/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	875	1	875	1	0.00
02/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	909	1	909	1	0.00
02/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	892	1	892	1	0.00
02/01/2013	R203 On 07-November-13			Bond Future	5.87	109.3039	5.8723	109.3039	0.00
02/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1983	2	1983	2	0.00
02/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	2002	2	2002	2	0.00
02/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	1964	2	1964	2	0.00
02/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1546	2	1546	2	0.00
02/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1514	2	1514	2	0.00
02/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1529	2	1529	2	0.00
02/01/2013	R204 On 07-February-13			Bond Future	6.01	110.7434	6.0096	110.7434	16,672.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6371	6	6371	6	0.00
02/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7134	7	7134	7	0.00
02/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9476	9	9476	9	0.00
02/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	9936	10	9936	10	0.00
02/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9707	10	9707	10	0.00
02/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	1	0	1	0	0.00
02/01/2013	R204 On 02-May-13			Bond Future	6.05	112.0812	6.0467	112.0812	24.00
02/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2228	2	2228	2	0.00
02/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2260	2	2260	2	0.00
02/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2197	2	2197	2	0.00
02/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	997	1	997	1	0.00
02/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	961	1	961	1	0.00
02/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	979	1	979	1	0.00
02/01/2013	R204 On 07-November-13			Bond Future	6.14	111.0774	6.1381	111.0774	0.00
02/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2838	3	2838	3	0.00
02/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2864	3	2864	3	0.00
02/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4877	5	4877	5	0.00
02/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2813	3	2813	3	0.00
02/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	2126	2	2126	2	0.00
02/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	1051	1	1051	1	180.00
02/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	2087	2	2087	2	0.00
02/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	2107	2	2107	2	0.00
02/01/2013	R206 On 07-February-13			Bond Future	5.02	102.7865	5.0192	102.7865	1,120.00
02/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	11	0	11	0	0.00
02/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	71	0	71	0	0.00
02/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	839	1	839	1	0.00
02/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	929	1	929	1	0.00
02/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	884	1	884	1	0.00
02/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	89	0	89	0	0.00
02/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	247	0	247	0	0.00
02/01/2013	R206 On 02-May-13			Bond Future	4.94	104.0281	4.9410	104.0281	23.00
02/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
02/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
02/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
02/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1069	1	1069	1	0.00
02/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1055	1	1055	1	0.00
02/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1062	1	1062	1	0.00
02/01/2013	R206 On 07-November-13			Bond Future	3.76	103.0714	3.7645	103.0714	0.00
02/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	115	0	115	0	0.00
02/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	113	0	113	0	0.00
02/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	116	0	116	0	0.00
02/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	18	0	18	0	0.00
02/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	19	0	19	0	0.00
02/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	19	0	19	0	0.00
02/01/2013	R207 On 07-February-13			Bond Future	6.27	105.8797	6.2724	105.8797	11,309.00
02/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7596	7	7596	7	0.00
02/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8324	8	8324	8	0.00
02/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10368	10	10368	10	0.00
02/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10620	11	10620	11	0.00
02/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	10871	11	10871	11	0.00
02/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R207 On 02-May-13			Bond Future	6.32	107.1586	6.3170	107.1586	0.00
02/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2167	2	2167	2	0.00
02/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2136	2	2136	2	0.00
02/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2198	2	2198	2	0.00
02/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1408	1	1408	1	0.00
02/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1456	2	1456	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
02/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1431	1	1431	1	0.00
02/01/2013	R207 On 07-November-13			Bond Future	6.42	106.4152	6.4222	106.4152	0.00
02/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3687	4	3687	4	0.00
02/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3717	4	3717	4	0.00
02/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3656	4	3656	4	0.00
02/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	2285	2	2285	2	0.00
02/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	2244	2	2244	2	0.00
02/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	2265	2	2265	2	0.00
02/01/2013	R208 On 07-February-13			Bond Future	6.38	104.7577	6.3769	104.7577	19,911.00
02/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	267	0	267	0	12,250.00
02/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8462	8	8462	8	0.00
02/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8860	9	8860	9	0.00
02/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14229	14	14229	14	0.00
02/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9426	9	9426	9	0.00
02/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	9988	10	9988	10	0.00
02/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9708	10	9708	10	0.00
02/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	1	0	1	0	0.00
02/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2700	3	2700	3	0.00
02/01/2013	R208 On 02-May-13			Bond Future	6.42	102.6301	6.4180	102.6301	47.00
02/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2876	3	2876	3	0.00
02/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2801	3	2801	3	0.00
02/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2838	3	2838	3	0.00
02/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1413	1	1413	1	0.00
02/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1437	1	1437	1	0.00
02/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1390	1	1390	1	0.00
02/01/2013	R208 On 07-November-13			Bond Future	6.52	102.0543	6.5177	102.0543	0.00
02/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4325	4	4325	4	0.00
02/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6917	7	6917	7	0.00
02/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4258	4	4258	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4291	4	4291	4	0.00
02/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2660	3	2660	3	0.00
02/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2684	3	2684	3	0.00
02/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1379	1	1379	1	230.00
02/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2636	3	2636	3	0.00
02/01/2013	R209 On 07-February-13			Bond Future	8.05	83.2211	8.0546	83.2211	11,334.00
02/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	5089	5	5089	5	0.00
02/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	6549	6	6549	6	0.00
02/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	7438	7	7438	7	0.00
02/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	8546	8	8546	8	0.00
02/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	7808	8	7808	8	0.00
02/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	8251	8	8251	8	0.00
02/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	8178	8	8178	8	0.00
02/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	29	0	29	0	0.00
02/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	27	0	27	0	0.00
02/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	37	0	37	0	0.00
02/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	22	0	22	0	0.00
02/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	48	0	48	0	0.00
02/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	87	0	87	0	14,000.00
02/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	215	0	215	0	11,000.00
02/01/2013	R209 On 02-May-13			Bond Future	8.11	81.0847	8.1129	81.0847	33.00
02/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	2882	3	2882	3	0.00
02/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2803	3	2803	3	0.00
02/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2843	3	2843	3	0.00
02/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3843	4	3843	4	0.00
02/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3894	4	3894	4	0.00
02/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3794	4	3794	4	0.00
02/01/2013	R209 On 07-November-13			Bond Future	8.25	80.1682	8.2484	80.1682	0.00
02/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8687	9	8687	9	0.00
02/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	12051	12	12051	12	0.00
02/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8593	8	8593	8	0.00
02/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8640	8	8640	8	0.00
02/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	4138	4	4138	4	0.00
02/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	4169	4	4169	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	2383	2	2383	2	180.00
02/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	4107	4	4107	4	0.00
02/01/2013	R210 On 07-February-13			Bond Future	166.29	166.2464	166.2941	166.2464	1,212.00
02/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9304	9	9304	9	0.00
02/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9284	9	9284	9	0.00
02/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9294	9	9294	9	0.00
02/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R210 On 02-May-13			Bond Future	166.53	166.4820	166.5313	166.4820	7.00
02/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5391	5	5391	5	0.00
02/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5381	5	5381	5	0.00
02/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5371	5	5371	5	0.00
02/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R211 On 07-February-13			Bond Future	126.26	126.2373	126.2584	126.2373	522.00
02/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3268	3	3268	3	0.00
02/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3248	3	3248	3	0.00
02/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3258	3	3258	3	0.00
02/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R211 On 02-May-13			Bond Future	127.85	127.8265	127.8485	127.8265	7.00
02/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	2159	2	2159	2	0.00
02/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	2149	2	2149	2	0.00
02/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	2139	2	2139	2	0.00
02/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R212 On 07-February-13			Bond Future	132.27	132.2405	132.2736	132.2405	7,064.00
02/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3284	3	3284	3	0.00
02/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3264	3	3264	3	0.00
02/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3274	3	3274	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R212 On 02-May-13			Bond Future	133.94	133.9052	133.9394	133.9052	11.00
02/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	2849	3	2849	3	0.00
02/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	2839	3	2839	3	0.00
02/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	2829	3	2829	3	0.00
02/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
02/01/2013	R213 On 07-February-13			Bond Future	7.77	95.6210	7.7651	95.6210	10,414.00
02/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	9577	9	9577	9	0.00
02/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	9958	10	9958	10	0.00
02/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	10338	10	10338	10	0.00
02/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	10716	11	10716	11	0.00
02/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	11	0	11	0	0.00
02/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	14	0	14	0	0.00
02/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	19	0	19	0	0.00
02/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	24	0	24	0	0.00
02/01/2013	R213 On 02-May-13			Bond Future	7.82	93.2418	7.8219	93.2418	5.00
02/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3649	4	3649	4	0.00
02/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3604	4	3604	4	0.00
02/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3559	3	3559	3	0.00
02/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	3396	4	3396	4	0.00
02/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	3352	3	3352	3	0.00
02/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	3307	3	3307	3	0.00
02/01/2013	R213 On 07-November-13			Bond Future	7.96	92.2668	7.9579	92.2668	0.00
02/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	9018	9	9018	9	0.00
02/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	8916	9	8916	9	0.00
02/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	8967	9	8967	9	0.00
02/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3613	4	3613	4	0.00
02/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3642	4	3642	4	0.00
02/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3584	4	3584	4	0.00
02/01/2013	R214 On 07-February-13			Bond Future	8.10	85.0830	8.0995	85.0830	1,714.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	4786	5	4786	5	0.00
02/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	4858	5	4858	5	0.00
02/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	4930	5	4930	5	0.00
02/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	346	0	346	0	0.00
02/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	359	0	359	0	0.00
02/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	373	0	373	0	0.00