



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
06/02/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	2025 On 07-February-13			Bond Future	113.03	113.0402	113.0347	113.0402	0.00
06/02/2013	2025 On 07-February-13	110.99	Call	Bond Future	2045	2	2045	2	0.00
06/02/2013	2025 On 07-February-13	111.00	Call	Bond Future	2035	2	2035	2	0.00
06/02/2013	2025 On 07-February-13	111.01	Call	Bond Future	2025	2	2025	2	0.00
06/02/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2025 On 02-May-13			Bond Future	114.41	114.4133	114.4072	114.4133	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
06/02/2013	2025 On 02-May-13	113.41	Call	Bond Future	993	1	993	1	0.00
06/02/2013	2025 On 02-May-13	113.41	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2038 On 07-February-13			Bond Future	111.41	111.4120	111.4131	111.4120	0.00
06/02/2013	2038 On 07-February-13	105.99	Call	Bond Future	5423	5	5423	5	0.00
06/02/2013	2038 On 07-February-13	106.01	Call	Bond Future	5403	5	5403	5	0.00
06/02/2013	2038 On 07-February-13	106.00	Call	Bond Future	5413	5	5413	5	0.00
06/02/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2038 On 02-May-13			Bond Future	112.77	112.7653	112.7657	112.7653	0.00
06/02/2013	2038 On 02-May-13	111.60	Call	Bond Future	1161	1	1161	1	0.00
06/02/2013	2038 On 02-May-13	111.60	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2050 On 07-February-13			Bond Future	118.23	118.2239	118.2260	118.2239	0.00
06/02/2013	2050 On 07-February-13	112.99	Call	Bond Future	5236	5	5236	5	0.00
06/02/2013	2050 On 07-February-13	113.00	Call	Bond Future	5226	5	5226	5	0.00
06/02/2013	2050 On 07-February-13	113.01	Call	Bond Future	5216	5	5216	5	0.00
06/02/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	2050 On 02-May-13			Bond Future	119.66	119.6599	119.6617	119.6599	122.00
06/02/2013	2050 On 02-May-13	117.60	Call	Bond Future	2064	2	2064	2	0.00
06/02/2013	2050 On 02-May-13	117.60	Put	Bond Future	0	0	0	0	0.00
06/02/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	AL7T On 07-February-13			Index Future	489.15	488.2470	489.1540	488.2470	0.00
06/02/2013	AL7T On 02-May-13			Index Future	495.04	494.1200	495.0370	494.1200	12.00
06/02/2013	AL7T On 01-August-13			Index Future	501.53	500.5970	501.5260	500.5970	0.00
06/02/2013	AL7T On 07-November-13			Index Future	508.64	507.6940	508.6370	507.6940	0.00
06/02/2013	ALBI On 07-February-13			Index Future	435.56	434.9730	435.5630	434.9730	99.00
06/02/2013	ALBI On 02-May-13			Index Future	440.80	440.2040	440.8010	440.2040	875.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2013	ALBI On 01-August-13			Index Future	446.58	445.9750	446.5790	445.9750	79.00
06/02/2013	ALBI On 07-November-13			Index Future	452.91	452.2970	452.9110	452.2970	80.00
06/02/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2013	EL28 On 07-February-13			Bond Future	113.63	113.6300	113.6322	113.6300	0.00
06/02/2013	EL28 On 07-February-13	113.01	Call	Bond Future	622	1	622	1	0.00
06/02/2013	EL28 On 07-February-13	113.00	Call	Bond Future	632	1	632	1	0.00
06/02/2013	EL28 On 07-February-13	112.99	Call	Bond Future	642	1	642	1	0.00
06/02/2013	EL28 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	EL28 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00

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06/02/2013	EL28 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	EL28 On 02-May-13			Bond Future	113.66	113.6607	113.6623	113.6607	0.00
06/02/2013	EL28 On 02-May-13	113.32	Call	Bond Future	346	0	346	0	0.00
06/02/2013	EL28 On 02-May-13	113.32	Put	Bond Future	0	0	0	0	0.00
06/02/2013	ES33 On 07-February-13			Bond Future	8.78	90.8398	8.7810	90.8398	0.00
06/02/2013	ES33 On 07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
06/02/2013	ES33 On 07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
06/02/2013	ES33 On 07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
06/02/2013	ES33 On 07-February-13	8.55	Put	Bond Future	2012	2	2012	2	0.00
06/02/2013	ES33 On 07-February-13	8.56	Put	Bond Future	1924	2	1924	2	0.00
06/02/2013	ES33 On 07-February-13	8.54	Put	Bond Future	2101	2	2101	2	0.00
06/02/2013	ES33 On 02-May-13			Bond Future	8.86	88.1542	8.8637	88.1542	3,363.00
06/02/2013	ES33 On 02-May-13	91.02	Call	Bond Future	79130	79	79130	79	0.00
06/02/2013	ES33 On 02-May-13	91.02	Put	Bond Future	0	0	0	0	0.00
06/02/2013	ES33 On 01-August-13			Bond Future	8.95	89.3096	8.9545	89.3096	0.00
06/02/2013	ES33 On 01-August-13	9.00	Call	Bond Future	376	0	376	0	0.00
06/02/2013	ES33 On 01-August-13	91.02	Call	Bond Future	78417	78	78417	78	0.00
06/02/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
06/02/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	GOVI On 07-February-13			GOVI	435.53	434.9640	435.5310	434.9640	220.00
06/02/2013	GOVI On 07-February-13	432.99	Call	GOVI	25410	2	25410	2	0.00
06/02/2013	GOVI On 07-February-13	433.00	Call	GOVI	25310	2	25310	2	0.00
06/02/2013	GOVI On 07-February-13	433.01	Call	GOVI	25210	2	25210	2	0.00
06/02/2013	GOVI On 07-February-13	433.01	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 02-May-13			GOVI	440.77	440.1950	440.7690	440.1950	91.00
06/02/2013	GOVI On 02-May-13	432.99	Call	GOVI	77790	7	77790	7	0.00
06/02/2013	GOVI On 02-May-13	433.01	Call	GOVI	77590	7	77590	7	0.00
06/02/2013	GOVI On 02-May-13	433.00	Call	GOVI	77690	7	77690	7	0.00
06/02/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 01-August-13			GOVI	446.55	445.9650	446.5460	445.9650	280.00

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06/02/2013	GOVI On 01-August-13	445.99	Call	GOVI	5560	0	5560	0	0.00
06/02/2013	GOVI On 01-August-13	446.00	Call	GOVI	5460	0	5460	0	0.00
06/02/2013	GOVI On 01-August-13	446.01	Call	GOVI	5360	0	5360	0	0.00
06/02/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 07-November-13			GOVI	452.88	452.2880	452.8770	452.2880	0.00
06/02/2013	GOVI On 07-November-13	445.99	Call	GOVI	68870	6	68870	6	0.00
06/02/2013	GOVI On 07-November-13	446.00	Call	GOVI	68770	6	68770	6	0.00
06/02/2013	GOVI On 07-November-13	446.01	Call	GOVI	68670	6	68670	6	0.00
06/02/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
06/02/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
06/02/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2013	IGOV On 07-February-13			Index Future	198.40	198.5040	198.3980	198.5040	14.00
06/02/2013	IGOV On 02-May-13			Index Future	200.81	200.9150	200.8070	200.9150	459.00
06/02/2013	IGOV On 01-August-13			Index Future	203.46	203.5730	203.4640	203.5730	147.00
06/02/2013	IGOV On 07-November-13			Index Future	206.37	206.4850	206.3740	206.4850	7.00
06/02/2013	ILBI On 07-February-13			Index Future	537.29	537.2500	537.2870	537.2500	183.00
06/02/2013	ILBI On 02-May-13			Index Future	543.84	543.7990	543.8400	543.7990	0.00
06/02/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
06/02/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/02/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/02/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/02/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/02/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/02/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
06/02/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.07	94.9300	5.0700	94.9300	1,000.00
06/02/2013	JBAF On 17-April-13			Jibar Tradeable Future	5.05	94.9400	5.0500	94.9400	0.00
06/02/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.04	94.9500	5.0400	94.9500	0.00
06/02/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.04	94.9600	5.0400	94.9600	500.00
06/02/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.03	94.9800	5.0300	94.9800	0.00
06/02/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	2,200.00
06/02/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	2,000.00

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06/02/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.19	94.8200	5.1900	94.8200	400.00
06/02/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.31	94.7000	5.3100	94.7000	800.00
06/02/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.45	94.5600	5.4500	94.5600	0.00
06/02/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	0.00
06/02/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
06/02/2013	R023 On 07-February-13			Bond Future	6.76	110.4161	6.7607	110.4161	784.00
06/02/2013	R023 On 07-February-13	7.04	Call	Bond Future	2078	2	2078	2	0.00
06/02/2013	R023 On 07-February-13	7.06	Call	Bond Future	2225	2	2225	2	0.00
06/02/2013	R023 On 07-February-13	7.05	Call	Bond Future	2151	2	2151	2	0.00
06/02/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R023 On 02-May-13			Bond Future	6.81	107.8318	6.8089	107.8318	3,490.00
06/02/2013	R023 On 02-May-13	7.05	Call	Bond Future	1759	2	1759	2	0.00
06/02/2013	R023 On 02-May-13	7.06	Call	Bond Future	1831	2	1831	2	0.00
06/02/2013	R023 On 02-May-13	7.04	Call	Bond Future	1687	1	1687	1	0.00
06/02/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R023 On 01-August-13			Bond Future	6.86	109.2451	6.8626	109.2451	0.00
06/02/2013	R023 On 01-August-13	7.29	Call	Bond Future	3022	3	3022	3	0.00
06/02/2013	R023 On 01-August-13	7.31	Call	Bond Future	3160	3	3160	3	0.00
06/02/2013	R023 On 01-August-13	7.30	Call	Bond Future	3091	3	3091	3	0.00
06/02/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R157 On 07-February-13			Bond Future	5.31	125.0978	5.3052	125.0978	5,367.00
06/02/2013	R157 On 07-February-13	6.28	Call	Bond Future	2574	3	2574	3	0.00
06/02/2013	R157 On 07-February-13	6.50	Call	Bond Future	3145	3	3145	3	0.00
06/02/2013	R157 On 07-February-13	6.70	Call	Bond Future	3661	4	3661	4	0.00
06/02/2013	R157 On 07-February-13	6.75	Call	Bond Future	3789	4	3789	4	0.00
06/02/2013	R157 On 07-February-13	6.80	Call	Bond Future	3918	4	3918	4	0.00
06/02/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R157 On 07-February-13	6.75	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
06/02/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R157 On 02-May-13			Bond Future	5.31	119.8017	5.3089	119.8017	19,451.00
06/02/2013	R157 On 02-May-13	5.35	Call	Bond Future	454	0	454	0	0.00
06/02/2013	R157 On 02-May-13	5.36	Call	Bond Future	467	0	467	0	0.00
06/02/2013	R157 On 02-May-13	5.34	Call	Bond Future	441	0	441	0	0.00
06/02/2013	R157 On 02-May-13	5.34	Put	Bond Future	365	0	365	0	0.00
06/02/2013	R157 On 02-May-13	5.36	Put	Bond Future	343	0	343	0	0.00
06/02/2013	R157 On 02-May-13	5.35	Put	Bond Future	354	0	354	0	0.00
06/02/2013	R157 On 01-August-13			Bond Future	5.31	121.3718	5.3053	121.3718	0.00
06/02/2013	R157 On 01-August-13	116.11	Call	Bond Future	91959	92	91959	92	0.00
06/02/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R157 On 07-November-13			Bond Future	5.31	116.2851	5.3057	116.2851	0.00
06/02/2013	R157 On 07-November-13	5.61	Call	Bond Future	941	1	941	1	0.00
06/02/2013	R157 On 07-November-13	5.59	Call	Bond Future	916	1	916	1	0.00
06/02/2013	R157 On 07-November-13	5.60	Call	Bond Future	928	1	928	1	0.00
06/02/2013	R157 On 07-November-13	5.60	Put	Bond Future	372	0	372	0	0.00
06/02/2013	R157 On 07-November-13	5.59	Put	Bond Future	379	0	379	0	0.00
06/02/2013	R157 On 07-November-13	5.61	Put	Bond Future	366	0	366	0	0.00
06/02/2013	R186 On 07-February-13			Bond Future	7.32	128.6726	7.3157	128.6726	24,241.00
06/02/2013	R186 On 07-February-13	7.00	Call	Bond Future	0	0	0	0	10,300.00
06/02/2013	R186 On 07-February-13	7.25	Call	Bond Future	75	0	75	0	670.00
06/02/2013	R186 On 07-February-13	7.29	Call	Bond Future	186	0	186	0	0.00
06/02/2013	R186 On 07-February-13	7.75	Call	Bond Future	4333	4	4333	4	1,000.00
06/02/2013	R186 On 07-February-13	8.00	Call	Bond Future	6734	6	6734	6	0.00
06/02/2013	R186 On 07-February-13	8.45	Call	Bond Future	10891	11	10891	11	0.00
06/02/2013	R186 On 07-February-13	8.47	Call	Bond Future	11071	11	11071	11	0.00
06/02/2013	R186 On 07-February-13	7.50	Call	Bond Future	1866	2	1866	2	540.00
06/02/2013	R186 On 07-February-13	8.50	Call	Bond Future	11340	11	11340	11	0.00
06/02/2013	R186 On 07-February-13	8.32	Call	Bond Future	9711	9	9711	9	0.00
06/02/2013	R186 On 07-February-13	8.55	Call	Bond Future	11787	12	11787	12	0.00
06/02/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R186 On 07-February-13	8.32	Put	Bond Future	0	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2013	R186 On 07-February-13	8.50	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R186 On 07-February-13	7.50	Put	Bond Future	2	0	2	0	0.00
06/02/2013	R186 On 07-February-13	8.47	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R186 On 07-February-13	8.45	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R186 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	150.00
06/02/2013	R186 On 07-February-13	7.75	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R186 On 07-February-13	7.29	Put	Bond Future	449	1	449	1	0.00
06/02/2013	R186 On 07-February-13	7.25	Put	Bond Future	750	1	750	1	0.00
06/02/2013	R186 On 07-February-13	7.00	Put	Bond Future	3285	4	3285	4	0.00
06/02/2013	R186 On 02-May-13			Bond Future	7.38	130.2207	7.3758	130.2207	67,026.00
06/02/2013	R186 On 02-May-13	7.75	Call	Bond Future	5091	5	5091	5	0.00
06/02/2013	R186 On 02-May-13	7.39	Call	Bond Future	2958	3	2958	3	0.00
06/02/2013	R186 On 02-May-13	7.40	Call	Bond Future	3008	3	3008	3	0.00
06/02/2013	R186 On 02-May-13	7.41	Call	Bond Future	3060	3	3060	3	0.00
06/02/2013	R186 On 02-May-13	6.75	Call	Bond Future	743	1	743	1	350.00
06/02/2013	R186 On 02-May-13	6.75	Put	Bond Future	7246	7	7246	7	0.00
06/02/2013	R186 On 02-May-13	7.41	Put	Bond Future	2718	3	2718	3	0.00
06/02/2013	R186 On 02-May-13	7.40	Put	Bond Future	2766	3	2766	3	150.00
06/02/2013	R186 On 02-May-13	7.39	Put	Bond Future	2816	3	2816	3	0.00
06/02/2013	R186 On 02-May-13	7.75	Put	Bond Future	1414	2	1414	2	100.00
06/02/2013	R186 On 01-August-13			Bond Future	7.44	126.6426	7.4421	126.6426	0.00
06/02/2013	R186 On 01-August-13	128.26	Call	Bond Future	117655	117	117655	117	0.00
06/02/2013	R186 On 01-August-13	7.25	Call	Bond Future	3329	3	3329	3	4,000.00
06/02/2013	R186 On 01-August-13	7.25	Put	Bond Future	5238	5	5238	5	0.00
06/02/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R186 On 07-November-13			Bond Future	7.52	128.4374	7.5155	128.4374	480.00
06/02/2013	R186 On 07-November-13	8.14	Call	Bond Future	8818	9	8818	9	0.00
06/02/2013	R186 On 07-November-13	8.15	Call	Bond Future	8878	9	8878	9	0.00
06/02/2013	R186 On 07-November-13	8.16	Call	Bond Future	8939	9	8939	9	0.00
06/02/2013	R186 On 07-November-13	8.75	Call	Bond Future	12689	12	12689	12	0.00
06/02/2013	R186 On 07-November-13	8.75	Put	Bond Future	1566	2	1566	2	130.00
06/02/2013	R186 On 07-November-13	8.16	Put	Bond Future	2950	3	2950	3	0.00
06/02/2013	R186 On 07-November-13	8.15	Put	Bond Future	2979	3	2979	3	0.00
06/02/2013	R186 On 07-November-13	8.14	Put	Bond Future	3009	3	3009	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
06/02/2013	R189 On 07-February-13			Bond Future	217.04	217.0339	217.0431	217.0339	154.00
06/02/2013	R189 On 07-February-13	212.99	Call	Bond Future	4053	4	4053	4	0.00
06/02/2013	R189 On 07-February-13	213.01	Call	Bond Future	4033	4	4033	4	0.00
06/02/2013	R189 On 07-February-13	213.00	Call	Bond Future	4043	4	4043	4	0.00
06/02/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R197 On 07-February-13			Bond Future	285.70	285.7143	285.6969	285.7143	635.00
06/02/2013	R197 On 07-February-13	278.99	Call	Bond Future	6707	7	6707	7	0.00
06/02/2013	R197 On 07-February-13	279.00	Call	Bond Future	6697	7	6697	7	0.00
06/02/2013	R197 On 07-February-13	279.01	Call	Bond Future	6687	7	6687	7	0.00
06/02/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R197 On 02-May-13			Bond Future	289.17	289.1847	289.1659	289.1847	2,633.00
06/02/2013	R197 On 02-May-13	282.39	Call	Bond Future	6776	7	6776	7	0.00
06/02/2013	R197 On 02-May-13	282.41	Call	Bond Future	6756	7	6756	7	0.00
06/02/2013	R197 On 02-May-13	282.40	Call	Bond Future	6766	7	6766	7	0.00
06/02/2013	R197 On 02-May-13	282.40	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R201 On 07-February-13			Bond Future	5.12	107.5893	5.1199	107.5893	0.00
06/02/2013	R201 On 07-February-13	4.98	Call	Bond Future	0	0	0	0	0.00
06/02/2013	R201 On 07-February-13	5.60	Call	Bond Future	870	1	870	1	0.00
06/02/2013	R201 On 07-February-13	6.20	Call	Bond Future	1944	2	1944	2	0.00
06/02/2013	R201 On 07-February-13	6.25	Call	Bond Future	2033	2	2033	2	0.00
06/02/2013	R201 On 07-February-13	6.30	Call	Bond Future	2122	2	2122	2	0.00
06/02/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R201 On 07-February-13	5.60	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R201 On 07-February-13	4.98	Put	Bond Future	255	0	255	0	0.00
06/02/2013	R201 On 02-May-13			Bond Future	5.10	108.8838	5.1003	108.8838	4.00
06/02/2013	R201 On 02-May-13	4.05	Call	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
06/02/2013	R201 On 02-May-13	4.06	Call	Bond Future	0	0	0	0	0.00
06/02/2013	R201 On 02-May-13	4.04	Call	Bond Future	0	0	0	0	0.00
06/02/2013	R201 On 02-May-13	4.04	Put	Bond Future	1714	2	1714	2	0.00
06/02/2013	R201 On 02-May-13	4.06	Put	Bond Future	1681	2	1681	2	0.00
06/02/2013	R201 On 02-May-13	4.05	Put	Bond Future	1698	2	1698	2	0.00
06/02/2013	R201 On 01-August-13			Bond Future	5.06	105.9068	5.0633	105.9068	0.00
06/02/2013	R201 On 01-August-13	107.45	Call	Bond Future	68679	69	68679	69	0.00
06/02/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R201 On 07-November-13			Bond Future	5.00	107.4078	4.9961	107.4078	0.00
06/02/2013	R201 On 07-November-13	4.80	Call	Bond Future	214	0	214	0	0.00
06/02/2013	R201 On 07-November-13	4.81	Call	Bond Future	219	0	219	0	0.00
06/02/2013	R201 On 07-November-13	4.79	Call	Bond Future	210	0	210	0	0.00
06/02/2013	R201 On 07-November-13	4.79	Put	Bond Future	436	0	436	0	0.00
06/02/2013	R201 On 07-November-13	4.81	Put	Bond Future	423	0	423	0	0.00
06/02/2013	R201 On 07-November-13	4.80	Put	Bond Future	430	0	430	0	0.00
06/02/2013	R202 On 07-February-13			Bond Future	211.42	211.7518	211.4236	211.7518	1,214.00
06/02/2013	R202 On 07-February-13	204.99	Call	Bond Future	6434	7	6434	7	0.00
06/02/2013	R202 On 07-February-13	205.01	Call	Bond Future	6414	7	6414	7	0.00
06/02/2013	R202 On 07-February-13	205.00	Call	Bond Future	6424	7	6424	7	0.00
06/02/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R202 On 07-February-13	204.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R202 On 02-May-13			Bond Future	213.99	214.3239	213.9906	214.3239	49,442.00
06/02/2013	R202 On 02-May-13	211.04	Call	Bond Future	2951	3	2951	3	0.00
06/02/2013	R202 On 02-May-13	211.05	Call	Bond Future	2941	3	2941	3	0.00
06/02/2013	R202 On 02-May-13	211.06	Call	Bond Future	2931	3	2931	3	0.00
06/02/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R203 On 07-February-13			Bond Future	5.72	113.4399	5.7204	113.4399	11,250.00
06/02/2013	R203 On 07-February-13	5.54	Call	Bond Future	0	0	0	0	10,000.00
06/02/2013	R203 On 07-February-13	6.11	Call	Bond Future	1631	2	1631	2	12,600.00
06/02/2013	R203 On 07-February-13	6.45	Call	Bond Future	3030	3	3030	3	0.00
06/02/2013	R203 On 07-February-13	6.55	Call	Bond Future	3438	3	3438	3	0.00

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06/02/2013	R203 On 07-February-13	6.65	Call	Bond Future	3843	4	3843	4	0.00
06/02/2013	R203 On 07-February-13	6.94	Call	Bond Future	5008	5	5008	5	0.00
06/02/2013	R203 On 07-February-13	7.15	Call	Bond Future	5843	6	5843	6	0.00
06/02/2013	R203 On 07-February-13	6.50	Call	Bond Future	3234	3	3234	3	0.00
06/02/2013	R203 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
06/02/2013	R203 On 07-February-13	6.55	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R203 On 07-February-13	6.45	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R203 On 07-February-13	6.11	Put	Bond Future	0	0	0	0	3,254.00
06/02/2013	R203 On 07-February-13	5.54	Put	Bond Future	766	1	766	1	0.00
06/02/2013	R203 On 02-May-13			Bond Future	5.75	110.6485	5.7483	110.6485	10,716.00
06/02/2013	R203 On 02-May-13	5.90	Call	Bond Future	1184	1	1184	1	0.00
06/02/2013	R203 On 02-May-13	5.89	Call	Bond Future	1159	1	1159	1	0.00
06/02/2013	R203 On 02-May-13	5.91	Call	Bond Future	1209	1	1209	1	0.00
06/02/2013	R203 On 02-May-13	5.91	Put	Bond Future	560	1	560	1	0.00
06/02/2013	R203 On 02-May-13	5.89	Put	Bond Future	591	1	591	1	0.00
06/02/2013	R203 On 02-May-13	5.90	Put	Bond Future	575	1	575	1	0.00
06/02/2013	R203 On 01-August-13			Bond Future	5.78	112.0987	5.7775	112.0987	0.00
06/02/2013	R203 On 01-August-13	109.11	Call	Bond Future	98934	99	98934	99	0.00
06/02/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R203 On 07-November-13			Bond Future	5.82	109.5278	5.8162	109.5278	0.00
06/02/2013	R203 On 07-November-13	571.00	Call	Bond Future	107348	107	107348	107	0.00
06/02/2013	R203 On 07-November-13	5.99	Call	Bond Future	1735	2	1735	2	0.00
06/02/2013	R203 On 07-November-13	6.00	Call	Bond Future	1755	2	1755	2	0.00
06/02/2013	R203 On 07-November-13	6.01	Call	Bond Future	1776	2	1776	2	0.00
06/02/2013	R203 On 07-November-13	5.71	Call	Bond Future	1205	1	1205	1	15.00
06/02/2013	R203 On 07-November-13	5.71	Put	Bond Future	1585	2	1585	2	0.00
06/02/2013	R203 On 07-November-13	6.01	Put	Bond Future	1088	1	1088	1	0.00
06/02/2013	R203 On 07-November-13	6.00	Put	Bond Future	1102	1	1102	1	0.00
06/02/2013	R203 On 07-November-13	5.99	Put	Bond Future	1117	1	1117	1	0.00
06/02/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R204 On 07-February-13			Bond Future	5.98	110.9980	5.9805	110.9980	8,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2013	R204 On 07-February-13	7.29	Call	Bond Future	6520	7	6520	7	0.00
06/02/2013	R204 On 07-February-13	7.45	Call	Bond Future	7284	7	7284	7	0.00
06/02/2013	R204 On 07-February-13	7.95	Call	Bond Future	9626	10	9626	10	0.00
06/02/2013	R204 On 07-February-13	8.05	Call	Bond Future	10087	10	10087	10	0.00
06/02/2013	R204 On 07-February-13	8.00	Call	Bond Future	9857	10	9857	10	0.00
06/02/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R204 On 02-May-13			Bond Future	6.02	112.3335	6.0176	112.3335	6,807.00
06/02/2013	R204 On 02-May-13	6.30	Call	Bond Future	1996	2	1996	2	0.00
06/02/2013	R204 On 02-May-13	6.31	Call	Bond Future	2030	2	2030	2	0.00
06/02/2013	R204 On 02-May-13	6.29	Call	Bond Future	1962	2	1962	2	0.00
06/02/2013	R204 On 02-May-13	6.29	Put	Bond Future	616	1	616	1	0.00
06/02/2013	R204 On 02-May-13	6.31	Put	Bond Future	586	1	586	1	0.00
06/02/2013	R204 On 02-May-13	6.30	Put	Bond Future	601	1	601	1	0.00
06/02/2013	R204 On 01-August-13			Bond Future	6.06	109.7793	6.0588	109.7793	0.00
06/02/2013	R204 On 01-August-13	110.75	Call	Bond Future	100903	101	100903	101	0.00
06/02/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R204 On 07-November-13			Bond Future	6.11	111.3351	6.1055	111.3351	0.00
06/02/2013	R204 On 07-November-13	6.30	Call	Bond Future	2500	2	2500	2	0.00
06/02/2013	R204 On 07-November-13	6.31	Call	Bond Future	2526	3	2526	3	0.00
06/02/2013	R204 On 07-November-13	7.00	Call	Bond Future	4651	5	4651	5	0.00
06/02/2013	R204 On 07-November-13	6.29	Call	Bond Future	2474	2	2474	2	0.00
06/02/2013	R204 On 07-November-13	6.29	Put	Bond Future	1639	2	1639	2	0.00
06/02/2013	R204 On 07-November-13	7.00	Put	Bond Future	677	1	677	1	180.00
06/02/2013	R204 On 07-November-13	6.31	Put	Bond Future	1602	2	1602	2	0.00
06/02/2013	R204 On 07-November-13	6.30	Put	Bond Future	1620	2	1620	2	0.00
06/02/2013	R206 On 07-February-13			Bond Future	5.13	102.6787	5.1250	102.6787	0.00
06/02/2013	R206 On 07-February-13	4.76	Call	Bond Future	0	0	0	0	0.00
06/02/2013	R206 On 07-February-13	5.00	Call	Bond Future	0	0	0	0	0.00
06/02/2013	R206 On 07-February-13	5.95	Call	Bond Future	743	1	743	1	0.00
06/02/2013	R206 On 07-February-13	6.05	Call	Bond Future	833	1	833	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
06/02/2013	R206 On 07-February-13	6.00	Call	Bond Future	788	1	788	1	0.00
06/02/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R206 On 07-February-13	5.00	Put	Bond Future	113	0	113	0	0.00
06/02/2013	R206 On 07-February-13	4.76	Put	Bond Future	332	0	332	0	0.00
06/02/2013	R206 On 02-May-13			Bond Future	5.09	103.9141	5.0927	103.9141	23.00
06/02/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
06/02/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
06/02/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
06/02/2013	R206 On 02-May-13	3.39	Put	Bond Future	1172	1	1172	1	0.00
06/02/2013	R206 On 02-May-13	3.41	Put	Bond Future	1158	1	1158	1	0.00
06/02/2013	R206 On 02-May-13	3.40	Put	Bond Future	1165	1	1165	1	0.00
06/02/2013	R206 On 01-August-13			Bond Future	4.94	101.5141	4.9420	101.5141	0.00
06/02/2013	R206 On 01-August-13	103.94	Call	Bond Future	30525	31	30525	31	0.00
06/02/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R206 On 07-November-13			Bond Future	4.36	102.9528	4.3640	102.9528	0.00
06/02/2013	R206 On 07-November-13	4.30	Call	Bond Future	41	0	41	0	0.00
06/02/2013	R206 On 07-November-13	4.29	Call	Bond Future	40	0	40	0	0.00
06/02/2013	R206 On 07-November-13	4.31	Call	Bond Future	42	0	42	0	0.00
06/02/2013	R206 On 07-November-13	4.31	Put	Bond Future	51	0	51	0	0.00
06/02/2013	R206 On 07-November-13	4.29	Put	Bond Future	53	0	53	0	0.00
06/02/2013	R206 On 07-November-13	4.30	Put	Bond Future	52	0	52	0	0.00
06/02/2013	R207 On 07-February-13			Bond Future	6.28	105.7756	6.2806	105.7756	730.00
06/02/2013	R207 On 07-February-13	7.66	Call	Bond Future	7548	7	7548	7	0.00
06/02/2013	R207 On 07-February-13	7.80	Call	Bond Future	8277	8	8277	8	0.00
06/02/2013	R207 On 07-February-13	8.20	Call	Bond Future	10321	10	10321	10	0.00
06/02/2013	R207 On 07-February-13	8.25	Call	Bond Future	10573	10	10573	10	0.00
06/02/2013	R207 On 07-February-13	8.30	Call	Bond Future	10824	11	10824	11	0.00
06/02/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R207 On 07-February-13	8.25	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R207 On 07-February-13	7.66	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
06/02/2013	R207 On 02-May-13			Bond Future	6.33	107.0483	6.3268	107.0483	5,051.00
06/02/2013	R207 On 02-May-13	6.45	Call	Bond Future	1764	2	1764	2	0.00
06/02/2013	R207 On 02-May-13	6.46	Call	Bond Future	1797	2	1797	2	0.00
06/02/2013	R207 On 02-May-13	6.44	Call	Bond Future	1732	2	1732	2	0.00
06/02/2013	R207 On 02-May-13	6.44	Put	Bond Future	1106	1	1106	1	0.00
06/02/2013	R207 On 02-May-13	6.46	Put	Bond Future	1060	1	1060	1	0.00
06/02/2013	R207 On 02-May-13	6.45	Put	Bond Future	1083	1	1083	1	0.00
06/02/2013	R207 On 01-August-13			Bond Future	6.38	104.8148	6.3786	104.8148	0.00
06/02/2013	R207 On 01-August-13	106.18	Call	Bond Future	97400	97	97400	97	0.00
06/02/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R207 On 07-November-13			Bond Future	6.43	106.3002	6.4332	106.3002	0.00
06/02/2013	R207 On 07-November-13	6.70	Call	Bond Future	3210	3	3210	3	0.00
06/02/2013	R207 On 07-November-13	6.71	Call	Bond Future	3241	3	3241	3	0.00
06/02/2013	R207 On 07-November-13	6.69	Call	Bond Future	3180	3	3180	3	0.00
06/02/2013	R207 On 07-November-13	6.69	Put	Bond Future	1866	2	1866	2	0.00
06/02/2013	R207 On 07-November-13	6.71	Put	Bond Future	1826	2	1826	2	0.00
06/02/2013	R207 On 07-November-13	6.70	Put	Bond Future	1846	2	1846	2	0.00
06/02/2013	R208 On 07-February-13			Bond Future	6.42	104.3537	6.4206	104.3537	7,133.00
06/02/2013	R208 On 07-February-13	8.00	Call	Bond Future	9431	9	9431	9	0.00
06/02/2013	R208 On 07-February-13	8.05	Call	Bond Future	9711	10	9711	10	0.00
06/02/2013	R208 On 07-February-13	8.83	Call	Bond Future	13952	14	13952	14	0.00
06/02/2013	R208 On 07-February-13	6.00	Call	Bond Future	0	0	0	0	12,250.00
06/02/2013	R208 On 07-February-13	7.78	Call	Bond Future	8184	8	8184	8	0.00
06/02/2013	R208 On 07-February-13	7.95	Call	Bond Future	9149	9	9149	9	0.00
06/02/2013	R208 On 07-February-13	7.85	Call	Bond Future	8583	8	8583	8	0.00
06/02/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R208 On 07-February-13	6.00	Put	Bond Future	2709	3	2709	3	0.00
06/02/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R208 On 02-May-13			Bond Future	6.46	102.2164	6.4644	102.2164	15,418.00
06/02/2013	R208 On 02-May-13	6.66	Call	Bond Future	2257	2	2257	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
06/02/2013	R208 On 02-May-13	6.65	Call	Bond Future	2219	2	2219	2	0.00
06/02/2013	R208 On 02-May-13	6.64	Call	Bond Future	2182	2	2182	2	0.00
06/02/2013	R208 On 02-May-13	6.64	Put	Bond Future	1104	1	1104	1	0.00
06/02/2013	R208 On 02-May-13	6.65	Put	Bond Future	1081	1	1081	1	0.00
06/02/2013	R208 On 02-May-13	6.66	Put	Bond Future	1058	1	1058	1	0.00
06/02/2013	R208 On 01-August-13			Bond Future	6.51	103.5560	6.5127	103.5560	0.00
06/02/2013	R208 On 01-August-13	101.40	Call	Bond Future	94717	95	94717	95	0.00
06/02/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R208 On 07-November-13			Bond Future	6.57	101.6277	6.5684	101.6277	0.00
06/02/2013	R208 On 07-November-13	6.81	Call	Bond Future	3676	4	3676	4	0.00
06/02/2013	R208 On 07-November-13	7.50	Call	Bond Future	6309	6	6309	6	0.00
06/02/2013	R208 On 07-November-13	6.79	Call	Bond Future	3610	3	3610	3	0.00
06/02/2013	R208 On 07-November-13	6.80	Call	Bond Future	3643	3	3643	3	0.00
06/02/2013	R208 On 07-November-13	6.80	Put	Bond Future	2307	2	2307	2	0.00
06/02/2013	R208 On 07-November-13	6.79	Put	Bond Future	2332	2	2332	2	0.00
06/02/2013	R208 On 07-November-13	7.50	Put	Bond Future	1066	1	1066	1	230.00
06/02/2013	R208 On 07-November-13	6.81	Put	Bond Future	2284	2	2284	2	0.00
06/02/2013	R209 On 07-February-13			Bond Future	8.20	82.0754	8.2008	82.0754	2,338.00
06/02/2013	R209 On 07-February-13	8.63	Call	Bond Future	3591	3	3591	3	0.00
06/02/2013	R209 On 07-February-13	8.83	Call	Bond Future	5179	5	5179	5	0.00
06/02/2013	R209 On 07-February-13	8.95	Call	Bond Future	6107	6	6107	6	0.00
06/02/2013	R209 On 07-February-13	9.06	Call	Bond Future	6941	7	6941	7	0.00
06/02/2013	R209 On 07-February-13	9.10	Call	Bond Future	7241	7	7241	7	0.00
06/02/2013	R209 On 07-February-13	9.05	Call	Bond Future	6866	7	6866	7	0.00
06/02/2013	R209 On 07-February-13	9.00	Call	Bond Future	6488	6	6488	6	0.00
06/02/2013	R209 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R209 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R209 On 07-February-13	9.10	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R209 On 07-February-13	9.06	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R209 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R209 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	14,000.00
06/02/2013	R209 On 07-February-13	8.63	Put	Bond Future	0	0	0	0	11,000.00
06/02/2013	R209 On 02-May-13			Bond Future	8.26	79.9214	8.2633	79.9214	8,814.00
06/02/2013	R209 On 02-May-13	8.01	Call	Bond Future	1614	2	1614	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
06/02/2013	R209 On 02-May-13	8.00	Call	Bond Future	1582	2	1582	2	0.00
06/02/2013	R209 On 02-May-13	7.99	Call	Bond Future	1551	2	1551	2	0.00
06/02/2013	R209 On 02-May-13	7.99	Put	Bond Future	3944	4	3944	4	0.00
06/02/2013	R209 On 02-May-13	8.00	Put	Bond Future	3886	4	3886	4	0.00
06/02/2013	R209 On 02-May-13	8.01	Put	Bond Future	3828	4	3828	4	0.00
06/02/2013	R209 On 01-August-13			Bond Future	8.33	80.9688	8.3314	80.9688	0.00
06/02/2013	R209 On 01-August-13	79.36	Call	Bond Future	71173	71	71173	71	0.00
06/02/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R209 On 07-November-13			Bond Future	8.41	78.9719	8.4075	78.9719	0.00
06/02/2013	R209 On 07-November-13	8.81	Call	Bond Future	6963	7	6963	7	0.00
06/02/2013	R209 On 07-November-13	9.50	Call	Bond Future	10356	10	10356	10	0.00
06/02/2013	R209 On 07-November-13	8.79	Call	Bond Future	6871	7	6871	7	0.00
06/02/2013	R209 On 07-November-13	8.80	Call	Bond Future	6917	7	6917	7	0.00
06/02/2013	R209 On 07-November-13	8.80	Put	Bond Future	3755	4	3755	4	0.00
06/02/2013	R209 On 07-November-13	8.79	Put	Bond Future	3787	4	3787	4	0.00
06/02/2013	R209 On 07-November-13	9.50	Put	Bond Future	2028	2	2028	2	180.00
06/02/2013	R209 On 07-November-13	8.81	Put	Bond Future	3723	4	3723	4	0.00
06/02/2013	R210 On 07-February-13			Bond Future	164.88	164.8839	164.8802	164.8839	1,237.00
06/02/2013	R210 On 07-February-13	156.99	Call	Bond Future	7890	8	7890	8	0.00
06/02/2013	R210 On 07-February-13	157.01	Call	Bond Future	7870	8	7870	8	0.00
06/02/2013	R210 On 07-February-13	157.00	Call	Bond Future	7880	8	7880	8	0.00
06/02/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R210 On 02-May-13			Bond Future	165.03	165.0299	165.0251	165.0299	1,244.00
06/02/2013	R210 On 02-May-13	161.14	Call	Bond Future	3885	4	3885	4	0.00
06/02/2013	R210 On 02-May-13	161.15	Call	Bond Future	3875	4	3875	4	0.00
06/02/2013	R210 On 02-May-13	161.16	Call	Bond Future	3865	4	3865	4	0.00
06/02/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R211 On 07-February-13			Bond Future	126.50	126.5222	126.5026	126.5222	0.00
06/02/2013	R211 On 07-February-13	122.99	Call	Bond Future	3513	4	3513	4	0.00
06/02/2013	R211 On 07-February-13	123.01	Call	Bond Future	3493	4	3493	4	0.00

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06/02/2013	R211 On 07-February-13	123.00	Call	Bond Future	3503	4	3503	4	0.00
06/02/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R211 On 02-May-13			Bond Future	128.04	128.0590	128.0385	128.0590	529.00
06/02/2013	R211 On 02-May-13	125.69	Call	Bond Future	2349	2	2349	2	0.00
06/02/2013	R211 On 02-May-13	125.70	Call	Bond Future	2339	2	2339	2	0.00
06/02/2013	R211 On 02-May-13	125.71	Call	Bond Future	2329	2	2329	2	0.00
06/02/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R212 On 07-February-13			Bond Future	133.15	133.2659	133.1486	133.2659	2,405.00
06/02/2013	R212 On 07-February-13	128.99	Call	Bond Future	4159	4	4159	4	0.00
06/02/2013	R212 On 07-February-13	129.01	Call	Bond Future	4139	4	4139	4	0.00
06/02/2013	R212 On 07-February-13	129.00	Call	Bond Future	4149	4	4149	4	0.00
06/02/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R212 On 02-May-13			Bond Future	134.77	134.8846	134.7652	134.8846	20,170.00
06/02/2013	R212 On 02-May-13	131.09	Call	Bond Future	3675	4	3675	4	0.00
06/02/2013	R212 On 02-May-13	131.10	Call	Bond Future	3665	4	3665	4	0.00
06/02/2013	R212 On 02-May-13	131.11	Call	Bond Future	3655	4	3655	4	0.00
06/02/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R213 On 07-February-13			Bond Future	7.90	94.3117	7.8958	94.3117	9,374.00
06/02/2013	R213 On 07-February-13	8.90	Call	Bond Future	8373	8	8373	8	0.00
06/02/2013	R213 On 07-February-13	8.95	Call	Bond Future	8760	8	8760	8	0.00
06/02/2013	R213 On 07-February-13	9.00	Call	Bond Future	9145	9	9145	9	0.00
06/02/2013	R213 On 07-February-13	9.05	Call	Bond Future	9526	9	9526	9	0.00
06/02/2013	R213 On 07-February-13	9.05	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R213 On 07-February-13	9.00	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R213 On 07-February-13	8.95	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R213 On 07-February-13	8.90	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
06/02/2013	R213 On 02-May-13			Bond Future	7.96	91.9124	7.9566	91.9124	10,514.00
06/02/2013	R213 On 02-May-13	7.86	Call	Bond Future	2300	2	2300	2	0.00
06/02/2013	R213 On 02-May-13	7.85	Call	Bond Future	2261	2	2261	2	0.00
06/02/2013	R213 On 02-May-13	7.84	Call	Bond Future	2222	2	2222	2	0.00
06/02/2013	R213 On 02-May-13	7.84	Put	Bond Future	3258	3	3258	3	0.00
06/02/2013	R213 On 02-May-13	7.85	Put	Bond Future	3208	3	3208	3	0.00
06/02/2013	R213 On 02-May-13	7.86	Put	Bond Future	3158	3	3158	3	0.00
06/02/2013	R213 On 01-August-13			Bond Future	8.02	93.1170	8.0240	93.1170	0.00
06/02/2013	R213 On 01-August-13	91.25	Call	Bond Future	82844	83	82844	83	0.00
06/02/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R213 On 07-November-13			Bond Future	8.10	90.8997	8.1008	90.8997	0.00
06/02/2013	R213 On 07-November-13	8.61	Call	Bond Future	7414	7	7414	7	0.00
06/02/2013	R213 On 07-November-13	8.59	Call	Bond Future	7314	7	7314	7	0.00
06/02/2013	R213 On 07-November-13	8.60	Call	Bond Future	7364	7	7364	7	0.00
06/02/2013	R213 On 07-November-13	8.60	Put	Bond Future	3243	3	3243	3	0.00
06/02/2013	R213 On 07-November-13	8.59	Put	Bond Future	3273	3	3273	3	0.00
06/02/2013	R213 On 07-November-13	8.61	Put	Bond Future	3213	3	3213	3	0.00
06/02/2013	R214 On 07-February-13			Bond Future	8.23	83.9148	8.2308	83.9148	14.00
06/02/2013	R214 On 07-February-13	8.59	Call	Bond Future	3192	3	3192	3	0.00
06/02/2013	R214 On 07-February-13	8.61	Call	Bond Future	3364	3	3364	3	0.00
06/02/2013	R214 On 07-February-13	8.60	Call	Bond Future	3278	3	3278	3	0.00
06/02/2013	R214 On 07-February-13	8.60	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R214 On 07-February-13	8.61	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R214 On 07-February-13	8.59	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R214 On 02-May-13			Bond Future	8.29	81.6427	8.2899	81.6427	2,034.00
06/02/2013	R214 On 02-May-13	84.31	Call	Bond Future	73070	73	73070	73	0.00
06/02/2013	R214 On 02-May-13	84.31	Put	Bond Future	0	0	0	0	0.00
06/02/2013	R214 On 01-August-13			Bond Future	8.36	82.7128	8.3551	82.7128	0.00
06/02/2013	R214 On 01-August-13	84.31	Call	Bond Future	72474	72	72474	72	0.00
06/02/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00