



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 03/05/2013 To: 03/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	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
03/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	2025 On 02-May-13			Bond Future	118.66	118.6643	118.6643	118.6643	0.00
03/05/2013	2025 On 01-August-13			Bond Future	119.37	119.1707	119.3716	119.1707	0.00
03/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1382	1	1	1	0.00
03/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1372	1	1	1	0.00
03/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1362	1	1	1	0.00
03/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
03/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
03/05/2013	2038 On 02-May-13			Bond Future	115.48	115.4781	115.4781	115.4781	0.00
03/05/2013	2038 On 01-August-13			Bond Future	116.16	115.8093	116.1600	115.8093	9.00
03/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1170	1	1	1	0.00
03/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1150	1	1	1	0.00
03/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1160	1	1	1	0.00
03/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
03/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
03/05/2013	2050 On 02-May-13			Bond Future	121.00	121.0025	121.0025	121.0025	0.00
03/05/2013	2050 On 01-August-13			Bond Future	121.60	121.2738	121.5985	121.2738	122.00
03/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	2609	2	3	2	0.00
03/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	2599	2	3	2	0.00
03/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	2589	2	3	2	0.00
03/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
03/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
03/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	5706 On 15-September-15			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
03/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	AL37 On 01-August-13			Index Future	426.73	421.3000	426.7270	421.3000	0.00
03/05/2013	AL37 On 07-November-13			Index Future	432.76	421.3000	432.7600	421.3000	0.00
03/05/2013	AL7T On 01-August-13			Index Future	522.07	521.3950	522.0650	521.3950	1.00
03/05/2013	AL7T On 07-November-13			Index Future	529.45	528.8370	529.4460	528.8370	0.00
03/05/2013	ALBI On 01-August-13			Index Future	464.40	465.0850	464.3960	465.0850	725.00
03/05/2013	ALBI On 07-November-13			Index Future	470.96	471.7230	470.9620	471.7230	85.00
03/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C203 On 15-September-17			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
03/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2013	EL28 On 02-May-13			Bond Future	122.96	122.9606	122.9606	122.9606	0.00
03/05/2013	EL28 On 01-August-13			Bond Future	116.03	115.8751	116.0347	115.8751	0.00
03/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	1045	1	1	1	0.00
03/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	1025	1	1	1	0.00
03/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	1035	1	1	1	0.00
03/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
03/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
03/05/2013	ES33 On 02-May-13			Bond Future	8.12	94.9401	94.9401	94.9401	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
03/05/2013	ES33 On 01-August-13			Bond Future	8.16	96.8486	96.4114	96.8486	292.00
03/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	7319	8	7	8	0.00
03/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	85360	86	85	86	0.00
03/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
03/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	ES33 On 07-November-13			Bond Future	8.24	94.4493	93.9932	94.4493	0.00
03/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	2229	3	2	3	0.00
03/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	2317	3	2	3	0.00
03/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	2405	3	2	3	0.00
03/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
03/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
03/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
03/05/2013	GOVI On 01-August-13			GOVI	463.32	464.0050	463.3190	464.0050	349.00
03/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	173290	18	17	18	0.00
03/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	173090	18	17	18	0.00
03/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	173190	18	17	18	0.00
03/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
03/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
03/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
03/05/2013	GOVI On 07-November-13			GOVI	469.87	470.6280	469.8690	470.6280	0.00
03/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	238790	25	24	25	0.00
03/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	238690	25	24	25	0.00
03/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	238590	25	24	25	0.00
03/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
03/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
03/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
03/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2013	IGOV On 01-August-13			Index Future	211.23	210.7890	211.2310	210.7890	885.00
03/05/2013	IGOV On 07-November-13			Index Future	214.25	213.8800	214.2450	213.8800	7.00
03/05/2013	ILBI On 01-August-13			Index Future	571.21	569.9530	571.2130	569.9530	183.00
03/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00

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03/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
03/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.10	94.9100	94.9000	94.9100	0.00
03/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.04	94.9500	94.9600	94.9500	500.00
03/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	0.00
03/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.94	95.0500	95.0600	95.0500	0.00
03/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.0900	95.1100	95.0900	2,200.00
03/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.85	95.1200	95.1500	95.1200	0.00
03/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.83	95.1500	95.1700	95.1500	1,500.00
03/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.85	95.1300	95.1500	95.1300	0.00
03/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.91	95.0800	95.0900	95.0800	1,000.00
03/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.00	94.9900	95.0000	94.9900	0.00
03/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.12	94.8700	94.8800	94.8700	0.00
03/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.25	94.7300	94.7500	94.7300	0.00
03/05/2013	R023 On 02-May-13			Bond Future	6.23	112.4941	112.4941	112.4941	0.00
03/05/2013	R023 On 01-August-13			Bond Future	6.16	114.5516	114.7384	114.5516	7,365.00
03/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	8269	8	8	8	0.00
03/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	8407	8	8	8	0.00
03/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	8338	8	8	8	0.00
03/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R023 On 07-November-13			Bond Future	6.19	112.2705	112.4449	112.2705	0.00
03/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	2203	2	2	2	0.00
03/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	2348	2	2	2	0.00
03/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	2276	2	2	2	0.00

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03/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R157 On 02-May-13			Bond Future	5.15	120.2318	120.2318	120.2318	0.00
03/05/2013	R157 On 01-August-13			Bond Future	5.03	122.0338	122.0058	122.0338	11,292.00
03/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92550	93	93	93	0.00
03/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R157 On 07-November-13			Bond Future	4.99	116.9688	116.9245	116.9688	0.00
03/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1234	1	1	1	0.00
03/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1266	1	1	1	0.00
03/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1250	1	1	1	0.00
03/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	99	0	0	0	0.00
03/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	96	0	0	0	0.00
03/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	101	0	0	0	0.00
03/05/2013	R157 On 06-February-14			Bond Future	4.92	118.5559	118.4977	118.5559	0.00
03/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1318	1	1	1	0.00
03/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1290	1	1	1	0.00
03/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1304	1	1	1	0.00
03/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	117	0	0	0	0.00
03/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	120	0	0	0	0.00
03/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	114	0	0	0	0.00
03/05/2013	R157 On 08-May-14			Bond Future	4.81	113.3948	113.2936	113.3948	0.00
03/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	554	1	1	1	0.00
03/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	540	1	1	1	0.00
03/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	526	1	1	1	0.00
03/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R186 On 02-May-13			Bond Future	6.69	137.6511	137.6511	137.6511	0.00
03/05/2013	R186 On 01-August-13			Bond Future	6.70	134.9305	134.4780	134.9305	53,576.00
03/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	6478	7	6	7	4,315.00
03/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	125206	126	125	126	0.00
03/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	3329	4	3	4	0.00

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03/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	2318	2	2	2	100.00
03/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	836	1	1	1	0.00
03/05/2013	R186 On 07-November-13			Bond Future	6.75	136.8566	136.3794	136.8566	540.00
03/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	2869	0	3	0	5,210.00
03/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	13911	14	14	14	0.00
03/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	13992	14	14	14	0.00
03/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	18894	19	19	19	0.00
03/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	14073	15	14	15	0.00
03/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	431	0	0	0	0.00
03/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	117	0	0	0	1,030.00
03/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	440	0	0	0	0.00
03/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	449	0	0	0	0.00
03/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	5535	0	6	0	0.00
03/05/2013	R186 On 06-February-14			Bond Future	6.79	133.4228	132.9239	133.4228	0.00
03/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	10955	11	11	11	0.00
03/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	11028	11	11	11	0.00
03/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	10884	11	11	11	0.00
03/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1667	2	2	2	0.00
03/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1625	2	2	2	0.00
03/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1646	2	2	2	0.00
03/05/2013	R186 On 08-May-14			Bond Future	6.84	135.2788	134.7245	135.2788	0.00
03/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	2599	3	3	3	0.00
03/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	2501	3	3	3	0.00
03/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	2696	3	3	3	0.00
03/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R197 On 02-May-13			Bond Future	297.91	297.9124	297.9124	297.9124	0.00
03/05/2013	R197 On 01-August-13			Bond Future	297.68	296.3669	297.6823	296.3669	2,633.00
03/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	2692	1	3	1	0.00
03/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	2682	1	3	1	0.00
03/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	2672	1	3	1	0.00
03/05/2013	R197 On 01-August-13	295.01	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
03/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R201 On 02-May-13			Bond Future	4.99	109.0782	109.0782	109.0782	0.00
03/05/2013	R201 On 01-August-13			Bond Future	4.84	106.2660	106.2356	106.2660	0.00
03/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68990	69	69	69	0.00
03/05/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R201 On 07-November-13			Bond Future	4.71	107.7829	107.7377	107.7829	0.00
03/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	283	0	0	0	0.00
03/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	295	0	0	0	0.00
03/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	289	0	0	0	0.00
03/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	193	0	0	0	0.00
03/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	188	0	0	0	0.00
03/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	198	0	0	0	0.00
03/05/2013	R201 On 06-February-14			Bond Future	4.50	104.8364	104.7786	104.8364	0.00
03/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	701	1	1	1	0.00
03/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	687	1	1	1	0.00
03/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	694	1	1	1	0.00
03/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	50	0	0	0	0.00
03/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	52	0	0	0	0.00
03/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	49	0	0	0	0.00
03/05/2013	R201 On 08-May-14			Bond Future	4.09	106.2948	106.1979	106.2948	0.00
03/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	409	1	0	1	0.00
03/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	403	0	0	0	0.00
03/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	397	0	0	0	0.00
03/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R202 On 02-May-13			Bond Future	225.17	225.1661	225.1661	225.1661	0.00
03/05/2013	R202 On 01-August-13			Bond Future	227.03	227.0094	227.0350	227.0094	44,020.00
03/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	4045	4	4	4	0.00
03/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	4035	4	4	4	0.00
03/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	4025	4	4	4	0.00
03/05/2013	R202 On 01-August-13	223.01	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
03/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R203 On 02-May-13			Bond Future	5.55	111.4980	111.4980	111.4980	0.00
03/05/2013	R203 On 01-August-13			Bond Future	5.48	113.3627	113.2875	113.3627	9,102.00
03/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100074	100	100	100	0.00
03/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R203 On 07-November-13			Bond Future	5.50	110.8211	110.7299	110.8211	0.00
03/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1524	2	2	2	15.00
03/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2207	2	2	2	0.00
03/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2234	2	2	2	0.00
03/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108500	109	109	109	0.00
03/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2260	2	2	2	0.00
03/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	419	0	0	0	0.00
03/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	428	0	0	0	0.00
03/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	437	0	0	0	0.00
03/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	751	1	1	1	0.00
03/05/2013	R203 On 06-February-14			Bond Future	5.50	112.3247	112.2196	112.3247	0.00
03/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2673	3	3	3	0.00
03/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2165	2	2	2	16.00
03/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2648	3	3	3	0.00
03/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2623	3	3	3	0.00
03/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	494	0	0	0	0.00
03/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	486	0	0	0	0.00
03/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	667	1	1	1	0.00
03/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	478	0	0	0	0.00
03/05/2013	R203 On 08-May-14			Bond Future	5.51	109.7251	109.5784	109.7251	0.00
03/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	801	1	1	1	0.00
03/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	769	1	1	1	0.00
03/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	738	1	1	1	0.00
03/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R203 On 08-May-14	5.76	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
03/05/2013	R204 On 02-May-13			Bond Future	5.75	113.7074	113.7074	113.7074	0.00
03/05/2013	R204 On 01-August-13			Bond Future	5.67	111.7014	111.6374	111.7014	13,621.00
03/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	102754	103	103	103	0.00
03/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R204 On 07-November-13			Bond Future	5.70	113.2958	113.2159	113.2958	0.00
03/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3229	3	3	3	0.00
03/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3264	3	3	3	0.00
03/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3299	3	3	3	0.00
03/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	5952	6	6	6	0.00
03/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	105	0	0	0	1,270.00
03/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	501	0	1	0	0.00
03/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	511	0	1	0	0.00
03/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	521	1	1	1	0.00
03/05/2013	R204 On 06-February-14			Bond Future	5.71	110.8020	110.7084	110.8020	0.00
03/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3671	4	4	4	0.00
03/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3638	4	4	4	0.00
03/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3703	4	4	4	0.00
03/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	672	1	1	1	0.00
03/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	693	1	1	1	0.00
03/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	683	1	1	1	0.00
03/05/2013	R204 On 08-May-14			Bond Future	5.73	112.3433	112.2079	112.3433	0.00
03/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1336	1	1	1	0.00
03/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1294	1	1	1	0.00
03/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1377	2	1	2	0.00
03/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R206 On 02-May-13			Bond Future	5.07	103.9417	103.9417	103.9417	0.00
03/05/2013	R206 On 01-August-13			Bond Future	4.98	101.5547	101.5071	101.5547	0.00
03/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30509	31	31	31	0.00
03/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R206 On 07-November-13			Bond Future	4.47	103.0043	102.9424	103.0043	0.00
03/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	22	0	0	0	0.00
03/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	23	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
03/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	23	0	0	0	0.00
03/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	54	0	0	0	0.00
03/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	53	0	0	0	0.00
03/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	55	0	0	0	0.00
03/05/2013	R207 On 02-May-13			Bond Future	5.90	109.6051	109.6051	109.6051	0.00
03/05/2013	R207 On 01-August-13			Bond Future	5.83	107.8601	107.9357	107.8601	6,822.00
03/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	100365	100	100	100	0.00
03/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R207 On 07-November-13			Bond Future	5.86	109.3998	109.4619	109.3998	0.00
03/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4742	5	5	5	0.00
03/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4784	5	5	5	0.00
03/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4827	5	5	5	0.00
03/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	409	0	0	0	0.00
03/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	417	0	0	0	0.00
03/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	425	0	0	0	0.00
03/05/2013	R207 On 06-February-14			Bond Future	5.88	107.2444	107.2950	107.2444	0.00
03/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4681	5	5	5	0.00
03/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4643	5	5	5	0.00
03/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4605	5	5	5	0.00
03/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	792	1	1	1	0.00
03/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	781	1	1	1	0.00
03/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	770	1	1	1	0.00
03/05/2013	R207 On 08-May-14			Bond Future	5.91	108.7364	108.7484	108.7364	0.00
03/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1488	1	1	1	0.00
03/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1390	1	1	1	0.00
03/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1439	1	1	1	0.00
03/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R208 On 02-May-13			Bond Future	5.97	105.5622	105.5622	105.5622	0.00
03/05/2013	R208 On 01-August-13			Bond Future	5.89	107.4586	107.5781	107.4586	9,193.00
03/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	98534	98	99	98	0.00
03/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00

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03/05/2013	R208 On 07-November-13			Bond Future	5.92	105.5964	105.7033	105.5964	0.00
03/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	5633	6	6	6	0.00
03/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	5681	6	6	6	0.00
03/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5729	6	6	6	0.00
03/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	9213	9	9	9	0.00
03/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	103	0	0	0	1,520.00
03/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	469	0	0	0	0.00
03/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	478	0	0	0	0.00
03/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	488	1	0	1	0.00
03/05/2013	R208 On 06-February-14			Bond Future	5.94	107.0291	107.1253	107.0291	0.00
03/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	5529	5	6	5	0.00
03/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	5485	5	5	5	0.00
03/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	5572	6	6	6	0.00
03/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	865	1	1	1	0.00
03/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	890	1	1	1	0.00
03/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	877	1	1	1	0.00
03/05/2013	R208 On 08-May-14			Bond Future	5.96	105.1206	105.1798	105.1206	0.00
03/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	1914	2	2	2	0.00
03/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	1858	2	2	2	0.00
03/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	1970	2	2	2	0.00
03/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R209 On 02-May-13			Bond Future	7.55	86.5589	86.5589	86.5589	0.00
03/05/2013	R209 On 01-August-13			Bond Future	7.58	88.3751	87.9260	88.3751	10,021.00
03/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	77977	78	78	78	0.00
03/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R209 On 07-November-13			Bond Future	7.63	86.4920	86.0249	86.4920	0.00
03/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	10859	11	11	11	0.00
03/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	10923	11	11	11	0.00
03/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	10987	11	11	11	0.00
03/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	15481	16	15	16	0.00
03/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	257	0	0	0	980.00
03/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	850	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
03/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	864	1	1	1	0.00
03/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	878	1	1	1	0.00
03/05/2013	R209 On 06-February-14			Bond Future	7.68	87.6655	87.1822	87.6655	0.00
03/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	9668	10	10	10	0.00
03/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	9610	10	10	10	0.00
03/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	9727	10	10	10	0.00
03/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2069	2	2	2	0.00
03/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2113	2	2	2	0.00
03/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2091	2	2	2	0.00
03/05/2013	R209 On 08-May-14			Bond Future	7.73	85.7394	85.2181	85.7394	0.00
03/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	1097	2	1	2	0.00
03/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	1187	2	1	2	0.00
03/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	1006	2	1	2	0.00
03/05/2013	R209 On 08-May-14	7.84	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R210 On 02-May-13			Bond Future	170.91	170.9138	170.9138	170.9138	0.00
03/05/2013	R210 On 01-August-13			Bond Future	174.18	173.1763	174.1789	173.1763	1,237.00
03/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	1189	0	1	0	0.00
03/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	1169	0	1	0	0.00
03/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	1179	0	1	0	0.00
03/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R211 On 02-May-13			Bond Future	129.95	129.9459	129.9459	129.9459	0.00
03/05/2013	R211 On 01-August-13			Bond Future	130.20	130.1883	130.1952	130.1883	522.00
03/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	205	0	0	0	0.00
03/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	195	0	0	0	0.00
03/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	185	0	0	0	0.00
03/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R211 On 01-August-13	129.99	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
03/05/2013	R212 On 02-May-13			Bond Future	138.73	138.7336	138.7336	138.7336	0.00
03/05/2013	R212 On 01-August-13			Bond Future	138.85	138.9481	138.8494	138.9481	21,791.00
03/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	859	1	1	1	0.00
03/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	849	1	1	1	0.00
03/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	839	1	1	1	0.00
03/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R213 On 02-May-13			Bond Future	7.28	98.5572	98.5572	98.5572	0.00
03/05/2013	R213 On 01-August-13			Bond Future	7.29	100.5826	100.1791	100.5826	6,911.00
03/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	89564	90	90	90	0.00
03/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R213 On 07-November-13			Bond Future	7.34	98.4811	98.0588	98.4811	0.00
03/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	11509	12	12	12	0.00
03/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	11577	12	12	12	0.00
03/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	11646	12	12	12	0.00
03/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	632	1	1	1	0.00
03/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	643	1	1	1	0.00
03/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	655	1	1	1	0.00
03/05/2013	R213 On 06-February-14			Bond Future	7.39	99.8173	99.3779	99.8173	0.00
03/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	9871	10	10	10	0.00
03/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	9810	10	10	10	0.00
03/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	9748	10	10	10	0.00
03/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	1871	2	2	2	0.00
03/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	1850	2	2	2	0.00
03/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	1829	2	2	2	0.00
03/05/2013	R213 On 08-May-14			Bond Future	7.44	97.6663	97.1856	97.6663	0.00
03/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	1973	2	2	2	0.00
03/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	1883	2	2	2	0.00
03/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	1793	2	2	2	0.00
03/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R213 On 08-May-14	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
03/05/2013	R214 On 02-May-13			Bond Future	7.63	88.2733	88.2733	88.2733	0.00
03/05/2013	R214 On 01-August-13			Bond Future	7.64	90.2099	89.7835	90.2099	938.00
03/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	79336	80	79	80	0.00
03/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R214 On 07-November-13			Bond Future	7.69	88.2131	87.7689	88.2131	0.00
03/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	4837	5	5	5	0.00
03/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	4943	5	5	5	0.00
03/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	4890	5	5	5	0.00
03/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	3814	4	4	4	0.00
03/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	3768	4	4	4	0.00
03/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	3861	4	4	4	0.00
03/05/2013	R248 On 02-May-13			Bond Future	7.79	113.1251	113.1251	113.1251	0.00
03/05/2013	R248 On 01-August-13			Bond Future	7.80	115.6046	115.0597	115.6046	603.00
03/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	495	1	0	1	0.00
03/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	625	1	1	1	0.00
03/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	754	1	1	1	0.00
03/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R248 On 07-November-13			Bond Future	7.86	112.8333	112.2656	112.8333	0.00
03/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
03/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
03/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	3	1	0	1	0.00
03/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	0	0	0	0	0.00
03/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	126	0	0	0	0.00
03/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	256	0	0	0	0.00