



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 02/09/2013 To: 02/09/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	2025 On 07-November-13			Bond Future	107.05	107.0502	107.0508	107.0502	0.00
02/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	3959	4	4	4	0.00
02/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	3949	4	4	4	0.00
02/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	3939	4	4	4	0.00
02/09/2013	2037 On 07-November-13			Bond Future	9.39	94.3503	94.0454	94.3503	1,650.00
02/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	194	0	0	0	0.00
02/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	368	1	0	1	0.00
02/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	281	1	0	1	0.00
02/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
02/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
02/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
02/09/2013	2037 On 06-February-14			Bond Future	9.50	91.3264	91.0170	91.3264	0.00
02/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	997	1	1	1	0.00
02/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	909	1	1	1	0.00
02/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	1084	1	1	1	0.00
02/09/2013	2037 On 08-May-14			Bond Future	9.61	92.5377	92.2252	92.5377	0.00
02/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	1933	2	2	2	0.00
02/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	1846	2	2	2	0.00
02/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	2021	2	2	2	0.00
02/09/2013	2038 On 07-November-13			Bond Future	102.43	101.8586	102.4267	101.8586	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
02/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	7563	8	8	8	0.00
02/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	7573	8	8	8	0.00
02/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	7583	8	8	8	0.00
02/09/2013	2050 On 07-November-13			Bond Future	105.15	105.1492	105.1517	105.1492	122.00
02/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
02/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	4848	5	5	5	0.00
02/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	4858	5	5	5	0.00
02/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	4838	5	5	5	0.00
02/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	AL37 On 07-November-13			Index Future	400.72	400.0350	400.7200	400.0350	0.00
02/09/2013	AL37 On 06-February-14			Index Future	405.95	405.2620	405.9530	405.2620	0.00
02/09/2013	AL7T On 07-November-13			Index Future	471.10	470.3250	471.1030	470.3250	1.00
02/09/2013	AL7T On 06-February-14			Index Future	477.26	476.4710	477.2550	476.4710	0.00
02/09/2013	ALBI On 07-November-13			Index Future	424.12	423.7340	424.1170	423.7340	770.00
02/09/2013	ALBI On 06-February-14			Index Future	429.66	429.2710	429.6550	429.2710	73.00
02/09/2013	C023 On 28-February-23			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
02/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	C213 On 28-February-31			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
02/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/09/2013	EL28 On 07-November-13			Bond Future	107.89	107.8896	107.8920	107.8896	0.00
02/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
02/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
02/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
02/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	2118	2	2	2	0.00
02/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	2108	2	2	2	0.00
02/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	2098	2	2	2	0.00
02/09/2013	ES33 On 07-November-13			Bond Future	9.88	80.7236	80.6637	80.7236	6,292.00
02/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
02/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
02/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
02/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	11101	11	11	11	0.00
02/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	11012	11	11	11	0.00
02/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	10924	11	11	11	0.00
02/09/2013	ES33 On 06-February-14			Bond Future	10.01	81.7783	81.7172	81.7783	0.00
02/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	3343	3	3	3	0.00
02/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	3268	3	3	3	0.00
02/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	3419	3	3	3	0.00
02/09/2013	GOVI On 07-November-13			GOVI	423.61	423.1440	423.6070	423.1440	116.00
02/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
02/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
02/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	224030	23	22	23	0.00
02/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	223930	23	22	23	0.00
02/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	223830	23	22	23	0.00
02/09/2013	GOVI On 06-February-14			GOVI	429.14	428.6720	429.1390	428.6720	269.00
02/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
02/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
02/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
02/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	108610	11	11	11	0.00
02/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	108510	11	11	11	0.00
02/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	108710	11	11	11	0.00
02/09/2013	GOVI On 08-May-14			GOVI	434.84	434.3580	434.8350	434.3580	0.00
02/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
02/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
02/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
02/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	71650	8	7	8	0.00
02/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	71750	8	7	8	0.00
02/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	71550	8	7	8	0.00
02/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2013	IGOV On 07-November-13			Index Future	191.78	191.8010	191.7750	191.8010	1,078.00
02/09/2013	IGOV On 06-February-14			Index Future	194.30	194.3300	194.3030	194.3300	173.00
02/09/2013	ILBI On 07-November-13			Index Future	520.03	520.0250	520.0250	520.0250	0.00
02/09/2013	ILBI On 06-February-14			Index Future	527.06	527.0560	527.0560	527.0560	186.00
02/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
02/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
02/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.18	94.8000	94.8200	94.8000	700.00
02/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.25	94.7300	94.7500	94.7300	0.00
02/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.35	94.6000	94.6500	94.6000	3,000.00
02/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.44	94.5200	94.5600	94.5200	1,500.00
02/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.55	94.3900	94.4500	94.3900	1,000.00
02/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.73	94.1900	94.2700	94.1900	0.00
02/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.89	94.0200	94.1100	94.0200	400.00
02/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.32	93.6300	93.6800	93.6300	1,000.00
02/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.67	93.2900	93.3300	93.2900	0.00
02/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.00	92.9500	93.0000	92.9500	0.00
02/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.32	92.6200	92.6800	92.6200	250.00
02/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.60	92.3400	92.4000	92.3400	0.00
02/09/2013	R023 On 07-November-13			Bond Future	8.22	98.2974	98.4989	98.2974	11,802.00
02/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	11670	12	12	12	0.00
02/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	11598	12	12	12	0.00
02/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	11743	12	12	12	0.00
02/09/2013	R023 On 06-February-14			Bond Future	8.34	99.5817	99.7853	99.5817	0.00
02/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	3080	3	3	3	0.00
02/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	3144	3	3	3	0.00
02/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	3017	3	3	3	0.00
02/09/2013	R157 On 07-November-13			Bond Future	6.57	113.8753	113.9732	113.8753	30,991.00
02/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	77	0	0	0	0.00
02/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	75	0	0	0	0.00
02/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	79	0	0	0	0.00
02/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1876	2	2	2	0.00

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02/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1860	2	2	2	0.00
02/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1893	2	2	2	0.00
02/09/2013	R157 On 06-February-14			Bond Future	6.80	115.3632	115.4617	115.3632	100.00
02/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	228	0	0	0	0.00
02/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	231	0	0	0	0.00
02/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	234	0	0	0	0.00
02/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	2080	2	2	2	0.00
02/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	2093	2	2	2	0.00
02/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	2067	2	2	2	0.00
02/09/2013	R157 On 08-May-14			Bond Future	7.10	110.0853	110.1863	110.0853	0.00
02/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	160	0	0	0	0.00
02/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	158	0	0	0	0.00
02/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	156	0	0	0	0.00
02/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	2726	3	3	3	0.00
02/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2738	3	3	3	0.00
02/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	2714	3	3	3	0.00
02/09/2013	R157 On 07-August-14			Bond Future	7.51	111.5558	111.6582	111.5558	0.00
02/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	589	1	1	1	0.00
02/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	593	1	1	1	0.00
02/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	597	1	1	1	0.00
02/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	1423	1	1	1	0.00
02/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	1416	1	1	1	0.00
02/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	1409	1	1	1	0.00
02/09/2013	R186 On 07-November-13			Bond Future	8.51	119.4671	119.6544	119.4671	58,223.00
02/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	1858	2	2	2	0.00
02/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	3167	3	3	3	0.00
02/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	4327	4	4	4	0.00
02/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	76	0	0	0	1,000.00
02/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	5676	6	6	6	0.00
02/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	2213	2	2	2	0.00
02/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	34	0	0	0	5,290.00
02/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	1919	2	2	2	0.00
02/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	1464	1	1	1	1,000.00
02/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	1888	2	2	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
02/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	5996	6	6	6	0.00
02/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	2275	2	2	2	1,030.00
02/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	5121	5	5	5	0.00
02/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	3252	3	3	3	4,000.00
02/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	4491	5	4	5	250.00
02/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	16821	17	17	17	0.00
02/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	19426	20	19	20	0.00
02/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	5061	5	5	5	0.00
02/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	5002	5	5	5	0.00
02/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	1543	2	2	2	1,200.00
02/09/2013	R186 On 06-February-14			Bond Future	8.62	115.7389	115.9279	115.7389	101.00
02/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2033	2	2	2	0.00
02/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2010	2	2	2	0.00
02/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2057	2	2	2	0.00
02/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	9651	10	10	10	0.00
02/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	9719	10	10	10	0.00
02/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	9789	10	10	10	0.00
02/09/2013	R186 On 08-May-14			Bond Future	8.73	117.2740	117.4668	117.2740	0.00
02/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1453	1	1	1	0.00
02/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1437	1	1	1	0.00
02/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1468	1	1	1	0.00
02/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	16030	16	16	16	0.00
02/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	16112	16	16	16	0.00
02/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	16194	16	16	16	0.00
02/09/2013	R186 On 07-August-14			Bond Future	8.85	113.5505	113.7459	113.5505	0.00
02/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	4781	5	5	5	0.00
02/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	4846	5	5	5	0.00
02/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	4813	5	5	5	0.00
02/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	9341	9	9	9	0.00
02/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	9394	10	9	10	0.00
02/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	9288	9	9	9	0.00
02/09/2013	R197 On 07-November-13			Bond Future	274.22	274.2236	274.2238	274.2236	2,100.00
02/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R197 On 07-November-13	280.00	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
02/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	5776	6	6	6	0.00
02/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	5786	6	6	6	0.00
02/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	5766	6	6	6	0.00
02/09/2013	R201 On 07-November-13			Bond Future	5.52	106.8588	106.8591	106.8588	0.00
02/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	67	0	0	0	0.00
02/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	69	0	0	0	0.00
02/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	71	0	0	0	0.00
02/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	852	1	1	1	0.00
02/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	843	1	1	1	0.00
02/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	861	1	1	1	0.00
02/09/2013	R201 On 06-February-14			Bond Future	5.59	103.8474	103.8470	103.8474	0.00
02/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	274	0	0	0	0.00
02/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	281	0	0	0	0.00
02/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	278	0	0	0	0.00
02/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	566	1	1	1	0.00
02/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	560	1	1	1	0.00
02/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	571	1	1	1	0.00
02/09/2013	R201 On 08-May-14			Bond Future	5.69	105.2248	105.2255	105.2248	0.00
02/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	174	0	0	0	0.00
02/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	176	0	0	0	0.00
02/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	173	0	0	0	0.00
02/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	740	1	1	1	0.00
02/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	744	1	1	1	0.00
02/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	748	1	1	1	0.00
02/09/2013	R201 On 07-August-14			Bond Future	5.87	102.2220	102.2228	102.2220	0.00
02/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	218	0	0	0	0.00
02/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	221	0	0	0	0.00
02/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	219	0	0	0	0.00
02/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	425	0	0	0	0.00
02/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	423	0	0	0	0.00
02/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	421	0	0	0	0.00
02/09/2013	R202 On 07-November-13			Bond Future	199.83	199.8229	199.8265	199.8229	43,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	9174	9	9	9	0.00
02/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	9184	9	9	9	0.00
02/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	9164	9	9	9	0.00
02/09/2013	R203 On 07-November-13			Bond Future	7.39	103.9554	104.1224	103.9554	19,568.00
02/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	39	0	0	0	0.00
02/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	42	0	0	0	0.00
02/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	40	0	0	0	0.00
02/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	101893	102	102	102	0.00
02/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	15	0	0	0	15.00
02/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	4842	5	5	5	0.00
02/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	4808	5	5	5	0.00
02/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
02/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	4876	5	5	5	0.00
02/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	5850	6	6	6	0.00
02/09/2013	R203 On 06-February-14			Bond Future	7.57	105.3137	105.4822	105.3137	0.00
02/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	219	0	0	0	0.00
02/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	227	0	0	0	0.00
02/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	157	0	0	0	16.00
02/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	223	0	0	0	0.00
02/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	4827	5	5	5	0.00
02/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	5396	6	5	6	0.00
02/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	4798	5	5	5	0.00
02/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	4769	5	5	5	0.00
02/09/2013	R203 On 08-May-14			Bond Future	7.76	102.5501	102.7219	102.5501	0.00
02/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	223	0	0	0	0.00
02/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	229	0	0	0	0.00
02/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	226	0	0	0	0.00
02/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1388	1	1	1	16.00
02/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	6342	7	6	7	0.00
02/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	2447	3	2	3	0.00
02/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	6285	6	6	6	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
02/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	6314	6	6	6	0.00
02/09/2013	R203 On 07-August-14			Bond Future	7.97	103.9200	104.0942	103.9200	0.00
02/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1298	1	1	1	0.00
02/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1288	1	1	1	0.00
02/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1278	1	1	1	0.00
02/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	3133	3	3	3	0.00
02/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	3116	3	3	3	0.00
02/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	3151	3	3	3	0.00
02/09/2013	R204 On 07-November-13			Bond Future	7.60	104.6101	104.8141	104.6101	29,092.00
02/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	86	0	0	0	0.00
02/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	491	0	0	0	0.00
02/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	88	0	0	0	0.00
02/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	91	0	0	0	0.00
02/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	5737	6	6	6	0.00
02/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	3045	3	3	3	1,270.00
02/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	5694	6	6	6	0.00
02/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	5779	6	6	6	0.00
02/09/2013	R204 On 06-February-14			Bond Future	7.74	101.9471	102.1531	101.9471	0.00
02/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	386	0	0	0	0.00
02/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	398	0	0	0	0.00
02/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	392	0	0	0	0.00
02/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	5996	6	6	6	0.00
02/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	5959	6	6	6	0.00
02/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	5923	6	6	6	0.00
02/09/2013	R204 On 08-May-14			Bond Future	7.90	103.2993	103.5092	103.2993	0.00
02/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	442	0	0	0	0.00
02/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	437	0	0	0	0.00
02/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	447	0	0	0	0.00
02/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	7842	8	8	8	0.00
02/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	7769	8	8	8	0.00
02/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	7805	8	8	8	0.00
02/09/2013	R204 On 07-August-14			Bond Future	8.07	100.6487	100.8614	100.6487	0.00
02/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	1991	2	2	2	0.00
02/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	1963	2	2	2	0.00

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02/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	1977	2	2	2	0.00
02/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	4276	4	4	4	0.00
02/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	4229	4	4	4	0.00
02/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	4252	4	4	4	0.00
02/09/2013	R206 On 07-November-13			Bond Future	5.88	102.6909	102.6913	102.6909	0.00
02/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	0	0	0.00
02/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	0	0	0.00
02/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	0	0	0.00
02/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	291	0	0	0	0.00
02/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	289	0	0	0	0.00
02/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	287	0	0	0	0.00
02/09/2013	R207 On 07-November-13			Bond Future	7.91	99.0360	99.1648	99.0360	27,295.00
02/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	157	0	0	0	0.00
02/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	153	0	0	0	0.00
02/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	149	0	0	0	0.00
02/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	6083	6	6	6	0.00
02/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	6036	6	6	6	0.00
02/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	6130	6	6	6	0.00
02/09/2013	R207 On 06-February-14			Bond Future	8.05	96.6910	96.8208	96.6910	0.00
02/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	473	0	0	0	0.00
02/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	480	0	0	0	0.00
02/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	466	0	0	0	0.00
02/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	7085	7	7	7	0.00
02/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	7127	7	7	7	0.00
02/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	7042	7	7	7	0.00
02/09/2013	R207 On 08-May-14			Bond Future	8.20	97.9735	98.1061	97.9735	0.00
02/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	490	0	0	0	0.00
02/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	495	0	0	0	0.00
02/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	484	0	0	0	0.00
02/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	9693	10	10	10	0.00
02/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	9736	10	10	10	0.00
02/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	9650	10	10	10	0.00
02/09/2013	R207 On 07-August-14			Bond Future	8.36	95.6423	95.7768	95.6423	0.00

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02/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	2328	2	2	2	0.00
02/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	2360	2	2	2	0.00
02/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	2344	2	2	2	0.00
02/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	5145	5	5	5	0.00
02/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	5172	5	5	5	0.00
02/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	5118	5	5	5	0.00
02/09/2013	R208 On 07-November-13			Bond Future	8.00	93.7821	93.8974	93.7821	14,367.00
02/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	170	0	0	0	0.00
02/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	802	1	1	1	0.00
02/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	166	0	0	0	0.00
02/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	174	0	0	0	0.00
02/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	3498	4	3	4	1,520.00
02/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	6826	7	7	7	0.00
02/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	6721	7	7	7	0.00
02/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	6773	7	7	7	0.00
02/09/2013	R208 On 06-February-14			Bond Future	8.13	95.0075	95.1237	95.0075	0.00
02/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	531	1	1	1	0.00
02/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	539	1	1	1	0.00
02/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	547	1	1	1	0.00
02/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	7841	8	8	8	0.00
02/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	7889	8	8	8	0.00
02/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	7937	8	8	8	0.00
02/09/2013	R208 On 08-May-14			Bond Future	8.26	92.8715	92.9902	92.8715	0.00
02/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	516	1	1	1	0.00
02/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	528	1	1	1	0.00
02/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	522	1	1	1	0.00
02/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	10847	11	11	11	0.00
02/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	10748	11	11	11	0.00
02/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	10797	11	11	11	0.00
02/09/2013	R208 On 07-August-14			Bond Future	8.39	94.1121	94.2324	94.1121	0.00
02/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	2555	3	3	3	0.00
02/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	2537	3	3	3	0.00
02/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	2574	3	3	3	0.00
02/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	5423	6	5	6	0.00

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02/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	5392	5	5	5	0.00
02/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	5454	6	5	6	0.00
02/09/2013	R209 On 07-November-13			Bond Future	9.24	72.7003	72.6335	72.7003	19,302.00
02/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1233	1	1	1	0.00
02/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	1548	2	2	2	0.00
02/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	3484	4	3	4	0.00
02/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	1572	2	2	2	0.00
02/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	2926	3	3	3	0.00
02/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	1597	2	2	2	0.00
02/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	3884	4	4	4	0.00
02/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	4746	5	5	5	0.00
02/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	4958	5	5	5	0.00
02/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	2354	2	2	2	5,000.00
02/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	5749	6	6	6	4,700.00
02/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	4851	5	5	5	0.00
02/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	2871	3	3	3	1,000.00
02/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	1539	2	2	2	1,520.00
02/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	4904	5	5	5	0.00
02/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	2051	2	2	2	980.00
02/09/2013	R209 On 06-February-14			Bond Future	9.34	73.6502	73.5821	73.6502	300.00
02/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2079	2	2	2	0.00
02/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2124	2	2	2	0.00
02/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2102	2	2	2	0.00
02/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	8183	8	8	8	0.00
02/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	8124	8	8	8	0.00
02/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	8066	8	8	8	0.00
02/09/2013	R209 On 08-May-14			Bond Future	9.44	71.4825	71.4143	71.4825	0.00
02/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1538	2	2	2	0.00
02/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1523	2	2	2	0.00
02/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1508	2	2	2	0.00
02/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	14230	14	14	14	0.00
02/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	14306	14	14	14	0.00
02/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	14155	14	14	14	0.00
02/09/2013	R209 On 07-August-14			Bond Future	9.54	72.4373	72.3682	72.4373	0.00

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02/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	4706	5	5	5	0.00
02/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	4735	5	5	5	0.00
02/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	4678	5	5	5	0.00
02/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	8187	8	8	8	0.00
02/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	8279	8	8	8	0.00
02/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	8233	8	8	8	0.00
02/09/2013	R210 On 07-November-13			Bond Future	151.70	151.7002	151.7024	151.7002	1,237.00
02/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	8288	8	8	8	0.00
02/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	8298	8	8	8	0.00
02/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	8308	8	8	8	0.00
02/09/2013	R211 On 07-November-13			Bond Future	128.37	128.3732	128.3677	128.3732	522.00
02/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1632	2	2	2	0.00
02/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1642	2	2	2	0.00
02/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1622	2	2	2	0.00
02/09/2013	R212 On 07-November-13			Bond Future	128.09	128.0904	128.0903	128.0904	21,791.00
02/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	4910	5	5	5	0.00
02/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	4920	5	5	5	0.00
02/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	4900	5	5	5	0.00
02/09/2013	R213 On 07-November-13			Bond Future	9.07	83.4252	83.5101	83.4252	19,481.00
02/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1447	1	1	1	0.00
02/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1423	1	1	1	0.00
02/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1399	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	5038	5	5	5	0.00
02/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	4982	5	5	5	0.00
02/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	5094	5	5	5	0.00
02/09/2013	R213 On 06-February-14			Bond Future	9.17	84.5153	84.6007	84.5153	0.00
02/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	1958	2	2	2	0.00
02/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	1980	2	2	2	0.00
02/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2002	2	2	2	0.00
02/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	8797	9	9	9	0.00
02/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	8737	9	9	9	0.00
02/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	8858	9	9	9	0.00
02/09/2013	R213 On 08-May-14			Bond Future	9.28	82.0985	82.1859	82.0985	0.00
02/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1474	1	1	1	0.00
02/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1503	2	2	2	0.00
02/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1489	1	1	1	0.00
02/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	14605	15	15	15	0.00
02/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	14680	15	15	15	0.00
02/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	14530	15	15	15	0.00
02/09/2013	R213 On 07-August-14			Bond Future	9.39	83.1952	83.2839	83.1952	0.00
02/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	4654	5	5	5	0.00
02/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	4712	5	5	5	0.00
02/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	4683	5	5	5	0.00
02/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	8565	9	9	9	0.00
02/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	8612	9	9	9	0.00
02/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	8660	9	9	9	0.00
02/09/2013	R214 On 07-November-13			Bond Future	9.39	73.3345	73.0373	73.3345	2,427.00
02/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	133	0	0	0	0.00
02/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	129	0	0	0	0.00
02/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	125	0	0	0	0.00
02/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	13785	14	14	14	0.00
02/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	13690	13	14	13	0.00
02/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	13880	14	14	14	0.00
02/09/2013	R214 On 06-February-14			Bond Future	9.49	74.2927	73.9911	74.2927	0.00
02/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	3072	3	3	3	0.00
02/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	3043	3	3	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
02/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	3015	3	3	3	0.00
02/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	6781	7	7	7	0.00
02/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	6833	7	7	7	0.00
02/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	6730	7	7	7	0.00
02/09/2013	R248 On 07-November-13			Bond Future	9.44	95.3097	94.7811	95.3097	10,260.00
02/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	17482	17	17	17	0.00
02/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	17611	17	18	17	0.00
02/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	17740	17	18	17	0.00
02/09/2013	R248 On 06-February-14			Bond Future	9.54	96.5551	96.0189	96.5551	0.00
02/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
02/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	4378	4	4	4	0.00
02/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	4277	4	4	4	0.00
02/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	4175	4	4	4	0.00