



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	2025 On 07-November-13			Bond Future	107.06	107.0554	107.0561	107.0554	0.00
05/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	3954	4	3954	4	0.00
05/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	3944	4	3944	4	0.00
05/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	3934	4	3934	4	0.00
05/09/2013	2037 On 07-November-13			Bond Future	9.49	93.3741	9.4894	93.3741	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	688	0	688	0	0.00
05/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	601	0	601	0	0.00
05/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	514	0	514	0	0.00
05/09/2013	2037 On 06-February-14			Bond Future	9.60	90.3368	9.6002	90.3368	0.00
05/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	1891	2	1891	2	0.00
05/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	1804	2	1804	2	0.00
05/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	1978	2	1978	2	0.00
05/09/2013	2037 On 08-May-14			Bond Future	9.71	91.5343	9.7144	91.5343	0.00
05/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	2840	3	2840	3	0.00
05/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	2753	3	2753	3	0.00
05/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	2927	3	2927	3	0.00
05/09/2013	2038 On 07-November-13			Bond Future	102.44	102.4362	102.4383	102.4362	0.00
05/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	7552	8	7552	8	0.00
05/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	7562	8	7562	8	0.00
05/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	7572	8	7572	8	0.00
05/09/2013	2050 On 07-November-13			Bond Future	105.16	105.1624	105.1647	105.1624	122.00
05/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
05/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	4835	5	4835	5	0.00
05/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	4845	5	4845	5	0.00
05/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	4825	5	4825	5	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
05/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	AL37 On 07-November-13			Index Future	400.35	400.3590	400.3490	400.3590	0.00
05/09/2013	AL37 On 06-February-14			Index Future	405.57	405.5870	405.5740	405.5870	0.00
05/09/2013	AL7T On 07-November-13			Index Future	469.39	469.6890	469.3940	469.6890	1.00
05/09/2013	AL7T On 06-February-14			Index Future	475.52	475.8230	475.5200	475.8230	0.00
05/09/2013	ALBI On 07-November-13			Index Future	422.23	422.6700	422.2280	422.6700	769.00
05/09/2013	ALBI On 06-February-14			Index Future	427.74	428.1900	427.7390	428.1900	73.00
05/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	CES1 On 20-April-18			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
05/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2013	EL28 On 07-November-13			Bond Future	107.91	107.9034	107.9057	107.9034	0.00
05/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
05/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
05/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
05/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	2104	2	2104	2	0.00
05/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	2094	2	2094	2	0.00
05/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	2084	2	2084	2	0.00
05/09/2013	ES33 On 07-November-13			Bond Future	9.95	80.2235	9.9531	80.2235	6,292.00
05/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
05/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
05/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
05/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	11641	12	11641	12	0.00
05/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	11553	11	11553	11	0.00
05/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	11465	11	11465	11	0.00
05/09/2013	ES33 On 06-February-14			Bond Future	10.09	81.2712	10.0854	81.2712	0.00
05/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
05/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
05/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
05/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	3892	4	3892	4	0.00
05/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	3816	4	3816	4	0.00
05/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	3967	4	3967	4	0.00
05/09/2013	GOVI On 07-November-13			GOVI	421.71	422.1810	421.7110	422.1810	116.00
05/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
05/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
05/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
05/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	242990	24	242990	24	0.00
05/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	242890	24	242890	24	0.00
05/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	242790	24	242790	24	0.00
05/09/2013	GOVI On 06-February-14			GOVI	427.22	427.6940	427.2160	427.6940	269.00
05/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
05/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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05/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
05/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	127840	12	127840	12	0.00
05/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	127740	12	127740	12	0.00
05/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	127940	12	127940	12	0.00
05/09/2013	GOVI On 08-May-14			GOVI	432.88	433.3640	432.8830	433.3640	0.00
05/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
05/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
05/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
05/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	91170	9	91170	9	0.00
05/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	91270	9	91270	9	0.00
05/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	91070	9	91070	9	0.00
05/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2013	IGOV On 07-November-13			Index Future	191.83	191.9060	191.8310	191.9060	1,136.00
05/09/2013	IGOV On 06-February-14			Index Future	194.36	194.4360	194.3590	194.4360	173.00
05/09/2013	ILBI On 07-November-13			Index Future	519.61	519.6150	519.6130	519.6150	0.00
05/09/2013	ILBI On 06-February-14			Index Future	526.63	526.6360	526.6340	526.6360	186.00
05/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
05/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
05/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
05/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
05/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
05/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
05/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	700.00
05/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.26	94.7500	5.2600	94.7500	0.00
05/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.34	94.6500	5.3400	94.6500	3,000.00
05/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.40	94.5600	5.4000	94.5600	1,500.00
05/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.52	94.4600	5.5200	94.4600	1,000.00
05/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.74	94.2400	5.7400	94.2400	0.00
05/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.88	94.0800	5.8800	94.0800	400.00
05/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.34	93.6300	6.3400	93.6300	1,000.00
05/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.71	93.2600	6.7100	93.2600	0.00
05/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.04	92.9400	7.0400	92.9400	0.00
05/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.36	92.6200	7.3600	92.6200	250.00
05/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.66	92.3300	7.6600	92.3300	0.00

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05/09/2013	R023 On 07-November-13			Bond Future	8.30	98.1435	8.2958	98.1435	11,802.00
05/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	12115	12	12115	12	0.00
05/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	12187	12	12187	12	0.00
05/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	12042	12	12042	12	0.00
05/09/2013	R023 On 06-February-14			Bond Future	8.42	99.4252	8.4176	99.4252	0.00
05/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	3531	3	3531	3	0.00
05/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	3467	3	3467	3	0.00
05/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	3595	4	3595	4	0.00
05/09/2013	R157 On 07-November-13			Bond Future	6.58	113.9877	6.5845	113.9877	30,785.00
05/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	65	0	65	0	0.00
05/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	64	0	64	0	0.00
05/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	67	0	67	0	0.00
05/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1898	2	1898	2	0.00
05/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1915	2	1915	2	0.00
05/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1881	2	1881	2	0.00
05/09/2013	R157 On 06-February-14			Bond Future	6.83	115.4763	6.8263	115.4763	200.00
05/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	212	0	212	0	0.00
05/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	217	0	217	0	0.00
05/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	214	0	214	0	0.00
05/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	2098	2	2098	2	0.00
05/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	2111	2	2111	2	0.00
05/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	2085	2	2085	2	0.00
05/09/2013	R157 On 08-May-14			Bond Future	7.12	110.1992	7.1238	110.1992	0.00
05/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	148	0	148	0	0.00
05/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	146	0	146	0	0.00
05/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	145	0	145	0	0.00
05/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	2750	3	2750	3	0.00
05/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2762	3	2762	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
05/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	2738	3	2738	3	0.00
05/09/2013	R157 On 07-August-14			Bond Future	7.54	111.6732	7.5393	111.6732	0.00
05/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	589	1	589	1	0.00
05/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	592	1	592	1	0.00
05/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	596	1	596	1	0.00
05/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	1456	1	1456	1	0.00
05/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	1449	1	1449	1	0.00
05/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	1442	1	1442	1	0.00
05/09/2013	R186 On 07-November-13			Bond Future	8.63	118.9882	8.6270	118.9882	58,283.00
05/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	1355	1	1355	1	0.00
05/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	2490	3	2490	3	0.00
05/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	3542	4	3542	4	0.00
05/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	35	0	35	0	1,000.00
05/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	4807	5	4807	5	0.00
05/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	1653	2	1653	2	0.00
05/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	14	0	14	0	5,290.00
05/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	1406	2	1406	2	0.00
05/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	1032	1	1032	1	1,000.00
05/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	1380	2	1380	2	0.00
05/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	6571	6	6571	6	0.00
05/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	2498	2	2498	2	1,030.00
05/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	5625	5	5625	5	0.00
05/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	3582	3	3582	3	4,000.00
05/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	4940	5	4940	5	250.00
05/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	17787	17	17787	17	0.00
05/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	20412	20	20412	20	0.00
05/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	5560	5	5560	5	0.00
05/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	5496	5	5496	5	0.00
05/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	1681	2	1681	2	1,200.00
05/09/2013	R186 On 06-February-14			Bond Future	8.74	115.2528	8.7405	115.2528	101.00
05/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	1579	2	1579	2	0.00
05/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	1559	2	1559	2	0.00
05/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	1600	2	1600	2	0.00
05/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	10215	10	10215	10	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
05/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	10287	10	10287	10	0.00
05/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	10360	10	10360	10	0.00
05/09/2013	R186 On 08-May-14			Bond Future	8.86	116.7808	8.8575	116.7808	0.00
05/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1160	1	1160	1	0.00
05/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1146	1	1146	1	0.00
05/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1173	1	1173	1	0.00
05/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	16770	16	16770	16	0.00
05/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	16855	17	16855	17	0.00
05/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	16939	17	16939	17	0.00
05/09/2013	R186 On 07-August-14			Bond Future	8.98	113.0527	8.9775	113.0527	0.00
05/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	4135	4	4135	4	0.00
05/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	4195	4	4195	4	0.00
05/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	4165	4	4165	4	0.00
05/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	9741	10	9741	10	0.00
05/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	9796	10	9796	10	0.00
05/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	9685	9	9685	9	0.00
05/09/2013	R197 On 07-November-13			Bond Future	274.68	274.6777	274.6777	274.6777	2,100.00
05/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	5322	5	5322	5	0.00
05/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	5332	5	5332	5	0.00
05/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	5312	5	5312	5	0.00
05/09/2013	R201 On 07-November-13			Bond Future	5.52	106.8623	5.5182	106.8623	0.00
05/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	79	0	79	0	0.00
05/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	81	0	81	0	0.00
05/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	83	0	83	0	0.00
05/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	867	1	867	1	0.00
05/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	857	1	857	1	0.00
05/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	876	1	876	1	0.00
05/09/2013	R201 On 06-February-14			Bond Future	5.59	103.8501	5.5943	103.8501	0.00
05/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	303	0	303	0	0.00
05/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	310	0	310	0	0.00
05/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	306	0	306	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
05/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	598	1	598	1	0.00
05/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	593	1	593	1	0.00
05/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	603	1	603	1	0.00
05/09/2013	R201 On 08-May-14			Bond Future	5.70	105.2269	5.7018	105.2269	0.00
05/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	216	0	216	0	0.00
05/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	217	0	217	0	0.00
05/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	214	0	214	0	0.00
05/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	785	1	785	1	0.00
05/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	790	1	790	1	0.00
05/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	794	1	794	1	0.00
05/09/2013	R201 On 07-August-14			Bond Future	5.87	102.2260	5.8735	102.2260	0.00
05/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	270	0	270	0	0.00
05/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	273	0	273	0	0.00
05/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	271	0	271	0	0.00
05/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	480	0	480	0	0.00
05/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	478	0	478	0	0.00
05/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	475	0	475	0	0.00
05/09/2013	R202 On 07-November-13			Bond Future	199.85	199.8444	199.8479	199.8444	43,251.00
05/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	9152	9	9152	9	0.00
05/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	9162	9	9162	9	0.00
05/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	9142	9	9142	9	0.00
05/09/2013	R203 On 07-November-13			Bond Future	7.40	104.0920	7.4015	104.0920	19,784.00
05/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	28	0	28	0	0.00
05/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	30	0	30	0	0.00
05/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	29	0	29	0	0.00
05/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	101868	102	101868	102	0.00
05/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	10	0	10	0	15.00
05/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	4856	5	4856	5	0.00
05/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	4821	5	4821	5	0.00
05/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
05/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	4890	5	4890	5	0.00

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05/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	5870	6	5870	6	0.00
05/09/2013	R203 On 06-February-14			Bond Future	7.58	105.4514	7.5799	105.4514	0.00
05/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	192	0	192	0	0.00
05/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	199	0	199	0	0.00
05/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	135	0	135	0	16.00
05/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	195	0	195	0	0.00
05/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	4826	5	4826	5	0.00
05/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	5400	5	5400	5	0.00
05/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	4797	5	4797	5	0.00
05/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	4767	5	4767	5	0.00
05/09/2013	R203 On 08-May-14			Bond Future	7.77	102.6888	7.7698	102.6888	0.00
05/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	190	0	190	0	0.00
05/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	195	0	195	0	0.00
05/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	192	0	192	0	0.00
05/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1306	1	1306	1	16.00
05/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	6335	6	6335	6	0.00
05/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	2393	2	2393	2	0.00
05/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	6278	6	6278	6	0.00
05/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	6307	6	6307	6	0.00
05/09/2013	R203 On 07-August-14			Bond Future	7.98	104.0624	7.9835	104.0624	0.00
05/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1246	1	1246	1	0.00
05/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1236	1	1236	1	0.00
05/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1226	1	1226	1	0.00
05/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	3107	3	3107	3	0.00
05/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	3089	3	3089	3	0.00
05/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	3125	3	3125	3	0.00
05/09/2013	R204 On 07-November-13			Bond Future	7.61	104.7519	7.6105	104.7519	29,247.00
05/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	60	0	60	0	0.00
05/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	413	0	413	0	0.00
05/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	62	0	62	0	0.00
05/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	64	0	64	0	0.00
05/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	5767	6	5767	6	0.00
05/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	3024	3	3024	3	1,270.00
05/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	5724	6	5724	6	0.00

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05/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	5810	6	5810	6	0.00
05/09/2013	R204 On 06-February-14			Bond Future	7.76	102.0900	7.7570	102.0900	0.00
05/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	330	0	330	0	0.00
05/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	341	0	341	0	0.00
05/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	335	0	335	0	0.00
05/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	5997	6	5997	6	0.00
05/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	5960	6	5960	6	0.00
05/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	5923	6	5923	6	0.00
05/09/2013	R204 On 08-May-14			Bond Future	7.92	103.4434	7.9157	103.4434	0.00
05/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	371	0	371	0	0.00
05/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	367	0	367	0	0.00
05/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	376	0	376	0	0.00
05/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	7831	8	7831	8	0.00
05/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	7757	8	7757	8	0.00
05/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	7794	8	7794	8	0.00
05/09/2013	R204 On 07-August-14			Bond Future	8.09	100.7965	8.0879	100.7965	0.00
05/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	1814	2	1814	2	0.00
05/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	1787	2	1787	2	0.00
05/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	1801	2	1801	2	0.00
05/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	4158	4	4158	4	0.00
05/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	4111	4	4111	4	0.00
05/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	4134	4	4134	4	0.00
05/09/2013	R206 On 07-November-13			Bond Future	5.82	102.7073	5.8176	102.7073	0.00
05/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	21	0	21	0	0.00
05/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	21	0	21	0	0.00
05/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	21	0	21	0	0.00
05/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	294	0	294	0	0.00
05/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	292	0	292	0	0.00
05/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	291	0	291	0	0.00
05/09/2013	R207 On 07-November-13			Bond Future	7.95	99.0209	7.9460	99.0209	27,295.00
05/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	110	0	110	0	0.00
05/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	107	0	107	0	0.00
05/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	104	0	104	0	0.00
05/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	6199	6	6199	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
05/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	6151	6	6151	6	0.00
05/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	6247	6	6247	6	0.00
05/09/2013	R207 On 06-February-14			Bond Future	8.09	96.6750	8.0861	96.6750	0.00
05/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	379	0	379	0	0.00
05/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	385	0	385	0	0.00
05/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	373	0	373	0	0.00
05/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	7155	7	7155	7	0.00
05/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	7199	7	7199	7	0.00
05/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	7112	7	7112	7	0.00
05/09/2013	R207 On 08-May-14			Bond Future	8.24	97.9566	8.2382	97.9566	0.00
05/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	400	0	400	0	0.00
05/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	405	0	405	0	0.00
05/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	395	0	395	0	0.00
05/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	9771	10	9771	10	0.00
05/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	9815	10	9815	10	0.00
05/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	9728	10	9728	10	0.00
05/09/2013	R207 On 07-August-14			Bond Future	8.40	95.6270	8.4011	95.6270	0.00
05/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	2105	2	2105	2	0.00
05/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	2136	2	2136	2	0.00
05/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	2120	2	2120	2	0.00
05/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	5089	5	5089	5	0.00
05/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	5117	5	5117	5	0.00
05/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	5062	5	5062	5	0.00
05/09/2013	R208 On 07-November-13			Bond Future	8.06	93.6546	8.0591	93.6546	14,367.00
05/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	108	0	108	0	0.00
05/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	631	1	631	1	0.00
05/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	105	0	105	0	0.00
05/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	111	0	111	0	0.00
05/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	3617	4	3617	4	1,520.00
05/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	7056	7	7056	7	0.00
05/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	6947	7	6947	7	0.00
05/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	7001	7	7001	7	0.00
05/09/2013	R208 On 06-February-14			Bond Future	8.19	94.8776	8.1859	94.8776	0.00
05/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	425	0	425	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
05/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	431	0	431	0	0.00
05/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	438	0	438	0	0.00
05/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	8027	8	8027	8	0.00
05/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	8076	8	8076	8	0.00
05/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	8125	8	8125	8	0.00
05/09/2013	R208 On 08-May-14			Bond Future	8.32	92.7393	8.3174	92.7393	0.00
05/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	408	0	408	0	0.00
05/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	419	0	419	0	0.00
05/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	413	0	413	0	0.00
05/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	11038	11	11038	11	0.00
05/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	10937	11	10937	11	0.00
05/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	10988	11	10988	11	0.00
05/09/2013	R208 On 07-August-14			Bond Future	8.46	93.9798	8.4556	93.9798	0.00
05/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	2300	2	2300	2	0.00
05/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	2282	2	2282	2	0.00
05/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	2318	2	2318	2	0.00
05/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	5469	5	5469	5	0.00
05/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	5438	5	5438	5	0.00
05/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	5501	5	5501	5	0.00
05/09/2013	R209 On 07-November-13			Bond Future	9.33	72.1118	9.3289	72.1118	19,302.00
05/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	962	1	962	1	0.00
05/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	1236	1	1236	1	0.00
05/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	3012	3	3012	3	0.00
05/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	1258	1	1258	1	0.00
05/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	2486	3	2486	3	0.00
05/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	1279	1	1279	1	0.00
05/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	3392	3	3392	3	0.00
05/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	4215	4	4215	4	0.00
05/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	5270	5	5270	5	0.00
05/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	2505	2	2505	2	5,000.00
05/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	6103	6	6103	6	4,700.00
05/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	5157	5	5157	5	0.00
05/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	3055	3	3055	3	1,000.00
05/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	1633	2	1633	2	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	5214	5	5214	5	0.00
05/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	2182	2	2182	2	980.00
05/09/2013	R209 On 06-February-14			Bond Future	9.43	73.0535	9.4304	73.0535	410.00
05/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	1836	2	1836	2	0.00
05/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	1878	2	1878	2	0.00
05/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	1857	2	1857	2	0.00
05/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	8573	9	8573	9	0.00
05/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	8512	8	8512	8	0.00
05/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	8453	8	8453	8	0.00
05/09/2013	R209 On 08-May-14			Bond Future	9.53	70.8774	9.5327	70.8774	0.00
05/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1334	1	1334	1	0.00
05/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1320	1	1320	1	0.00
05/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1307	1	1307	1	0.00
05/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	14669	15	14669	15	0.00
05/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	14746	15	14746	15	0.00
05/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	14592	15	14592	15	0.00
05/09/2013	R209 On 07-August-14			Bond Future	9.64	71.8254	9.6364	71.8254	0.00
05/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	4366	4	4366	4	0.00
05/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	4394	4	4394	4	0.00
05/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	4339	4	4339	4	0.00
05/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	8494	8	8494	8	0.00
05/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	8588	9	8588	9	0.00
05/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	8541	8	8541	8	0.00
05/09/2013	R210 On 07-November-13			Bond Future	151.72	151.7143	151.7167	151.7143	1,237.00
05/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	8273	8	8273	8	0.00
05/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	8283	8	8283	8	0.00
05/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	8293	8	8293	8	0.00
05/09/2013	R211 On 07-November-13			Bond Future	128.34	128.3483	128.3428	128.3483	522.00
05/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R211 On 07-November-13	129.99	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
05/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1657	2	1657	2	0.00
05/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1667	2	1667	2	0.00
05/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1647	2	1647	2	0.00
05/09/2013	R212 On 07-November-13			Bond Future	127.85	128.2846	127.8523	128.2846	21,791.00
05/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	5148	5	5148	5	0.00
05/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	5158	5	5158	5	0.00
05/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	5138	5	5138	5	0.00
05/09/2013	R213 On 07-November-13			Bond Future	9.18	82.8211	9.1843	82.8211	19,481.00
05/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1062	1	1062	1	0.00
05/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1042	1	1042	1	0.00
05/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1022	1	1022	1	0.00
05/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	5526	5	5526	5	0.00
05/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	5466	5	5466	5	0.00
05/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	5586	5	5586	5	0.00
05/09/2013	R213 On 06-February-14			Bond Future	9.30	83.9026	9.2952	83.9026	0.00
05/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	1635	2	1635	2	0.00
05/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	1655	2	1655	2	0.00
05/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	1674	2	1674	2	0.00
05/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	9353	9	9353	9	0.00
05/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	9290	9	9290	9	0.00
05/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	9417	9	9417	9	0.00
05/09/2013	R213 On 08-May-14			Bond Future	9.40	81.4772	9.4029	81.4772	0.00
05/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1211	1	1211	1	0.00
05/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1237	1	1237	1	0.00
05/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1224	1	1224	1	0.00
05/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	15234	15	15234	15	0.00
05/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	15311	15	15311	15	0.00
05/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	15157	15	15157	15	0.00
05/09/2013	R213 On 07-August-14			Bond Future	9.51	82.5671	9.5141	82.5671	0.00
05/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	4192	4	4192	4	0.00
05/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	4246	4	4246	4	0.00

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05/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	4219	4	4219	4	0.00
05/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	9004	9	9004	9	0.00
05/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	9052	9	9052	9	0.00
05/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	9101	9	9101	9	0.00
05/09/2013	R214 On 07-November-13			Bond Future	9.49	72.5039	9.4908	72.5039	2,427.00
05/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	78	0	78	0	0.00
05/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	75	0	75	0	0.00
05/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	73	0	73	0	0.00
05/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	14481	14	14481	14	0.00
05/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	14384	14	14384	14	0.00
05/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	14578	14	14578	14	0.00
05/09/2013	R214 On 06-February-14			Bond Future	9.60	73.4507	9.5961	73.4507	0.00
05/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	2716	3	2716	3	0.00
05/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	2690	3	2690	3	0.00
05/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	2664	3	2664	3	0.00
05/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	7188	7	7188	7	0.00
05/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	7241	7	7241	7	0.00
05/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	7135	7	7135	7	0.00
05/09/2013	R248 On 07-November-13			Bond Future	9.49	94.2427	9.4914	94.2427	10,260.00
05/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	18010	18	18010	18	0.00
05/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	18139	18	18139	18	0.00
05/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	18268	18	18268	18	0.00
05/09/2013	R248 On 06-February-14			Bond Future	9.60	95.4734	9.5980	95.4734	0.00
05/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
05/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	4914	5	4914	5	0.00
05/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	4812	5	4812	5	0.00
05/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	4711	5	4711	5	0.00