



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For October 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	2025 On 07-November-13			Bond Future	109.62	109.6062	109.6160	109.6062	0.00
02/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1394	1	1394	1	0.00
02/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1384	1	1384	1	0.00
02/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1374	1	1374	1	0.00
02/10/2013	2037 On 07-November-13			Bond Future	9.03	97.7869	9.0265	97.7869	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
02/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3446	4	3446	4	0.00
02/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	3620	4	3620	4	0.00
02/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	3533	4	3533	4	0.00
02/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 06-February-14			Bond Future	9.12	94.8158	9.1213	94.8158	0.00
02/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2306	3	2306	3	0.00
02/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2394	3	2394	3	0.00
02/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2219	3	2219	3	0.00
02/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 08-May-14			Bond Future	9.22	96.1022	9.2167	96.1022	0.00
02/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	1528	2	1528	2	0.00
02/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1354	2	1354	2	0.00
02/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1441	2	1441	2	0.00
02/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2038 On 07-November-13			Bond Future	105.60	105.5831	105.5973	105.5831	18.00
02/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4393	4	4393	4	0.00
02/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4403	4	4403	4	0.00
02/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4413	4	4413	4	0.00
02/10/2013	2050 On 07-November-13			Bond Future	110.17	110.1541	110.1694	110.1541	122.00
02/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	179	0	179	0	0.00
02/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	169	0	169	0	0.00
02/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	159	0	159	0	0.00
02/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
02/10/2013	2050 On 07-November-13	109.99	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
02/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	AL37 On 07-November-13			Index Future	409.47	409.8570	409.4660	409.8570	0.00
02/10/2013	AL37 On 06-February-14			Index Future	414.85	415.2460	414.8510	415.2460	0.00
02/10/2013	AL7T On 07-November-13			Index Future	484.84	485.8330	484.8440	485.8330	1.00
02/10/2013	AL7T On 06-February-14			Index Future	491.22	492.2210	491.2190	492.2210	0.00
02/10/2013	ALBI On 07-November-13			Index Future	435.22	436.4880	435.2150	436.4880	766.00
02/10/2013	ALBI On 06-February-14			Index Future	440.94	442.2270	440.9380	442.2270	73.00
02/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	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
02/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/10/2013	EL28 On 07-November-13			Bond Future	110.53	110.5104	110.5260	110.5104	0.00
02/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	526	1	526	1	0.00
02/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	536	1	536	1	0.00
02/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	516	1	516	1	0.00
02/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
02/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
02/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 07-November-13			Bond Future	9.49	83.9110	9.4944	83.9110	6,292.00
02/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8252	8	8252	8	0.00
02/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8164	8	8164	8	0.00
02/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8076	8	8076	8	0.00
02/10/2013	ES33 On 06-February-14			Bond Future	9.61	85.0142	9.6099	85.0142	0.00
02/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	450	0	450	0	0.00
02/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	375	0	375	0	0.00
02/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	526	0	526	0	0.00
02/10/2013	GOVI On 07-November-13			GOVI	434.58	435.8360	434.5830	435.8360	126.00
02/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	114270	10	114270	10	0.00
02/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	114170	10	114170	10	0.00
02/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	114070	10	114070	10	0.00
02/10/2013	GOVI On 06-February-14			GOVI	440.30	441.5660	440.2980	441.5660	269.00
02/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	3080	2	3080	2	0.00
02/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	2880	2	2880	2	0.00

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02/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	2980	2	2980	2	0.00
02/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 08-May-14			GOVI	446.27	447.5540	446.2680	447.5540	0.00
02/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	42580	6	42580	6	0.00
02/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	42680	6	42680	6	0.00
02/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	42780	6	42780	6	0.00
02/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
02/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
02/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/10/2013	IGOV On 07-November-13			Index Future	195.99	196.0540	195.9920	196.0540	1,151.00
02/10/2013	IGOV On 06-February-14			Index Future	198.59	198.6560	198.5940	198.6560	174.00
02/10/2013	ILBI On 07-November-13			Index Future	533.01	533.0050	533.0050	533.0050	0.00
02/10/2013	ILBI On 06-February-14			Index Future	540.22	540.2170	540.2170	540.2170	186.00
02/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.15	94.8400	5.1500	94.8400	0.00
02/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	4,100.00
02/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	1,500.00
02/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.33	94.6600	5.3300	94.6600	1,000.00
02/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.46	94.5100	5.4600	94.5100	0.00
02/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.60	94.3600	5.6000	94.3600	400.00
02/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.97	93.9900	5.9700	93.9900	1,000.00
02/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.28	93.6700	6.2800	93.6700	0.00
02/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.55	93.4000	6.5500	93.4000	0.00
02/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.81	93.1500	6.8100	93.1500	250.00
02/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.05	92.9100	7.0500	92.9100	0.00
02/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.29	92.6700	7.2900	92.6700	0.00

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02/10/2013	R023 On 07-November-13			Bond Future	7.73	101.8764	7.7320	101.8764	12,954.00
02/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	8506	8	8506	8	0.00
02/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	8579	8	8579	8	0.00
02/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	8434	8	8434	8	0.00
02/10/2013	R023 On 06-February-14			Bond Future	7.83	103.2158	7.8289	103.2158	0.00
02/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	134	0	134	0	0.00
02/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	198	0	198	0	0.00
02/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	71	0	71	0	0.00
02/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
02/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
02/10/2013	R157 On 07-November-13			Bond Future	6.19	114.6917	6.1897	114.6917	29,465.00
02/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	53	0	53	0	0.00
02/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	51	0	51	0	0.00
02/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	55	0	55	0	0.00
02/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	1156	1	1156	1	0.00
02/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	1172	1	1172	1	0.00
02/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	1139	1	1139	1	0.00
02/10/2013	R157 On 06-February-14			Bond Future	6.35	116.1996	6.3539	116.1996	300.00
02/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	226	0	226	0	0.00
02/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	234	0	234	0	0.00
02/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	230	0	230	0	0.00
02/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	1362	1	1362	1	0.00
02/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1374	1	1374	1	0.00
02/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	1350	1	1350	1	0.00
02/10/2013	R157 On 08-May-14			Bond Future	6.53	110.9668	6.5300	110.9668	0.00
02/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	172	0	172	0	0.00
02/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	169	0	169	0	0.00
02/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	167	0	167	0	0.00
02/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1978	2	1978	2	0.00
02/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1990	2	1990	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
02/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1967	2	1967	2	0.00
02/10/2013	R157 On 07-August-14			Bond Future	6.74	112.5164	6.7384	112.5164	0.00
02/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	814	1	814	1	0.00
02/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	820	1	820	1	0.00
02/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	826	1	826	1	0.00
02/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	813	1	813	1	0.00
02/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	807	1	807	1	0.00
02/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	802	1	802	1	0.00
02/10/2013	R186 On 07-November-13			Bond Future	8.10	123.9303	8.0961	123.9303	57,141.00
02/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	4402	5	4402	5	0.00
02/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2367	3	2367	3	0.00
02/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6117	7	6117	7	0.00
02/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	17	0	17	0	1,000.00
02/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	7974	9	7974	9	0.00
02/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	2922	3	2922	3	0.00
02/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	4	0	4	0	5,290.00
02/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2463	3	2463	3	0.00
02/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1756	2	1756	2	1,000.00
02/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2415	3	2415	3	0.00
02/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	406	0	406	0	1,030.00
02/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	2629	2	2629	2	0.00
02/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	829	1	829	1	4,000.00
02/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	1971	2	1971	2	0.00
02/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	1543	1	1543	1	250.00
02/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	13104	13	13104	13	0.00
02/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	15737	15	15737	15	0.00
02/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	1929	2	1929	2	0.00
02/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	182	0	182	0	1,200.00
02/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	1888	2	1888	2	0.00
02/10/2013	R186 On 06-February-14			Bond Future	8.19	120.2703	8.1888	120.2703	120.00
02/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2356	3	2356	3	0.00
02/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2325	3	2325	3	0.00
02/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2388	3	2388	3	0.00
02/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	6265	6	6265	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
02/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	6326	6	6326	6	0.00
02/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	6387	6	6387	6	0.00
02/10/2013	R186 On 08-May-14			Bond Future	8.28	121.9019	8.2812	121.9019	0.00
02/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1570	2	1570	2	0.00
02/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1552	2	1552	2	0.00
02/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1589	2	1589	2	0.00
02/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6195	7	6195	7	0.00
02/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2488	3	2488	3	1,933.00
02/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	4325	4	4325	4	1,933.00
02/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	12350	12	12350	12	0.00
02/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	12429	12	12429	12	0.00
02/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	12507	12	12507	12	0.00
02/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	9519	9	9519	9	0.00
02/10/2013	R186 On 07-August-14			Bond Future	8.37	118.3122	8.3713	118.3122	0.00
02/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	5652	6	5652	6	0.00
02/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	5735	6	5735	6	0.00
02/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	5693	6	5693	6	0.00
02/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	6298	6	6298	6	0.00
02/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	6342	6	6342	6	0.00
02/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	6254	6	6254	6	0.00
02/10/2013	R197 On 07-November-13			Bond Future	278.13	278.1090	278.1304	278.1090	2,049.00
02/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1870	2	1870	2	0.00
02/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1880	2	1880	2	0.00
02/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1860	2	1860	2	0.00
02/10/2013	R201 On 07-November-13			Bond Future	5.23	107.1457	5.2256	107.1457	0.00
02/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	54	0	54	0	0.00
02/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	56	0	56	0	0.00
02/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	59	0	59	0	0.00
02/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	523	1	523	1	0.00
02/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	514	1	514	1	0.00
02/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	532	1	532	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
02/10/2013	R201 On 06-February-14			Bond Future	5.20	104.1465	5.2008	104.1465	0.00
02/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	348	0	348	0	0.00
02/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	357	0	357	0	0.00
02/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	352	0	352	0	0.00
02/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	310	0	310	0	0.00
02/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	307	0	307	0	0.00
02/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	315	0	315	0	0.00
02/10/2013	R201 On 08-May-14			Bond Future	5.09	105.5593	5.0896	105.5593	0.00
02/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	271	0	271	0	0.00
02/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	274	0	274	0	0.00
02/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	269	0	269	0	0.00
02/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	473	1	473	1	0.00
02/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	477	1	477	1	0.00
02/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	480	1	480	1	0.00
02/10/2013	R201 On 07-August-14			Bond Future	4.67	102.6234	4.6719	102.6234	0.00
02/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	434	0	434	0	0.00
02/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	438	0	438	0	0.00
02/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	436	0	436	0	0.00
02/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	210	0	210	0	0.00
02/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	209	0	209	0	0.00
02/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	208	0	208	0	0.00
02/10/2013	R202 On 07-November-13			Bond Future	204.82	204.7962	204.8228	204.7962	43,210.00
02/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	4177	4	4177	4	0.00
02/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	4187	4	4187	4	0.00
02/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	4167	4	4167	4	0.00
02/10/2013	R203 On 07-November-13			Bond Future	6.87	105.9426	6.8730	105.9426	19,710.00
02/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	34	0	34	0	0.00
02/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	37	0	37	0	0.00
02/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	36	0	36	0	0.00
02/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	103656	104	103656	104	0.00
02/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	8	0	8	0	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	3074	3	3074	3	0.00
02/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	3040	3	3040	3	0.00
02/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
02/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	3108	3	3108	3	0.00
02/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	4080	4	4080	4	0.00
02/10/2013	R203 On 06-February-14			Bond Future	7.00	107.3355	7.0044	107.3355	0.00
02/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	326	0	326	0	0.00
02/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1024	1	1024	1	13.00
02/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	339	0	339	0	0.00
02/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	223	0	223	0	16.00
02/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	332	0	332	0	0.00
02/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	3139	3	3139	3	0.00
02/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	3667	4	3667	4	0.00
02/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	3112	3	3112	3	0.00
02/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	1552	2	1552	2	0.00
02/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	3085	3	3085	3	0.00
02/10/2013	R203 On 08-May-14			Bond Future	7.13	104.6303	7.1341	104.6303	0.00
02/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	286	0	286	0	0.00
02/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1175	1	1175	1	13.00
02/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	278	0	278	0	0.00
02/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	282	0	282	0	0.00
02/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2017	2	2017	2	16.00
02/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	4547	5	4547	5	0.00
02/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	1227	1	1227	1	0.00
02/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	4492	4	4492	4	0.00
02/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	2058	2	2058	2	0.00
02/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	4519	4	4519	4	0.00
02/10/2013	R203 On 07-August-14			Bond Future	7.27	106.0910	7.2669	106.0910	0.00
02/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	1869	2	1869	2	0.00
02/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	1854	2	1854	2	0.00
02/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	1840	2	1840	2	0.00
02/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1266	1	1266	1	30.00
02/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1763	2	1763	2	0.00
02/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1750	2	1750	2	0.00

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02/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1776	2	1776	2	0.00
02/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	2458	2	2458	2	0.00
02/10/2013	R204 On 07-November-13			Bond Future	7.07	107.1551	7.0714	107.1551	31,288.00
02/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	93	0	93	0	0.00
02/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	844	1	844	1	0.00
02/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	97	0	97	0	0.00
02/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	101	0	101	0	0.00
02/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	3501	3	3501	3	0.00
02/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	1154	1	1154	1	1,270.00
02/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	3460	3	3460	3	0.00
02/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	3542	3	3542	3	0.00
02/10/2013	R204 On 06-February-14			Bond Future	7.18	104.5339	7.1812	104.5339	0.00
02/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	606	1	606	1	0.00
02/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	626	1	626	1	0.00
02/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	616	1	616	1	0.00
02/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	3933	4	3933	4	0.00
02/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	3900	4	3900	4	0.00
02/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	3867	4	3867	4	0.00
02/10/2013	R204 On 08-May-14			Bond Future	7.29	105.9519	7.2937	105.9519	0.00
02/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	582	1	582	1	0.00
02/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	575	1	575	1	0.00
02/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	590	1	590	1	0.00
02/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	5636	6	5636	6	0.00
02/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	5567	6	5567	6	0.00
02/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	5601	6	5601	6	0.00
02/10/2013	R204 On 07-August-14			Bond Future	7.41	103.3994	7.4064	103.3994	0.00
02/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	2644	3	2644	3	0.00
02/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	2606	3	2606	3	0.00
02/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	2625	3	2625	3	0.00
02/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	2482	2	2482	2	0.00
02/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	2445	2	2445	2	0.00
02/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	2463	2	2463	2	0.00
02/10/2013	R206 On 07-November-13			Bond Future	5.28	102.7859	5.2780	102.7859	0.00
02/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	11	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
02/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	11	0	0.00
02/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	11	0	0.00
02/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	187	0	187	0	0.00
02/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	186	0	186	0	0.00
02/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	184	0	184	0	0.00
02/10/2013	R207 On 07-November-13			Bond Future	7.34	102.0204	7.3395	102.0204	21,305.00
02/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	205	0	205	0	0.00
02/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	198	0	198	0	0.00
02/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	191	0	191	0	0.00
02/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	3381	3	3381	3	0.00
02/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	3337	3	3337	3	0.00
02/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	3425	3	3425	3	0.00
02/10/2013	R207 On 06-February-14			Bond Future	7.44	99.7226	7.4448	99.7226	0.00
02/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	729	1	729	1	0.00
02/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	740	1	740	1	0.00
02/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	717	1	717	1	0.00
02/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	4549	5	4549	5	0.00
02/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	4586	5	4586	5	0.00
02/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	4511	4	4511	4	0.00
02/10/2013	R207 On 08-May-14			Bond Future	7.55	101.0754	7.5545	101.0754	0.00
02/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	648	1	648	1	0.00
02/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	656	1	656	1	0.00
02/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	640	1	640	1	0.00
02/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6994	7	6994	7	0.00
02/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	7034	7	7034	7	0.00
02/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6953	7	6953	7	0.00
02/10/2013	R207 On 07-August-14			Bond Future	7.66	98.8459	7.6643	98.8459	0.00
02/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3148	3	3148	3	0.00
02/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3192	3	3192	3	0.00
02/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3170	3	3170	3	0.00
02/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	3016	3	3016	3	0.00
02/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	3037	3	3037	3	0.00
02/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2995	3	2995	3	0.00
02/10/2013	R208 On 07-November-13			Bond Future	7.48	96.8673	7.4823	96.8673	10,564.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	172	0	172	0	0.00
02/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1297	1	1297	1	0.00
02/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	166	0	166	0	0.00
02/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	178	0	178	0	0.00
02/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	1201	1	1201	1	1,520.00
02/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	4034	4	4034	4	0.00
02/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	3932	4	3932	4	0.00
02/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	3983	4	3983	4	0.00
02/10/2013	R208 On 06-February-14			Bond Future	7.58	98.1409	7.5806	98.1409	0.00
02/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	752	1	752	1	0.00
02/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	764	1	764	1	0.00
02/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	777	1	777	1	0.00
02/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	5234	5	5234	5	0.00
02/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	5277	5	5277	5	0.00
02/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	5321	5	5321	5	0.00
02/10/2013	R208 On 08-May-14			Bond Future	7.68	96.0755	7.6777	96.0755	0.00
02/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	648	1	648	1	0.00
02/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	665	1	665	1	0.00
02/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	656	1	656	1	0.00
02/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	8076	8	8076	8	0.00
02/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7982	8	7982	8	0.00
02/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	8029	8	8029	8	0.00
02/10/2013	R208 On 07-August-14			Bond Future	7.77	97.4168	7.7734	97.4168	0.00
02/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3488	4	3488	4	0.00
02/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3463	4	3463	4	0.00
02/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3514	4	3514	4	0.00
02/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	3357	3	3357	3	0.00
02/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	3333	3	3333	3	0.00
02/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	3381	3	3381	3	0.00
02/10/2013	R209 On 07-November-13			Bond Future	8.85	75.9623	8.8533	75.9623	19,836.00
02/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4645	5	4645	5	0.00
02/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1337	2	1337	2	0.00
02/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1793	2	1793	2	0.00
02/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1829	2	1829	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
02/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1865	2	1865	2	0.00
02/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3836	4	3836	4	0.00
02/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5211	6	5211	6	0.00
02/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6389	7	6389	7	0.00
02/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	597	1	597	1	5,000.00
02/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	2285	2	2285	2	0.00
02/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2936	3	2936	3	4,700.00
02/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	2201	2	2201	2	0.00
02/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	863	1	863	1	1,000.00
02/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	265	0	265	0	1,520.00
02/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	2243	2	2243	2	0.00
02/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	460	0	460	0	980.00
02/10/2013	R209 On 06-February-14			Bond Future	8.94	76.9610	8.9395	76.9610	0.00
02/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2486	3	2486	3	0.00
02/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2545	3	2545	3	0.00
02/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2515	3	2515	3	0.00
02/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5627	5	5627	5	0.00
02/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	5575	5	5575	5	0.00
02/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	5524	5	5524	5	0.00
02/10/2013	R209 On 08-May-14			Bond Future	9.02	74.8600	9.0239	74.8600	0.00
02/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1664	2	1664	2	0.00
02/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1645	2	1645	2	0.00
02/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1627	2	1627	2	0.00
02/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	11329	11	11329	11	0.00
02/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	11401	11	11401	11	0.00
02/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	11257	11	11257	11	0.00
02/10/2013	R209 On 07-August-14			Bond Future	9.11	75.9052	9.1063	75.9052	0.00
02/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5592	6	5592	6	0.00
02/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5627	6	5627	6	0.00
02/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5556	6	5556	6	0.00
02/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5970	6	5970	6	0.00
02/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	6049	6	6049	6	0.00
02/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	6009	6	6009	6	0.00
02/10/2013	R210 On 07-November-13			Bond Future	157.34	157.9950	157.3428	157.9950	1,449.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	2647	2	2647	2	0.00
02/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	2657	2	2657	2	0.00
02/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	2667	2	2667	2	0.00
02/10/2013	R211 On 07-November-13			Bond Future	128.32	128.3254	128.3204	128.3254	522.00
02/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1680	2	1680	2	0.00
02/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1690	2	1690	2	0.00
02/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1670	2	1670	2	0.00
02/10/2013	R212 On 07-November-13			Bond Future	130.73	130.7221	130.7307	130.7221	21,791.00
02/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	2269	2	2269	2	0.00
02/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	2279	2	2279	2	0.00
02/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	2259	2	2259	2	0.00
02/10/2013	R213 On 07-November-13			Bond Future	8.69	86.9394	8.6912	86.9394	19,495.00
02/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1690	2	1690	2	0.00
02/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1655	2	1655	2	0.00
02/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1621	2	1621	2	0.00
02/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	2379	2	2379	2	0.00
02/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	2334	2	2334	2	0.00
02/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	2424	2	2424	2	0.00
02/10/2013	R213 On 06-February-14			Bond Future	8.79	88.0825	8.7851	88.0825	0.00
02/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2281	3	2281	3	0.00
02/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2309	3	2309	3	0.00
02/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2337	3	2337	3	0.00
02/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	6189	6	6189	6	0.00
02/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	6134	6	6134	6	0.00
02/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	6244	6	6244	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
02/10/2013	R213 On 08-May-14			Bond Future	8.87	85.7388	8.8735	85.7388	0.00
02/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1564	2	1564	2	0.00
02/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1599	2	1599	2	0.00
02/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1582	2	1582	2	0.00
02/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11698	11	11698	11	0.00
02/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11770	11	11770	11	0.00
02/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11626	11	11626	11	0.00
02/10/2013	R213 On 07-August-14			Bond Future	8.96	86.9358	8.9611	86.9358	0.00
02/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5434	6	5434	6	0.00
02/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5503	6	5503	6	0.00
02/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5469	6	5469	6	0.00
02/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	6265	6	6265	6	0.00
02/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	6306	6	6306	6	0.00
02/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	6348	6	6348	6	0.00
02/10/2013	R214 On 07-November-13			Bond Future	9.02	76.2931	9.0196	76.2931	2,427.00
02/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	53	0	53	0	0.00
02/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	51	0	51	0	0.00
02/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	48	0	48	0	0.00
02/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10871	10	10871	10	0.00
02/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10775	10	10775	10	0.00
02/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10968	11	10968	11	0.00
02/10/2013	R214 On 06-February-14			Bond Future	9.11	77.2962	9.1091	77.2962	0.00
02/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3727	4	3727	4	0.00
02/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3691	4	3691	4	0.00
02/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3655	4	3655	4	0.00
02/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4550	4	4550	4	0.00
02/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4594	4	4594	4	0.00
02/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4507	4	4507	4	0.00
02/10/2013	R248 On 07-November-13			Bond Future	9.08	98.8662	9.0754	98.8662	10,260.00
02/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13936	13	13936	13	0.00
02/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	14065	14	14065	14	0.00



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02/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	14195	14	14195	14	0.00
02/10/2013	R248 On 06-February-14			Bond Future	9.17	100.1661	9.1672	100.1661	0.00
02/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
02/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	777	0	777	0	0.00
02/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	676	0	676	0	0.00
02/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	575	0	575	0	0.00