



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
04/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	2025 On 07-November-13			Bond Future	109.51	109.3989	109.5125	109.3989	0.00
04/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
04/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
04/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
04/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1497	2	1497	2	0.00
04/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1487	2	1487	2	0.00
04/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1477	2	1477	2	0.00
04/10/2013	2037 On 07-November-13			Bond Future	8.97	97.8241	8.9739	97.8241	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
04/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3935	4	3935	4	0.00
04/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4109	4	4109	4	0.00
04/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4022	4	4022	4	0.00
04/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2037 On 06-February-14			Bond Future	9.07	94.8537	9.0670	94.8537	0.00
04/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2802	3	2802	3	0.00
04/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2889	3	2889	3	0.00
04/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2714	3	2714	3	0.00
04/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2037 On 08-May-14			Bond Future	9.16	96.1388	9.1609	96.1388	0.00
04/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	2028	2	2028	2	0.00
04/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1854	2	1854	2	0.00
04/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1941	2	1941	2	0.00
04/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2038 On 07-November-13			Bond Future	105.61	105.6021	105.6070	105.6021	18.00
04/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
04/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
04/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
04/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4383	4	4383	4	0.00
04/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4393	4	4393	4	0.00
04/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4403	4	4403	4	0.00
04/10/2013	2050 On 07-November-13			Bond Future	110.18	110.1747	110.1798	110.1747	122.00
04/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	190	0	190	0	0.00
04/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	180	0	180	0	0.00
04/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	170	0	170	0	0.00
04/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
04/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
04/10/2013	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
04/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	AL37 On 07-November-13			Index Future	410.51	410.3350	410.5100	410.3350	0.00
04/10/2013	AL37 On 06-February-14			Index Future	415.91	415.7310	415.9080	415.7310	0.00
04/10/2013	AL7T On 07-November-13			Index Future	486.15	486.0410	486.1500	486.0410	1.00
04/10/2013	AL7T On 06-February-14			Index Future	492.54	492.4330	492.5430	492.4330	0.00
04/10/2013	ALBI On 07-November-13			Index Future	436.92	436.6830	436.9170	436.6830	759.00
04/10/2013	ALBI On 06-February-14			Index Future	442.66	442.4250	442.6630	442.4250	73.00
04/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	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
04/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/10/2013	EL28 On 07-November-13			Bond Future	110.54	110.5314	110.5366	110.5314	0.00
04/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	537	1	537	1	0.00
04/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	547	1	547	1	0.00
04/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	527	1	527	1	0.00
04/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
04/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
04/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
04/10/2013	ES33 On 07-November-13			Bond Future	9.43	83.9872	9.4261	83.9872	6,292.00
04/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
04/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
04/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
04/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7729	8	7729	8	0.00
04/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7640	8	7640	8	0.00
04/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7552	8	7552	8	0.00
04/10/2013	ES33 On 06-February-14			Bond Future	9.54	85.0917	9.5394	85.0917	0.00
04/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	4	0	4	0	0.00
04/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	155	0	155	0	0.00
04/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	80	0	80	0	0.00
04/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
04/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
04/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
04/10/2013	GOVI On 07-November-13			GOVI	436.26	436.0220	436.2640	436.0220	125.00
04/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
04/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
04/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
04/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	97460	10	97460	10	0.00
04/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	97360	10	97360	10	0.00
04/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	97260	10	97260	10	0.00
04/10/2013	GOVI On 06-February-14			GOVI	442.00	441.7560	442.0010	441.7560	269.00
04/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	20110	2	20110	2	0.00
04/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	19910	2	19910	2	0.00

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04/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	20010	2	20010	2	0.00
04/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
04/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
04/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
04/10/2013	GOVI On 08-May-14			GOVI	447.99	447.7390	447.9870	447.7390	0.00
04/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	59770	6	59770	6	0.00
04/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	59870	6	59870	6	0.00
04/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	59970	6	59970	6	0.00
04/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
04/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
04/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
04/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/10/2013	IGOV On 07-November-13			Index Future	196.01	195.9640	196.0100	195.9640	1,166.00
04/10/2013	IGOV On 06-February-14			Index Future	198.61	198.5650	198.6120	198.5650	190.00
04/10/2013	ILBI On 07-November-13			Index Future	532.31	532.3990	532.3080	532.3990	0.00
04/10/2013	ILBI On 06-February-14			Index Future	539.40	539.4920	539.3990	539.4920	186.00
04/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	0.00
04/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.19	94.7900	5.1900	94.7900	4,100.00
04/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.23	94.7500	5.2300	94.7500	1,500.00
04/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.29	94.6700	5.2900	94.6700	1,000.00
04/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.42	94.5400	5.4200	94.5400	0.00
04/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.53	94.4100	5.5300	94.4100	400.00
04/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.88	94.0300	5.8800	94.0300	1,000.00
04/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.17	93.7300	6.1700	93.7300	0.00
04/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.42	93.4700	6.4200	93.4700	0.00
04/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.67	93.2200	6.6700	93.2200	250.00
04/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.92	92.9700	6.9200	92.9700	0.00
04/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.17	92.7300	7.1700	92.7300	0.00

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04/10/2013	R023 On 07-November-13			Bond Future	7.69	101.9363	7.6893	101.9363	12,954.00
04/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	8226	8	8226	8	0.00
04/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	8299	8	8299	8	0.00
04/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	8154	8	8154	8	0.00
04/10/2013	R023 On 06-February-14			Bond Future	7.78	103.2768	7.7845	103.2768	0.00
04/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	418	0	418	0	0.00
04/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	482	0	482	0	0.00
04/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	354	0	354	0	0.00
04/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
04/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
04/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
04/10/2013	R157 On 07-November-13			Bond Future	6.13	114.7715	6.1285	114.7715	29,465.00
04/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	62	0	62	0	0.00
04/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	59	0	59	0	0.00
04/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	65	0	65	0	0.00
04/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	1051	1	1051	1	0.00
04/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	1067	1	1067	1	0.00
04/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	1035	1	1035	1	0.00
04/10/2013	R157 On 06-February-14			Bond Future	6.28	116.2808	6.2818	116.2808	300.00
04/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	250	0	250	0	0.00
04/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	259	0	259	0	0.00
04/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	255	0	255	0	0.00
04/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	1272	1	1272	1	0.00
04/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1284	1	1284	1	0.00
04/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	1260	1	1260	1	0.00
04/10/2013	R157 On 08-May-14			Bond Future	6.44	111.0470	6.4446	111.0470	0.00
04/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	190	0	190	0	0.00
04/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	188	0	188	0	0.00
04/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	185	0	185	0	0.00
04/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1882	2	1882	2	0.00
04/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1893	2	1893	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
04/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1870	2	1870	2	0.00
04/10/2013	R157 On 07-August-14			Bond Future	6.63	112.5989	6.6305	112.5989	0.00
04/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	873	1	873	1	0.00
04/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	878	1	878	1	0.00
04/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	884	1	884	1	0.00
04/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	753	1	753	1	0.00
04/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	748	1	748	1	0.00
04/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	743	1	743	1	0.00
04/10/2013	R186 On 07-November-13			Bond Future	8.02	123.8736	8.0232	123.8736	57,161.00
04/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	4868	5	4868	5	0.00
04/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2679	3	2679	3	0.00
04/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6664	7	6664	7	0.00
04/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	20	0	20	0	1,000.00
04/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	8576	8	8576	8	0.00
04/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3284	3	3284	3	0.00
04/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	5	0	5	0	5,290.00
04/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2784	3	2784	3	0.00
04/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2005	2	2005	2	1,000.00
04/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2731	3	2731	3	0.00
04/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	292	0	292	0	1,030.00
04/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	2216	2	2216	2	0.00
04/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	632	1	632	1	4,000.00
04/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	1621	2	1621	2	0.00
04/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	1242	1	1242	1	250.00
04/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	12445	13	12445	13	0.00
04/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	15076	15	15076	15	0.00
04/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	1584	2	1584	2	0.00
04/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	122	0	122	0	1,200.00
04/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	1547	2	1547	2	0.00
04/10/2013	R186 On 06-February-14			Bond Future	8.11	120.2131	8.1132	120.2131	120.00
04/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2578	3	2578	3	0.00
04/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2544	3	2544	3	0.00
04/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2612	3	2612	3	0.00
04/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5818	6	5818	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
04/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5877	6	5877	6	0.00
04/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	5936	6	5936	6	0.00
04/10/2013	R186 On 08-May-14			Bond Future	8.20	121.8416	8.2031	121.8416	0.00
04/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1709	2	1709	2	0.00
04/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1689	2	1689	2	0.00
04/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1730	2	1730	2	0.00
04/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6570	7	6570	7	0.00
04/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2687	3	2687	3	1,933.00
04/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	4022	4	4022	4	1,933.00
04/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11812	12	11812	12	0.00
04/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	11890	12	11890	12	0.00
04/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	11967	12	11967	12	0.00
04/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	9040	9	9040	9	0.00
04/10/2013	R186 On 07-August-14			Bond Future	8.29	118.2523	8.2902	118.2523	0.00
04/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	5988	6	5988	6	0.00
04/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6074	6	6074	6	0.00
04/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6031	6	6031	6	0.00
04/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5947	6	5947	6	0.00
04/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5990	6	5990	6	0.00
04/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5905	6	5905	6	0.00
04/10/2013	R197 On 07-November-13			Bond Future	278.15	278.1379	278.1453	278.1379	2,049.00
04/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1855	2	1855	2	0.00
04/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1865	2	1865	2	0.00
04/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1845	2	1845	2	0.00
04/10/2013	R201 On 07-November-13			Bond Future	5.14	107.2347	5.1387	107.2347	0.00
04/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	70	0	70	0	0.00
04/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	72	0	72	0	0.00
04/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	75	0	75	0	0.00
04/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	444	0	444	0	0.00
04/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	436	0	436	0	0.00
04/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	452	0	452	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
04/10/2013	R201 On 06-February-14			Bond Future	5.09	104.2370	5.0875	104.2370	0.00
04/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	397	0	397	0	0.00
04/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	407	0	407	0	0.00
04/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	402	0	402	0	0.00
04/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	264	0	264	0	0.00
04/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	261	0	261	0	0.00
04/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	268	0	268	0	0.00
04/10/2013	R201 On 08-May-14			Bond Future	4.93	105.6491	4.9311	105.6491	0.00
04/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	311	0	311	0	0.00
04/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	314	0	314	0	0.00
04/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	309	0	309	0	0.00
04/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	418	0	418	0	0.00
04/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	421	0	421	0	0.00
04/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	424	0	424	0	0.00
04/10/2013	R201 On 07-August-14			Bond Future	4.40	102.7155	4.4003	102.7155	0.00
04/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	496	0	496	0	0.00
04/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	501	0	501	0	0.00
04/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	498	0	498	0	0.00
04/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	174	0	174	0	0.00
04/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	173	0	173	0	0.00
04/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	171	0	171	0	0.00
04/10/2013	R202 On 07-November-13			Bond Future	204.84	204.8319	204.8410	204.8319	43,210.00
04/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	4159	4	4159	4	0.00
04/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	4169	4	4169	4	0.00
04/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	4149	4	4149	4	0.00
04/10/2013	R203 On 07-November-13			Bond Future	6.80	106.0839	6.7983	106.0839	19,710.00
04/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	42	0	42	0	0.00
04/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	46	0	46	0	0.00
04/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	44	0	44	0	0.00
04/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	103912	104	103912	104	0.00
04/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	10	0	10	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
04/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	2827	3	2827	3	0.00
04/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2793	3	2793	3	0.00
04/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
04/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	2860	3	2860	3	0.00
04/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	3826	4	3826	4	0.00
04/10/2013	R203 On 06-February-14			Bond Future	6.92	107.4790	6.9236	107.4790	0.00
04/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	372	0	372	0	0.00
04/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1132	1	1132	1	13.00
04/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	386	0	386	0	0.00
04/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	257	0	257	0	16.00
04/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	379	0	379	0	0.00
04/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2925	3	2925	3	0.00
04/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	3441	3	3441	3	0.00
04/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2899	3	2899	3	0.00
04/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	1401	1	1401	1	0.00
04/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2873	3	2873	3	0.00
04/10/2013	R203 On 08-May-14			Bond Future	7.05	104.7737	7.0469	104.7737	0.00
04/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	322	0	322	0	0.00
04/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1280	1	1280	1	13.00
04/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	313	0	313	0	0.00
04/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	317	0	317	0	0.00
04/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2166	2	2166	2	16.00
04/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	4321	4	4321	4	0.00
04/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	1115	1	1115	1	0.00
04/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	4267	4	4267	4	0.00
04/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1902	2	1902	2	0.00
04/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	4294	4	4294	4	0.00
04/10/2013	R203 On 07-August-14			Bond Future	7.17	106.2376	7.1712	106.2376	0.00
04/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2004	2	2004	2	0.00
04/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	1989	2	1989	2	0.00
04/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	1974	2	1974	2	0.00
04/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1370	1	1370	1	30.00
04/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1631	2	1631	2	0.00
04/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1619	2	1619	2	0.00

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04/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1644	2	1644	2	0.00
04/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	2296	2	2296	2	0.00
04/10/2013	R204 On 07-November-13			Bond Future	6.99	107.3521	6.9924	107.3521	31,288.00
04/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	113	0	113	0	0.00
04/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	982	1	982	1	0.00
04/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	118	0	118	0	0.00
04/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	123	0	123	0	0.00
04/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	3179	3	3179	3	0.00
04/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	948	1	948	1	1,270.00
04/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	3139	3	3139	3	0.00
04/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	3220	3	3220	3	0.00
04/10/2013	R204 On 06-February-14			Bond Future	7.10	104.7338	7.0972	104.7338	0.00
04/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	681	1	681	1	0.00
04/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	703	1	703	1	0.00
04/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	692	1	692	1	0.00
04/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	3661	4	3661	4	0.00
04/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	3629	4	3629	4	0.00
04/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	3597	4	3597	4	0.00
04/10/2013	R204 On 08-May-14			Bond Future	7.20	106.1525	7.2046	106.1525	0.00
04/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	646	1	646	1	0.00
04/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	638	1	638	1	0.00
04/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	654	1	654	1	0.00
04/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	5349	5	5349	5	0.00
04/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	5282	5	5282	5	0.00
04/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	5315	5	5315	5	0.00
04/10/2013	R204 On 07-August-14			Bond Future	7.31	103.6039	7.3108	103.6039	0.00
04/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	2827	3	2827	3	0.00
04/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	2787	3	2787	3	0.00
04/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	2807	3	2807	3	0.00
04/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	2306	2	2306	2	0.00
04/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	2271	2	2271	2	0.00
04/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	2289	2	2289	2	0.00
04/10/2013	R206 On 07-November-13			Bond Future	5.23	102.8083	5.2319	102.8083	0.00
04/10/2013	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
04/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	11	0	0.00
04/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	11	0	0.00
04/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	179	0	179	0	0.00
04/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	178	0	178	0	0.00
04/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	176	0	176	0	0.00
04/10/2013	R207 On 07-November-13			Bond Future	7.30	102.0913	7.2965	102.0913	21,283.00
04/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	217	0	217	0	0.00
04/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	210	0	210	0	0.00
04/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	202	0	202	0	0.00
04/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	3183	3	3183	3	0.00
04/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	3139	3	3139	3	0.00
04/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	3226	3	3226	3	0.00
04/10/2013	R207 On 06-February-14			Bond Future	7.40	99.7947	7.3996	99.7947	0.00
04/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	769	1	769	1	0.00
04/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	781	1	781	1	0.00
04/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	757	1	757	1	0.00
04/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	4376	4	4376	4	0.00
04/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	4413	4	4413	4	0.00
04/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	4339	4	4339	4	0.00
04/10/2013	R207 On 08-May-14			Bond Future	7.51	101.1467	7.5071	101.1467	0.00
04/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	680	1	680	1	0.00
04/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	689	1	689	1	0.00
04/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	672	1	672	1	0.00
04/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6812	7	6812	7	0.00
04/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6852	7	6852	7	0.00
04/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6772	7	6772	7	0.00
04/10/2013	R207 On 07-August-14			Bond Future	7.61	98.9192	7.6139	98.9192	0.00
04/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3253	3	3253	3	0.00
04/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3298	3	3298	3	0.00
04/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3276	3	3276	3	0.00
04/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2903	3	2903	3	0.00
04/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2924	3	2924	3	0.00
04/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2883	3	2883	3	0.00
04/10/2013	R208 On 07-November-13			Bond Future	7.43	96.9173	7.4345	96.9173	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
04/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	186	0	186	0	0.00
04/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1402	1	1402	1	0.00
04/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	179	0	179	0	0.00
04/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	193	0	193	0	0.00
04/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	1044	1	1044	1	1,520.00
04/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3786	4	3786	4	0.00
04/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	3686	4	3686	4	0.00
04/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	3736	4	3736	4	0.00
04/10/2013	R208 On 06-February-14			Bond Future	7.53	98.1919	7.5305	98.1919	0.00
04/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	800	1	800	1	0.00
04/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	813	1	813	1	0.00
04/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	826	1	826	1	0.00
04/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	5019	5	5019	5	0.00
04/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	5061	5	5061	5	0.00
04/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	5104	5	5104	5	0.00
04/10/2013	R208 On 08-May-14			Bond Future	7.63	96.1254	7.6256	96.1254	0.00
04/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	686	1	686	1	0.00
04/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	704	1	704	1	0.00
04/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	695	1	695	1	0.00
04/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7848	8	7848	8	0.00
04/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7754	8	7754	8	0.00
04/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7801	8	7801	8	0.00
04/10/2013	R208 On 07-August-14			Bond Future	7.72	97.4683	7.7186	97.4683	0.00
04/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3621	4	3621	4	0.00
04/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3595	4	3595	4	0.00
04/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3647	4	3647	4	0.00
04/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	3218	3	3218	3	0.00
04/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	3195	3	3195	3	0.00
04/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	3241	3	3241	3	0.00
04/10/2013	R209 On 07-November-13			Bond Future	8.79	76.0301	8.7858	76.0301	19,784.00
04/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1496	2	1496	2	0.00
04/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1996	2	1996	2	0.00
04/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5035	5	5035	5	0.00
04/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2035	2	2035	2	0.00

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04/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2074	2	2074	2	0.00
04/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4185	4	4185	4	0.00
04/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5625	6	5625	6	0.00
04/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6842	7	6842	7	0.00
04/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	462	0	462	0	5,000.00
04/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1963	2	1963	2	0.00
04/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2570	3	2570	3	4,700.00
04/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1885	2	1885	2	0.00
04/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	688	1	688	1	1,000.00
04/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	192	0	192	0	1,520.00
04/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1924	2	1924	2	0.00
04/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	349	0	349	0	980.00
04/10/2013	R209 On 06-February-14			Bond Future	8.87	77.0299	8.8700	77.0299	0.00
04/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2673	3	2673	3	0.00
04/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2735	3	2735	3	0.00
04/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2704	3	2704	3	0.00
04/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5282	5	5282	5	0.00
04/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	5232	5	5232	5	0.00
04/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	5182	5	5182	5	0.00
04/10/2013	R209 On 08-May-14			Bond Future	8.95	74.9284	8.9525	74.9284	0.00
04/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1784	2	1784	2	0.00
04/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1765	2	1765	2	0.00
04/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1746	2	1746	2	0.00
04/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10910	11	10910	11	0.00
04/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10982	11	10982	11	0.00
04/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10839	11	10839	11	0.00
04/10/2013	R209 On 07-August-14			Bond Future	9.03	75.9753	9.0327	75.9753	0.00
04/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5865	6	5865	6	0.00
04/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5901	6	5901	6	0.00
04/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5829	6	5829	6	0.00
04/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5698	6	5698	6	0.00
04/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5774	6	5774	6	0.00
04/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5736	6	5736	6	0.00
04/10/2013	R210 On 07-November-13			Bond Future	157.35	157.3487	157.3547	157.3487	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
04/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	2635	3	2635	3	0.00
04/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	2645	3	2645	3	0.00
04/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	2655	3	2655	3	0.00
04/10/2013	R211 On 07-November-13			Bond Future	128.19	128.2370	128.1947	128.2370	522.00
04/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1805	2	1805	2	0.00
04/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1815	2	1815	2	0.00
04/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1795	2	1795	2	0.00
04/10/2013	R212 On 07-November-13			Bond Future	130.40	130.3936	130.3967	130.3936	21,791.00
04/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	2603	3	2603	3	0.00
04/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	2613	3	2613	3	0.00
04/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	2593	3	2593	3	0.00
04/10/2013	R213 On 07-November-13			Bond Future	8.61	86.9303	8.6083	86.9303	19,468.00
04/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1954	2	1954	2	0.00
04/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1915	2	1915	2	0.00
04/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1876	2	1876	2	0.00
04/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	1980	2	1980	2	0.00
04/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	1940	2	1940	2	0.00
04/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	2021	2	2021	2	0.00
04/10/2013	R213 On 06-February-14			Bond Future	8.70	88.0735	8.6995	88.0735	0.00
04/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2503	2	2503	2	0.00
04/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2533	2	2533	2	0.00
04/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2563	3	2563	3	0.00
04/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5747	6	5747	6	0.00
04/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5694	6	5694	6	0.00
04/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5800	6	5800	6	0.00

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04/10/2013	R213 On 08-May-14			Bond Future	8.79	85.7282	8.7855	85.7282	0.00
04/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1711	2	1711	2	0.00
04/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1748	2	1748	2	0.00
04/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1730	2	1730	2	0.00
04/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11172	11	11172	11	0.00
04/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11243	11	11243	11	0.00
04/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11101	11	11101	11	0.00
04/10/2013	R213 On 07-August-14			Bond Future	8.87	86.9258	8.8703	86.9258	0.00
04/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5769	6	5769	6	0.00
04/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5842	6	5842	6	0.00
04/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5805	6	5805	6	0.00
04/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5919	6	5919	6	0.00
04/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5959	6	5959	6	0.00
04/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5999	6	5999	6	0.00
04/10/2013	R214 On 07-November-13			Bond Future	8.96	76.2828	8.9620	76.2828	2,427.00
04/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	57	0	57	0	0.00
04/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	54	0	54	0	0.00
04/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	52	0	52	0	0.00
04/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10416	10	10416	10	0.00
04/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10320	10	10320	10	0.00
04/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10513	11	10513	11	0.00
04/10/2013	R214 On 06-February-14			Bond Future	9.05	77.2860	9.0498	77.2860	0.00
04/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3930	4	3930	4	0.00
04/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3892	4	3892	4	0.00
04/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3855	4	3855	4	0.00
04/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4286	4	4286	4	0.00
04/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4329	4	4329	4	0.00
04/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4245	4	4245	4	0.00
04/10/2013	R248 On 07-November-13			Bond Future	9.01	98.9058	9.0127	98.9058	10,220.00
04/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13295	13	13295	13	0.00
04/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13424	13	13424	13	0.00

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04/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13553	14	13553	14	0.00
04/10/2013	R248 On 06-February-14			Bond Future	9.10	100.2065	9.1026	100.2065	0.00
04/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	75	0	75	0	0.00
04/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
04/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	127	0	127	0	0.00
04/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	26	0	26	0	0.00
04/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00