



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	2025 On 01-August-13			Bond Future	109.82	109.8212	109.8212	109.8212	0.00
02/08/2013	2025 On 07-November-13			Bond Future	111.11	111.3847	111.1121	111.3847	0.00
02/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	102	0	102	0	0.00
02/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	112	0	112	0	0.00
02/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	122	0	122	0	0.00
02/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	0	0	0	0	0.00
02/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	0	0	0	0	0.00
02/08/2013	2025 On 07-November-13	110.99	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
02/08/2013	2038 On 01-August-13			Bond Future	107.29	107.2895	107.2895	107.2895	0.00
02/08/2013	2038 On 07-November-13			Bond Future	108.77	108.8169	108.7748	108.8169	0.00
02/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
02/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
02/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
02/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	1215	1	1215	1	0.00
02/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	1225	1	1225	1	0.00
02/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	1235	1	1235	1	0.00
02/08/2013	2050 On 01-August-13			Bond Future	109.83	109.8274	109.8274	109.8274	0.00
02/08/2013	2050 On 07-November-13			Bond Future	110.27	110.5801	110.2694	110.5801	122.00
02/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	279	1	279	1	0.00
02/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	269	1	269	1	0.00
02/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	259	1	259	1	0.00
02/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
02/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
02/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
02/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	AL37 On 07-November-13			Index Future	407.63	407.5520	407.6320	407.5520	0.00
02/08/2013	AL37 On 06-February-14			Index Future	412.98	413.0170	412.9840	413.0170	0.00
02/08/2013	AL7T On 07-November-13			Index Future	480.69	480.6410	480.6920	480.6410	1.00
02/08/2013	AL7T On 06-February-14			Index Future	487.00	487.0870	487.0020	487.0870	0.00
02/08/2013	ALBI On 07-November-13			Index Future	431.38	431.1150	431.3840	431.1150	763.00
02/08/2013	ALBI On 06-February-14			Index Future	437.05	436.8970	437.0460	436.8970	73.00
02/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/08/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/08/2013	EL28 On 01-August-13			Bond Future	113.63	113.6271	113.6271	113.6271	0.00
02/08/2013	EL28 On 07-November-13			Bond Future	110.76	110.9431	110.7636	110.9431	0.00
02/08/2013	EL28 On 07-November-13	110.00	Call	Bond Future	764	1	764	1	0.00
02/08/2013	EL28 On 07-November-13	109.99	Call	Bond Future	774	1	774	1	0.00
02/08/2013	EL28 On 07-November-13	110.01	Call	Bond Future	754	1	754	1	0.00
02/08/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
02/08/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
02/08/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
02/08/2013	ES33 On 01-August-13			Bond Future	9.48	85.2771	9.4800	85.2771	0.00
02/08/2013	ES33 On 07-November-13			Bond Future	9.62	82.3494	9.6236	82.3494	6,292.00
02/08/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
02/08/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
02/08/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
02/08/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9229	9	9229	9	0.00
02/08/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9141	9	9141	9	0.00

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02/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9053	9	9053	9	0.00
02/08/2013	ES33 On 06-February-14			Bond Future	9.74	83.4539	9.7437	83.4539	0.00
02/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1442	2	1442	2	0.00
02/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1367	2	1367	2	0.00
02/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1518	2	1518	2	0.00
02/08/2013	GOVI On 07-November-13			GOVI	430.92	430.6630	430.9160	430.6630	98.00
02/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
02/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
02/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
02/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	150940	15	150940	15	0.00
02/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	150840	15	150840	15	0.00
02/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	150740	15	150740	15	0.00
02/08/2013	GOVI On 06-February-14			GOVI	436.57	436.4390	436.5730	436.4390	268.00
02/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
02/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
02/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
02/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	34270	4	34270	4	0.00
02/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	34170	4	34170	4	0.00
02/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	34370	4	34370	4	0.00
02/08/2013	GOVI On 08-May-14			GOVI	442.46	442.3470	442.4560	442.3470	0.00
02/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	4460	0	4460	0	0.00
02/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	4560	0	4560	0	0.00
02/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	4660	0	4660	0	0.00
02/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
02/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
02/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
02/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/08/2013	IGOV On 07-November-13			Index Future	199.35	199.4700	199.3540	199.4700	1,078.00
02/08/2013	IGOV On 06-February-14			Index Future	202.00	202.1690	201.9960	202.1690	164.00
02/08/2013	ILBI On 07-November-13			Index Future	540.08	540.0760	540.0760	540.0760	0.00
02/08/2013	ILBI On 06-February-14			Index Future	547.45	547.4540	547.4540	547.4540	186.00

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02/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
02/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	700.00
02/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	0.00
02/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.31	94.6900	5.3100	94.6900	0.00
02/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.39	94.6100	5.3900	94.6100	1,500.00
02/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.48	94.5200	5.4800	94.5200	1,000.00
02/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
02/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.76	94.2900	5.7600	94.2900	400.00
02/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.07	93.9700	6.0700	93.9700	1,000.00
02/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.40	93.6500	6.4000	93.6500	0.00
02/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.75	93.3200	6.7500	93.3200	0.00
02/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.04	93.0500	7.0400	93.0500	250.00
02/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.30	92.8000	7.3000	92.8000	0.00
02/08/2013	R023 On 01-August-13			Bond Future	7.77	103.2398	7.7650	103.2398	0.00
02/08/2013	R023 On 07-November-13			Bond Future	7.90	100.5103	7.9010	100.5103	11,644.00
02/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	9606	10	9606	10	0.00
02/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	9533	10	9533	10	0.00
02/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	9679	10	9679	10	0.00
02/08/2013	R023 On 06-February-14			Bond Future	8.01	101.8583	8.0053	101.8583	0.00
02/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	982	1	982	1	0.00
02/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	1046	1	1046	1	0.00
02/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	919	1	919	1	0.00

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02/08/2013	R157 On 01-August-13			Bond Future	6.10	119.7025	6.1000	119.7025	0.00
02/08/2013	R157 On 07-November-13			Bond Future	6.29	114.4977	6.2887	114.4977	22,834.00
02/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	245	0	245	0	0.00
02/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	240	0	240	0	0.00
02/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	249	0	249	0	0.00
02/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1531	2	1531	2	0.00
02/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1517	2	1517	2	0.00
02/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1545	2	1545	2	0.00
02/08/2013	R157 On 06-February-14			Bond Future	6.47	116.0335	6.4721	116.0335	0.00
02/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	352	0	352	0	0.00
02/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	356	0	356	0	0.00
02/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	361	0	361	0	0.00
02/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1677	2	1677	2	0.00
02/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1689	2	1689	2	0.00
02/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1665	2	1665	2	0.00
02/08/2013	R157 On 08-May-14			Bond Future	6.68	110.7952	6.6791	110.7952	0.00
02/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	247	0	247	0	0.00
02/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	244	0	244	0	0.00
02/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	241	0	241	0	0.00
02/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2253	2	2253	2	0.00
02/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2264	2	2264	2	0.00
02/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2242	2	2242	2	0.00
02/08/2013	R157 On 07-August-14			Bond Future	6.97	112.3150	6.9667	112.3150	0.00
02/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	247	0	247	0	0.00
02/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	236	0	236	0	0.00
02/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	225	0	225	0	0.00
02/08/2013	R186 On 01-August-13			Bond Future	8.12	120.5016	8.1200	120.5016	0.00
02/08/2013	R186 On 07-November-13			Bond Future	8.25	121.8312	8.2529	121.8312	56,999.00
02/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	3173	3	3173	3	0.00
02/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	4835	5	4835	5	0.00
02/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	6198	6	6198	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
02/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	260	0	260	0	1,000.00
02/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	7698	8	7698	8	0.00
02/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	3637	4	3637	4	0.00
02/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	140	0	140	0	5,290.00
02/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	3255	3	3255	3	0.00
02/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2636	3	2636	3	1,000.00
02/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	3214	3	3214	3	0.00
02/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	4915	5	4915	5	0.00
02/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	1893	2	1893	2	1,030.00
02/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	4183	4	4183	4	0.00
02/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	2667	3	2667	3	4,000.00
02/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	3663	4	3663	4	250.00
02/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	14752	15	14752	15	0.00
02/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	17279	17	17279	17	0.00
02/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	4134	4	4134	4	0.00
02/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	4085	4	4085	4	0.00
02/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1312	1	1312	1	1,200.00
02/08/2013	R186 On 06-February-14			Bond Future	8.35	118.1750	8.3516	118.1750	0.00
02/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2793	3	2793	3	0.00
02/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2763	3	2763	3	0.00
02/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2823	3	2823	3	0.00
02/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	8126	8	8126	8	0.00
02/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	8189	8	8189	8	0.00
02/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	8251	8	8251	8	0.00
02/08/2013	R186 On 08-May-14			Bond Future	8.45	119.7750	8.4511	119.7750	0.00
02/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1938	2	1938	2	0.00
02/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1919	2	1919	2	0.00
02/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1957	2	1957	2	0.00
02/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	14174	14	14174	14	0.00
02/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	14252	14	14252	14	0.00
02/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	14330	14	14330	14	0.00
02/08/2013	R186 On 07-August-14			Bond Future	8.55	116.1268	8.5534	116.1268	0.00
02/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	2130	2	2130	2	0.00
02/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	2215	2	2215	2	0.00
02/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	2044	2	2044	2	0.00
02/08/2013	R197 On 01-August-13			Bond Future	277.89	277.8926	277.8926	277.8926	0.00
02/08/2013	R197 On 07-November-13			Bond Future	281.73	281.8489	281.7347	281.8489	2,097.00
02/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	1745	2	1745	2	0.00
02/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	1735	2	1735	2	0.00
02/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	1725	2	1725	2	0.00
02/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
02/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
02/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
02/08/2013	R201 On 01-August-13			Bond Future	5.29	105.6179	5.2900	105.6179	0.00
02/08/2013	R201 On 07-November-13			Bond Future	5.40	107.0389	5.4022	107.0389	0.00
02/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	125	0	125	0	0.00
02/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	128	0	128	0	0.00
02/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	131	0	131	0	0.00
02/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	787	1	787	1	0.00
02/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	779	1	779	1	0.00
02/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	795	1	795	1	0.00
02/08/2013	R201 On 06-February-14			Bond Future	5.43	104.0660	5.4338	104.0660	0.00
02/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	328	0	328	0	0.00
02/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	336	0	336	0	0.00
02/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	332	0	332	0	0.00
02/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	488	0	488	0	0.00
02/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	483	0	483	0	0.00
02/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	493	0	493	0	0.00
02/08/2013	R201 On 08-May-14			Bond Future	5.44	105.4750	5.4360	105.4750	0.00
02/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	204	0	204	0	0.00
02/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	206	0	206	0	0.00
02/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	202	0	202	0	0.00
02/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	615	1	615	1	0.00
02/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	619	1	619	1	0.00
02/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	623	1	623	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
02/08/2013	R201 On 07-August-14			Bond Future	5.38	102.5125	5.3756	102.5125	0.00
02/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	31	0	31	0	0.00
02/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	27	0	27	0	0.00
02/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	24	0	24	0	0.00
02/08/2013	R202 On 01-August-13			Bond Future	208.64	208.6439	208.6439	208.6439	0.00
02/08/2013	R202 On 07-November-13			Bond Future	211.05	211.1335	211.0514	211.1335	42,966.00
02/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	2061	2	2061	2	0.00
02/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	2041	2	2041	2	0.00
02/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	2051	2	2051	2	0.00
02/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
02/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
02/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
02/08/2013	R203 On 01-August-13			Bond Future	6.80	108.3392	6.8000	108.3392	0.00
02/08/2013	R203 On 07-November-13			Bond Future	6.95	105.5599	6.9520	105.5599	7,429.00
02/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	217	0	217	0	0.00
02/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	227	0	227	0	0.00
02/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	222	0	222	0	0.00
02/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103386	103	103386	103	0.00
02/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	113	0	113	0	15.00
02/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3531	4	3531	4	0.00
02/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3500	4	3500	4	0.00
02/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
02/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3561	4	3561	4	0.00
02/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4454	5	4454	5	0.00
02/08/2013	R203 On 06-February-14			Bond Future	7.09	106.9757	7.0907	106.9757	0.00
02/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	513	1	513	1	0.00
02/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	527	1	527	1	0.00
02/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	390	0	390	0	16.00
02/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	520	1	520	1	0.00
02/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3601	4	3601	4	0.00
02/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4109	4	4109	4	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
02/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3575	4	3575	4	0.00
02/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3550	4	3550	4	0.00
02/08/2013	R203 On 08-May-14			Bond Future	7.23	104.2628	7.2308	104.2628	0.00
02/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	432	0	432	0	0.00
02/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	443	0	443	0	0.00
02/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	437	0	437	0	0.00
02/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	2156	2	2156	2	16.00
02/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	4989	5	4989	5	0.00
02/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1654	2	1654	2	0.00
02/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4937	5	4937	5	0.00
02/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	4963	5	4963	5	0.00
02/08/2013	R203 On 07-August-14			Bond Future	7.39	105.6930	7.3880	105.6930	0.00
02/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	243	0	243	0	0.00
02/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	216	0	216	0	0.00
02/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	271	0	271	0	0.00
02/08/2013	R204 On 01-August-13			Bond Future	7.02	105.3177	7.0200	105.3177	0.00
02/08/2013	R204 On 07-November-13			Bond Future	7.16	106.6422	7.1613	106.6422	25,774.00
02/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	381	0	381	0	0.00
02/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1306	1	1306	1	0.00
02/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	389	0	389	0	0.00
02/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	397	0	397	0	0.00
02/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4181	4	4181	4	0.00
02/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2003	2	2003	2	1,270.00
02/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4144	4	4144	4	0.00
02/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4218	4	4218	4	0.00
02/08/2013	R204 On 06-February-14			Bond Future	7.28	104.0419	7.2773	104.0419	0.00
02/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	854	1	854	1	0.00
02/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	875	1	875	1	0.00
02/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	865	1	865	1	0.00
02/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4576	5	4576	5	0.00
02/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4544	5	4544	5	0.00

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02/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4511	5	4511	5	0.00
02/08/2013	R204 On 08-May-14			Bond Future	7.40	105.4506	7.3984	105.4506	0.00
02/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	802	1	802	1	0.00
02/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	794	1	794	1	0.00
02/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	811	1	811	1	0.00
02/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6264	6	6264	6	0.00
02/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6198	6	6198	6	0.00
02/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6231	6	6231	6	0.00
02/08/2013	R204 On 07-August-14			Bond Future	7.53	102.8657	7.5299	102.8657	0.00
02/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	333	0	333	0	0.00
02/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	259	0	259	0	0.00
02/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	296	0	296	0	0.00
02/08/2013	R206 On 01-August-13			Bond Future	5.34	101.3480	5.3400	101.3480	0.00
02/08/2013	R206 On 07-November-13			Bond Future	5.68	102.7438	5.6792	102.7438	0.00
02/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	10	0	10	0	0.00
02/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	10	0	10	0	0.00
02/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	10	0	10	0	0.00
02/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	258	0	258	0	0.00
02/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	256	0	256	0	0.00
02/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	255	0	255	0	0.00
02/08/2013	R207 On 01-August-13			Bond Future	7.34	99.9964	7.3350	99.9964	0.00
02/08/2013	R207 On 07-November-13			Bond Future	7.48	101.2277	7.4833	101.2277	27,380.00
02/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	593	1	593	1	0.00
02/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	582	1	582	1	0.00
02/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	571	1	571	1	0.00
02/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4465	4	4465	4	0.00
02/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4425	4	4425	4	0.00
02/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4505	4	4505	4	0.00
02/08/2013	R207 On 06-February-14			Bond Future	7.60	98.9459	7.5969	98.9459	0.00
02/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	957	1	957	1	0.00
02/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	969	1	969	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
02/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	946	1	946	1	0.00
02/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5488	5	5488	5	0.00
02/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5526	5	5526	5	0.00
02/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5451	5	5451	5	0.00
02/08/2013	R207 On 08-May-14			Bond Future	7.72	100.2855	7.7169	100.2855	0.00
02/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	888	1	888	1	0.00
02/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	897	1	897	1	0.00
02/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	879	1	879	1	0.00
02/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	7962	8	7962	8	0.00
02/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	8002	8	8002	8	0.00
02/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	7923	8	7923	8	0.00
02/08/2013	R207 On 07-August-14			Bond Future	7.85	98.0208	7.8455	98.0208	0.00
02/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	626	1	626	1	0.00
02/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	669	1	669	1	0.00
02/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	582	1	582	1	0.00
02/08/2013	R208 On 01-August-13			Bond Future	7.48	98.1528	7.4800	98.1528	0.00
02/08/2013	R208 On 07-November-13			Bond Future	7.62	95.9427	7.6226	95.9427	14,453.00
02/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	574	1	574	1	0.00
02/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1794	2	1794	2	0.00
02/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	563	1	563	1	0.00
02/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	585	1	585	1	0.00
02/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2459	2	2459	2	1,520.00
02/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5193	5	5193	5	0.00
02/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5100	5	5100	5	0.00
02/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5146	5	5146	5	0.00
02/08/2013	R208 On 06-February-14			Bond Future	7.73	97.2296	7.7278	97.2296	0.00
02/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	966	1	966	1	0.00
02/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	978	1	978	1	0.00
02/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	991	1	991	1	0.00
02/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6222	6	6222	6	0.00
02/08/2013	R208 On 06-February-14	6.75	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
02/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6308	6	6308	6	0.00
02/08/2013	R208 On 08-May-14			Bond Future	7.83	95.1494	7.8334	95.1494	0.00
02/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	838	1	838	1	0.00
02/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	856	1	856	1	0.00
02/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	847	1	847	1	0.00
02/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	9058	9	9058	9	0.00
02/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	8965	9	8965	9	0.00
02/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	9012	9	9012	9	0.00
02/08/2013	R208 On 07-August-14			Bond Future	7.94	96.4545	7.9447	96.4545	0.00
02/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	711	1	711	1	0.00
02/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	661	1	661	1	0.00
02/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	760	1	760	1	0.00
02/08/2013	R209 On 01-August-13			Bond Future	8.89	76.6160	8.8900	76.6160	0.00
02/08/2013	R209 On 07-November-13			Bond Future	9.01	74.2017	9.0056	74.2017	18,944.00
02/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	2246	2	2246	2	0.00
02/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	2671	3	2671	3	0.00
02/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	5017	5	5017	5	0.00
02/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	2704	3	2704	3	0.00
02/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	4373	4	4373	4	0.00
02/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	2736	3	2736	3	0.00
02/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	5466	5	5466	5	0.00
02/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	6405	6	6405	6	0.00
02/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	4327	4	4327	4	0.00
02/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2132	2	2132	2	5,000.00
02/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	5008	5	5008	5	4,700.00
02/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	4236	4	4236	4	0.00
02/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	2564	3	2564	3	1,000.00
02/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1445	2	1445	2	1,520.00
02/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	4281	4	4281	4	0.00
02/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	1878	2	1878	2	980.00
02/08/2013	R209 On 06-February-14			Bond Future	9.10	75.1970	9.0965	75.1970	0.00

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02/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2913	3	2913	3	0.00
02/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2968	3	2968	3	0.00
02/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2940	3	2940	3	0.00
02/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	7235	7	7235	7	0.00
02/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	7181	7	7181	7	0.00
02/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	7128	7	7128	7	0.00
02/08/2013	R209 On 08-May-14			Bond Future	9.19	73.0701	9.1864	73.0701	0.00
02/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	2071	2	2071	2	0.00
02/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	2052	2	2052	2	0.00
02/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	2034	2	2034	2	0.00
02/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	12939	13	12939	13	0.00
02/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	13011	13	13011	13	0.00
02/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	12867	13	12867	13	0.00
02/08/2013	R209 On 07-August-14			Bond Future	9.28	74.0724	9.2778	74.0724	0.00
02/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	1593	2	1593	2	0.00
02/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	1742	2	1742	2	0.00
02/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	1667	2	1667	2	0.00
02/08/2013	R210 On 01-August-13			Bond Future	157.98	157.9833	157.9833	157.9833	0.00
02/08/2013	R210 On 07-November-13			Bond Future	158.26	158.3224	158.2597	158.3224	1,237.00
02/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	1730	2	1730	2	0.00
02/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	1740	2	1740	2	0.00
02/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	1750	2	1750	2	0.00
02/08/2013	R211 On 01-August-13			Bond Future	128.23	128.2326	128.2326	128.2326	0.00
02/08/2013	R211 On 07-November-13			Bond Future	130.00	130.0582	130.0002	130.0582	522.00
02/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	10	0	10	0	0.00
02/08/2013	R211 On 07-November-13	130.00	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
02/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	10	0	10	0	0.00
02/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	0	0	0	0	0.00
02/08/2013	R212 On 01-August-13			Bond Future	130.46	130.4640	130.4640	130.4640	0.00
02/08/2013	R212 On 07-November-13			Bond Future	132.27	132.3214	132.2673	132.3214	21,791.00
02/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	733	1	733	1	0.00
02/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	743	1	743	1	0.00
02/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	723	1	723	1	0.00
02/08/2013	R213 On 01-August-13			Bond Future	8.70	87.8921	8.6950	87.8921	0.00
02/08/2013	R213 On 07-November-13			Bond Future	8.82	85.2345	8.8214	85.2345	9,112.00
02/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	2729	3	2729	3	0.00
02/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	2696	3	2696	3	0.00
02/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	2663	3	2663	3	0.00
02/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	4437	5	4437	5	0.00
02/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	4390	4	4390	4	0.00
02/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	4484	5	4484	5	0.00
02/08/2013	R213 On 06-February-14			Bond Future	8.92	86.3776	8.9197	86.3776	0.00
02/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	2798	3	2798	3	0.00
02/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	2825	3	2825	3	0.00
02/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	2852	3	2852	3	0.00
02/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	7738	8	7738	8	0.00
02/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	7683	8	7683	8	0.00
02/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	7794	8	7794	8	0.00
02/08/2013	R213 On 08-May-14			Bond Future	9.01	84.0086	9.0131	84.0086	0.00
02/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	2024	2	2024	2	0.00
02/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	2061	2	2061	2	0.00
02/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	2043	2	2043	2	0.00
02/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	13212	13	13212	13	0.00
02/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	13283	13	13283	13	0.00
02/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	13141	13	13141	13	0.00
02/08/2013	R213 On 07-August-14			Bond Future	9.11	85.1609	9.1098	85.1609	0.00
02/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	0	0	0	0	0.00

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02/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	1865	2	1865	2	0.00
02/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	1941	2	1941	2	0.00
02/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	2017	2	2017	2	0.00
02/08/2013	R214 On 01-August-13			Bond Future	9.08	76.8819	9.0750	76.8819	0.00
02/08/2013	R214 On 07-November-13			Bond Future	9.21	74.2459	9.2089	74.2459	577.00
02/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	447	0	447	0	0.00
02/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	438	0	438	0	0.00
02/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	429	0	429	0	0.00
02/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	12735	13	12735	13	0.00
02/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	12645	13	12645	13	0.00
02/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	12825	13	12825	13	0.00
02/08/2013	R214 On 06-February-14			Bond Future	9.30	75.2416	9.3045	75.2416	0.00
02/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3951	4	3951	4	0.00
02/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	3918	4	3918	4	0.00
02/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	3886	4	3886	4	0.00
02/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	6275	6	6275	6	0.00
02/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	6322	6	6322	6	0.00
02/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	6228	6	6228	6	0.00
02/08/2013	R248 On 01-August-13			Bond Future	9.16	99.5456	9.1550	99.5456	0.00
02/08/2013	R248 On 07-November-13			Bond Future	9.28	96.0725	9.2820	96.0725	780.00
02/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	15998	16	15998	16	0.00
02/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	16127	16	16127	16	0.00
02/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	16257	16	16257	16	0.00
02/08/2013	R248 On 06-February-14			Bond Future	9.38	97.3611	9.3807	97.3611	0.00
02/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
02/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	2868	3	2868	3	0.00
02/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	2767	3	2767	3	0.00

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02/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	2666	3	2666	3	0.00