



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For January 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	2025 On 07-February-13			Bond Future	114.56	114.5502	114.5600	114.5502	0.00
10/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3570	4	3570	4	0.00
10/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3560	4	3560	4	0.00
10/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3550	4	3550	4	0.00
10/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
10/01/2013	2038 On 07-February-13			Bond Future	114.95	114.9383	114.9504	114.9383	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
10/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8960	9	8960	9	0.00
10/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8940	9	8940	9	0.00
10/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8950	9	8950	9	0.00
10/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
10/01/2013	2050 On 07-February-13			Bond Future	120.44	120.4236	120.4368	120.4236	122.00
10/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	7447	7	7447	7	0.00
10/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	7437	7	7437	7	0.00
10/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	7427	7	7427	7	0.00
10/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
10/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	AL7T On 07-February-13			Index Future	492.91	493.0970	492.9110	493.0970	12.00
10/01/2013	AL7T On 02-May-13			Index Future	499.12	499.3130	499.1240	499.3130	0.00
10/01/2013	ALBI On 07-February-13			Index Future	440.12	439.9960	440.1200	439.9960	1,070.00
10/01/2013	ALBI On 02-May-13			Index Future	445.67	445.5430	445.6680	445.5430	0.00
10/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C202 On 07-December-33			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
10/01/2013	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/01/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/01/2013	EL28 On	07-February-13			Bond Future	114.58	114.5647	114.5773	114.5647	0.00
10/01/2013	EL28 On	07-February-13	112.99	Call	Bond Future	1587	2	1587	2	0.00
10/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	1567	2	1567	2	0.00
10/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	1577	2	1577	2	0.00
10/01/2013	EL28 On	07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	EL28 On	07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	EL28 On	07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
10/01/2013	ES33 On	07-February-13			Bond Future	8.54	92.9494	8.5354	92.9494	303.00
10/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	41	0	41	0	0.00
10/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	129	0	129	0	0.00
10/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	218	0	218	0	0.00
10/01/2013	ES33 On	07-February-13	8.56	Put	Bond Future	0	0	0	0	0.00
10/01/2013	ES33 On	07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
10/01/2013	ES33 On	07-February-13	8.54	Put	Bond Future	0	0	0	0	0.00
10/01/2013	GOVI On	07-February-13			GOVI	440.07	439.9370	440.0690	439.9370	335.00
10/01/2013	GOVI On	07-February-13	432.99	Call	GOVI	70790	7	70790	7	0.00
10/01/2013	GOVI On	07-February-13	433.00	Call	GOVI	70690	7	70690	7	0.00
10/01/2013	GOVI On	07-February-13	433.01	Call	GOVI	70590	7	70590	7	0.00
10/01/2013	GOVI On	07-February-13	433.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
10/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
10/01/2013	GOVI On 02-May-13			GOVI	445.62	445.4830	445.6160	445.4830	0.00
10/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	126260	12	126260	12	0.00
10/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	126160	12	126160	12	0.00
10/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	126060	12	126060	12	0.00
10/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
10/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
10/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
10/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/01/2013	IGOV On 07-February-13			Index Future	200.99	201.0240	200.9860	201.0240	608.00
10/01/2013	IGOV On 02-May-13			Index Future	203.52	203.5580	203.5200	203.5580	0.00
10/01/2013	ILBI On 07-February-13			Index Future	544.45	544.3300	544.4450	544.3300	183.00
10/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
10/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.08	94.9100	5.0800	94.9100	0.00
10/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.03	94.9700	5.0300	94.9700	0.00
10/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.00	94.9900	5.0000	94.9900	1,000.00
10/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.94	95.0200	4.9400	95.0200	0.00
10/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.93	95.0400	4.9300	95.0400	0.00
10/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.90	95.0600	4.9000	95.0600	500.00
10/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.89	95.0600	4.8900	95.0600	2,200.00
10/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.93	95.0200	4.9300	95.0200	2,000.00
10/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.02	94.9200	5.0200	94.9200	1,500.00
10/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.13	94.8000	5.1300	94.8000	800.00
10/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.26	94.6600	5.2600	94.6600	0.00
10/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.40	94.5000	5.4000	94.5000	0.00
10/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
10/01/2013	R023 On 07-February-13			Bond Future	6.62	111.7592	6.6197	111.7592	1,630.00
10/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	3146	3	3146	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	3293	3	3293	3	0.00
10/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	3219	3	3219	3	0.00
10/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R023 On 02-May-13			Bond Future	6.66	109.1995	6.6621	109.1995	2.00
10/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	2777	3	2777	3	0.00
10/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2849	3	2849	3	0.00
10/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2921	3	2921	3	0.00
10/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R023 On 01-August-13			Bond Future	6.71	110.6424	6.7087	110.6424	0.00
10/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	4137	4	4137	4	0.00
10/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	4276	4	4276	4	0.00
10/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	4207	4	4207	4	0.00
10/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R157 On 07-February-13			Bond Future	5.31	125.1783	5.3116	125.1783	7,423.00
10/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2557	3	2557	3	0.00
10/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3128	3	3128	3	0.00
10/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3644	4	3644	4	0.00
10/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3772	4	3772	4	0.00
10/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3901	4	3901	4	0.00
10/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R157 On 02-May-13			Bond Future	5.31	119.8924	5.3119	119.8924	13,141.00
10/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	542	1	542	1	0.00
10/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	528	1	528	1	0.00
10/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	555	1	555	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
10/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	438	0	438	0	0.00
10/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	460	0	460	0	0.00
10/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	449	0	449	0	0.00
10/01/2013	R157 On 07-November-13			Bond Future	5.31	116.3796	5.3090	116.3796	0.00
10/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	1012	1	1012	1	0.00
10/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	1024	1	1024	1	0.00
10/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	1000	1	1000	1	0.00
10/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	469	0	469	0	0.00
10/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	455	0	455	0	0.00
10/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	462	0	462	0	0.00
10/01/2013	R186 On 07-February-13			Bond Future	7.11	130.9993	7.1068	130.9993	57,247.00
10/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	1169	1	1169	1	10,300.00
10/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	2516	2	2516	2	670.00
10/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2786	3	2786	3	0.00
10/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	13502	13	13502	13	0.00
10/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	13949	14	13949	14	0.00
10/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	11875	12	11875	12	0.00
10/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	13053	13	13053	13	0.00
10/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	13233	13	13233	13	0.00
10/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	4402	4	4402	4	575.00
10/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	8921	9	8921	9	0.00
10/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	6605	7	6605	7	1,000.00
10/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	111	0	111	0	0.00
10/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	27	0	27	0	150.00
10/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	377	0	377	0	0.00
10/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	1	0	1	0	0.00
10/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	1	0	1	0	0.00
10/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	3	0	3	0	2,000.00
10/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	1	0	1	0	0.00
10/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	889	1	889	1	100.00
10/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1029	1	1029	1	0.00
10/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2294	2	2294	2	0.00
10/01/2013	R186 On 02-May-13			Bond Future	7.16	132.5856	7.1594	132.5856	27.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4811	5	4811	5	0.00
10/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4873	5	4873	5	0.00
10/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	4750	5	4750	5	0.00
10/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2410	2	2410	2	0.00
10/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2333	2	2333	2	0.00
10/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2371	2	2371	2	0.00
10/01/2013	R186 On 07-November-13			Bond Future	7.28	130.8691	7.2835	130.8691	0.00
10/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10834	11	10834	11	0.00
10/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10898	11	10898	11	0.00
10/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	14816	15	14816	15	0.00
10/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10769	11	10769	11	0.00
10/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	2701	3	2701	3	0.00
10/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1432	1	1432	1	130.00
10/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2650	3	2650	3	0.00
10/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2675	3	2675	3	0.00
10/01/2013	R189 On 07-February-13			Bond Future	217.97	217.9647	217.9723	217.9647	154.00
10/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4982	5	4982	5	0.00
10/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4962	5	4962	5	0.00
10/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4972	5	4972	5	0.00
10/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R197 On 07-February-13			Bond Future	287.00	287.2259	286.9978	287.2259	2,633.00
10/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8008	8	8008	8	0.00
10/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	7998	8	7998	8	0.00
10/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	7988	8	7988	8	0.00
10/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R197 On 02-May-13			Bond Future	290.62	290.8464	290.6155	290.8464	40.00
10/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8226	8	8226	8	0.00
10/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8206	8	8206	8	0.00
10/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8216	8	8216	8	0.00
10/01/2013	R197 On 02-May-13	282.40	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
10/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R201 On 07-February-13			Bond Future	5.04	107.8031	5.0392	107.8031	1,540.00
10/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	100	0	100	0	0.00
10/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	1018	1	1018	1	0.00
10/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2091	2	2091	2	0.00
10/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2180	2	2180	2	0.00
10/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2269	2	2269	2	0.00
10/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	1	0	1	0	0.00
10/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	208	0	208	0	0.00
10/01/2013	R201 On 02-May-13			Bond Future	5.00	109.1085	5.0016	109.1085	4.00
10/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	1	0	0.00
10/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	1	0	1	0	0.00
10/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	0	1	0	0.00
10/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1525	1	1525	1	0.00
10/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1557	2	1557	2	0.00
10/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1541	1	1541	1	0.00
10/01/2013	R201 On 07-November-13			Bond Future	4.85	107.6401	4.8470	107.6401	0.00
10/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	327	0	327	0	0.00
10/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	333	0	333	0	0.00
10/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	322	0	322	0	0.00
10/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	384	0	384	0	0.00
10/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	374	0	374	0	0.00
10/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	379	0	379	0	0.00
10/01/2013	R202 On 07-February-13			Bond Future	219.33	219.3084	219.3308	219.3084	50,656.00
10/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	14341	14	14341	14	0.00
10/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	14321	14	14321	14	0.00
10/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	14331	14	14331	14	0.00
10/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R202 On 07-February-13	204.99	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
10/01/2013	R202 On 02-May-13			Bond Future	222.10	222.0728	222.0954	222.0728	1.00
10/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	11055	11	11055	11	0.00
10/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	11045	11	11045	11	0.00
10/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	11035	11	11035	11	0.00
10/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R203 On 07-February-13			Bond Future	5.67	113.7083	5.6680	113.7083	19,398.00
10/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	280	0	280	0	10,000.00
10/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1897	2	1897	2	12,600.00
10/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	3255	3	3255	3	0.00
10/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	5230	5	5230	5	0.00
10/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	6064	6	6064	6	0.00
10/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3458	3	3458	3	0.00
10/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3661	4	3661	4	0.00
10/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	4065	4	4065	4	0.00
10/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	0	0	0	0	30,250.00
10/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	1	0	1	0	0.00
10/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	2	0	2	0	0.00
10/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	3	0	3	0	0.00
10/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	45	0	45	0	3,254.00
10/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	824	1	824	1	0.00
10/01/2013	R203 On 02-May-13			Bond Future	5.69	110.9287	5.6903	110.9287	22.00
10/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1481	1	1481	1	0.00
10/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1455	1	1455	1	0.00
10/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1507	2	1507	2	0.00
10/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	625	1	625	1	0.00
10/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	653	1	653	1	0.00
10/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	639	1	639	1	0.00
10/01/2013	R203 On 07-November-13			Bond Future	5.75	109.8171	5.7487	109.8171	0.00
10/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107589	0	107589	0	0.00
10/01/2013	R203 On 07-November-13	5.99	Call	Bond Future	2051	2	2051	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
10/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	2072	2	2072	2	0.00
10/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	2094	2	2094	2	0.00
10/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1498	2	1498	2	15.00
10/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1637	2	1637	2	0.00
10/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1164	1	1164	1	0.00
10/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1178	1	1178	1	0.00
10/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1192	1	1192	1	0.00
10/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R204 On 07-February-13			Bond Future	5.92	111.3436	5.9199	111.3436	16,672.00
10/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6834	7	6834	7	0.00
10/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7598	8	7598	8	0.00
10/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9940	10	9940	10	0.00
10/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	10400	10	10400	10	0.00
10/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	10170	10	10170	10	0.00
10/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R204 On 02-May-13			Bond Future	5.95	112.6919	5.9520	112.6919	24.00
10/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2402	2	2402	2	0.00
10/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2436	2	2436	2	0.00
10/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2368	2	2368	2	0.00
10/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	695	1	695	1	0.00
10/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	666	1	666	1	0.00
10/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	680	1	680	1	0.00
10/01/2013	R204 On 07-November-13			Bond Future	6.03	111.7049	6.0315	111.7049	0.00
10/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2866	3	2866	3	0.00
10/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2893	3	2893	3	0.00
10/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	5044	5	5044	5	0.00
10/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2838	3	2838	3	0.00
10/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1666	2	1666	2	0.00
10/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	733	1	733	1	180.00
10/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1632	2	1632	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
10/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1649	2	1649	2	0.00
10/01/2013	R206 On 07-February-13			Bond Future	5.06	102.7881	5.0588	102.7881	1,120.00
10/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	2	0	2	0	0.00
10/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	35	0	35	0	0.00
10/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	803	1	803	1	0.00
10/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	893	1	893	1	0.00
10/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	848	1	848	1	0.00
10/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	88	0	88	0	0.00
10/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	273	0	273	0	0.00
10/01/2013	R206 On 02-May-13			Bond Future	4.99	104.0328	4.9910	104.0328	23.00
10/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
10/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
10/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
10/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1103	1	1103	1	0.00
10/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1089	1	1089	1	0.00
10/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1096	1	1096	1	0.00
10/01/2013	R206 On 07-November-13			Bond Future	3.96	103.0763	3.9591	103.0763	0.00
10/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	86	0	86	0	0.00
10/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	85	0	85	0	0.00
10/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	87	0	87	0	0.00
10/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	24	0	24	0	0.00
10/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	25	0	25	0	0.00
10/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	25	0	25	0	0.00
10/01/2013	R207 On 07-February-13			Bond Future	6.16	106.6358	6.1623	106.6358	11,309.00
10/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	8228	8	8228	8	0.00
10/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8957	9	8957	9	0.00
10/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	11001	11	11001	11	0.00
10/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	11253	11	11253	11	0.00
10/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	11504	12	11504	12	0.00
10/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R207 On 07-February-13	8.25	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
10/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R207 On 02-May-13			Bond Future	6.20	107.9271	6.2017	107.9271	0.00
10/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2457	2	2457	2	0.00
10/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2422	2	2422	2	0.00
10/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2492	3	2492	3	0.00
10/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1058	1	1058	1	0.00
10/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1099	1	1099	1	0.00
10/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1078	1	1078	1	0.00
10/01/2013	R207 On 07-November-13			Bond Future	6.29	107.2048	6.2946	107.2048	0.00
10/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3908	4	3908	4	0.00
10/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3940	4	3940	4	0.00
10/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3876	4	3876	4	0.00
10/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	1844	2	1844	2	0.00
10/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1807	2	1807	2	0.00
10/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1825	2	1825	2	0.00
10/01/2013	R208 On 07-February-13			Bond Future	6.30	105.3697	6.3023	105.3697	19,911.00
10/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	243	0	243	0	12,250.00
10/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8937	9	8937	9	0.00
10/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	9336	9	9336	9	0.00
10/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14705	15	14705	15	0.00
10/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9902	10	9902	10	0.00
10/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10464	11	10464	11	0.00
10/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	10184	10	10184	10	0.00
10/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2199	2	2199	2	0.00
10/01/2013	R208 On 02-May-13			Bond Future	6.34	103.2526	6.3401	103.2526	47.00
10/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	3010	3	3010	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2929	3	2929	3	0.00
10/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2969	3	2969	3	0.00
10/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1060	1	1060	1	0.00
10/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1080	1	1080	1	0.00
10/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1039	1	1039	1	0.00
10/01/2013	R208 On 07-November-13			Bond Future	6.43	102.6938	6.4326	102.6938	0.00
10/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4336	4	4336	4	0.00
10/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	7067	7	7067	7	0.00
10/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4265	4	4265	4	0.00
10/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4300	4	4300	4	0.00
10/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2171	2	2171	2	0.00
10/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2193	2	2193	2	0.00
10/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1031	1	1031	1	230.00
10/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2150	2	2150	2	0.00
10/01/2013	R209 On 07-February-13			Bond Future	7.93	84.4555	7.9282	84.4555	11,384.00
10/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	6071	6	6071	6	0.00
10/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	7616	7	7616	7	0.00
10/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	8533	8	8533	8	0.00
10/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	9662	9	9662	9	0.00
10/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	8912	9	8912	9	0.00
10/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	9364	9	9364	9	0.00
10/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	9289	9	9289	9	0.00
10/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	4	0	4	0	0.00
10/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	4	0	4	0	0.00
10/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	6	0	6	0	0.00
10/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	3	0	3	0	0.00
10/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	8	0	8	0	0.00
10/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	18	0	18	0	14,000.00
10/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	62	0	62	0	11,000.00
10/01/2013	R209 On 02-May-13			Bond Future	7.98	82.3364	7.9832	82.3364	33.00
10/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	3191	3	3191	3	0.00
10/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	3101	3	3101	3	0.00
10/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	3145	3	3145	3	0.00
10/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	2994	3	2994	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3039	3	3039	3	0.00
10/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	2950	3	2950	3	0.00
10/01/2013	R209 On 07-November-13			Bond Future	8.11	81.4544	8.1114	81.4544	0.00
10/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	9019	9	9019	9	0.00
10/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	12613	12	12613	12	0.00
10/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8917	9	8917	9	0.00
10/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8968	9	8968	9	0.00
10/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3283	3	3283	3	0.00
10/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3310	3	3310	3	0.00
10/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1763	2	1763	2	180.00
10/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3256	3	3256	3	0.00
10/01/2013	R210 On 07-February-13			Bond Future	166.42	166.4053	166.4213	166.4053	1,237.00
10/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9431	9	9431	9	0.00
10/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9411	9	9411	9	0.00
10/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9421	9	9421	9	0.00
10/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R210 On 02-May-13			Bond Future	166.66	166.6458	166.6619	166.6458	7.00
10/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5522	6	5522	6	0.00
10/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5512	5	5512	5	0.00
10/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5502	5	5502	5	0.00
10/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R211 On 07-February-13			Bond Future	126.07	126.0620	126.0691	126.0620	522.00
10/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3079	3	3079	3	0.00
10/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3059	3	3059	3	0.00
10/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3069	3	3069	3	0.00
10/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R211 On 02-May-13			Bond Future	127.66	127.6511	127.6583	127.6511	7.00
10/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	1968	2	1968	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
10/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	1958	2	1958	2	0.00
10/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	1948	2	1948	2	0.00
10/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R212 On 07-February-13			Bond Future	132.90	132.8899	132.9007	132.8899	10,659.00
10/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3911	4	3911	4	0.00
10/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3891	4	3891	4	0.00
10/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3901	4	3901	4	0.00
10/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R212 On 02-May-13			Bond Future	134.58	134.5650	134.5760	134.5650	11.00
10/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3486	3	3486	3	0.00
10/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3476	3	3476	3	0.00
10/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3466	3	3466	3	0.00
10/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
10/01/2013	R213 On 07-February-13			Bond Future	7.65	96.7950	7.6485	96.7950	10,414.00
10/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	10627	11	10627	11	0.00
10/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	11012	11	11012	11	0.00
10/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	11396	11	11396	11	0.00
10/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	11777	12	11777	12	0.00
10/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	1	0	1	0	0.00
10/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	2	0	2	0	0.00
10/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	3	0	3	0	0.00
10/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	4	0	4	0	0.00
10/01/2013	R213 On 02-May-13			Bond Future	7.70	94.4328	7.7022	94.4328	5.00
10/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	4107	4	4107	4	0.00
10/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	4057	4	4057	4	0.00
10/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	4007	4	4007	4	0.00
10/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	2759	3	2759	3	0.00
10/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	2719	3	2719	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	2680	3	2680	3	0.00
10/01/2013	R213 On 07-November-13			Bond Future	7.83	93.4906	7.8309	93.4906	0.00
10/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	9560	9	9560	9	0.00
10/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	9453	9	9453	9	0.00
10/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	9506	9	9506	9	0.00
10/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3037	3	3037	3	0.00
10/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3063	3	3063	3	0.00
10/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3011	3	3011	3	0.00
10/01/2013	R214 On 07-February-13			Bond Future	7.97	86.3925	7.9680	86.3925	1,714.00
10/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	5801	6	5801	6	0.00
10/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	5880	6	5880	6	0.00
10/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	5960	6	5960	6	0.00
10/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	122	0	122	0	0.00
10/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	128	0	128	0	0.00
10/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	135	0	135	0	0.00