



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
11/01/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	2025 On 07-February-13			Bond Future	114.45	114.5600	114.4462	114.5600	0.00
11/01/2013	2025 On 07-February-13	110.99	Call	Bond Future	3456	4	3456	4	0.00
11/01/2013	2025 On 07-February-13	111.00	Call	Bond Future	3446	4	3446	4	0.00
11/01/2013	2025 On 07-February-13	111.01	Call	Bond Future	3436	4	3436	4	0.00
11/01/2013	2025 On 07-February-13	111.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	2025 On 07-February-13	111.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	2025 On 07-February-13	110.99	Put	Bond Future	0	0	0	0	0.00
11/01/2013	2038 On 07-February-13			Bond Future	114.29	114.9504	114.2920	114.9504	0.00

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11/01/2013	2038 On 07-February-13	105.99	Call	Bond Future	8302	9	8302	9	0.00
11/01/2013	2038 On 07-February-13	106.01	Call	Bond Future	8282	9	8282	9	0.00
11/01/2013	2038 On 07-February-13	106.00	Call	Bond Future	8292	9	8292	9	0.00
11/01/2013	2038 On 07-February-13	106.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	2038 On 07-February-13	106.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	2038 On 07-February-13	105.99	Put	Bond Future	0	0	0	0	0.00
11/01/2013	2050 On 07-February-13			Bond Future	119.84	120.4368	119.8358	120.4368	122.00
11/01/2013	2050 On 07-February-13	112.99	Call	Bond Future	6846	7	6846	7	0.00
11/01/2013	2050 On 07-February-13	113.00	Call	Bond Future	6836	7	6836	7	0.00
11/01/2013	2050 On 07-February-13	113.01	Call	Bond Future	6826	7	6826	7	0.00
11/01/2013	2050 On 07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	2050 On 07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	2050 On 07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
11/01/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	AL7T On 07-February-13			Index Future	491.21	492.9110	491.2070	492.9110	12.00
11/01/2013	AL7T On 02-May-13			Index Future	497.40	499.1240	497.3990	499.1240	0.00
11/01/2013	ALBI On 07-February-13			Index Future	438.70	440.1200	438.6990	440.1200	1,070.00
11/01/2013	ALBI On 02-May-13			Index Future	444.23	445.6680	444.2290	445.6680	0.00
11/01/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C189 On 01-April-13			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	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
11/01/2013	C203 On	15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C204 On	21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C206 On	15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/01/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/01/2013	EL28 On	07-February-13			Bond Future	114.30	114.5773	114.2989	114.5773	0.00
11/01/2013	EL28 On	07-February-13	112.99	Call	Bond Future	1309	2	1309	2	0.00
11/01/2013	EL28 On	07-February-13	113.01	Call	Bond Future	1289	2	1289	2	0.00
11/01/2013	EL28 On	07-February-13	113.00	Call	Bond Future	1299	2	1299	2	0.00
11/01/2013	EL28 On	07-February-13	113.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	EL28 On	07-February-13	113.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	EL28 On	07-February-13	112.99	Put	Bond Future	0	0	0	0	0.00
11/01/2013	ES33 On	07-February-13			Bond Future	8.57	93.1365	8.5698	93.1365	303.00
11/01/2013	ES33 On	07-February-13	8.54	Call	Bond Future	0	0	0	0	0.00
11/01/2013	ES33 On	07-February-13	8.55	Call	Bond Future	0	0	0	0	0.00
11/01/2013	ES33 On	07-February-13	8.56	Call	Bond Future	0	0	0	0	0.00
11/01/2013	ES33 On	07-February-13	8.56	Put	Bond Future	87	0	87	0	0.00
11/01/2013	ES33 On	07-February-13	8.55	Put	Bond Future	175	0	175	0	0.00
11/01/2013	ES33 On	07-February-13	8.54	Put	Bond Future	264	0	264	0	0.00
11/01/2013	GOVI On	07-February-13			GOVI	438.66	440.0690	438.6640	440.0690	335.00
11/01/2013	GOVI On	07-February-13	432.99	Call	GOVI	56740	7	56740	7	0.00
11/01/2013	GOVI On	07-February-13	433.00	Call	GOVI	56640	7	56640	7	0.00
11/01/2013	GOVI On	07-February-13	433.01	Call	GOVI	56540	7	56540	7	0.00
11/01/2013	GOVI On	07-February-13	433.01	Put	GOVI	0	0	0	0	0.00

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11/01/2013	GOVI On 07-February-13	433.00	Put	GOVI	0	0	0	0	0.00
11/01/2013	GOVI On 07-February-13	432.99	Put	GOVI	0	0	0	0	0.00
11/01/2013	GOVI On 02-May-13			GOVI	444.19	445.6160	444.1940	445.6160	0.00
11/01/2013	GOVI On 02-May-13	432.99	Call	GOVI	112040	13	112040	13	0.00
11/01/2013	GOVI On 02-May-13	433.00	Call	GOVI	111940	13	111940	13	0.00
11/01/2013	GOVI On 02-May-13	433.01	Call	GOVI	111840	13	111840	13	0.00
11/01/2013	GOVI On 02-May-13	433.01	Put	GOVI	0	0	0	0	0.00
11/01/2013	GOVI On 02-May-13	433.00	Put	GOVI	0	0	0	0	0.00
11/01/2013	GOVI On 02-May-13	432.99	Put	GOVI	0	0	0	0	0.00
11/01/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/01/2013	IGOV On 07-February-13			Index Future	201.26	200.9860	201.2550	200.9860	608.00
11/01/2013	IGOV On 02-May-13			Index Future	203.79	203.5200	203.7920	203.5200	0.00
11/01/2013	ILBI On 07-February-13			Index Future	544.45	544.4450	544.4450	544.4450	183.00
11/01/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/01/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/01/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/01/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/01/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/01/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/01/2013	JBAF On 16-January-13			Jibar Tradeable Future	5.08	94.9200	5.0800	94.9200	0.00
11/01/2013	JBAF On 20-February-13			Jibar Tradeable Future	5.04	94.9700	5.0400	94.9700	0.00
11/01/2013	JBAF On 20-March-13			Jibar Tradeable Future	5.02	95.0000	5.0200	95.0000	1,000.00
11/01/2013	JBAF On 17-April-13			Jibar Tradeable Future	4.98	95.0600	4.9800	95.0600	0.00
11/01/2013	JBAF On 15-May-13			Jibar Tradeable Future	4.96	95.0700	4.9600	95.0700	0.00
11/01/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.94	95.1000	4.9400	95.1000	500.00
11/01/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.95	95.1100	4.9500	95.1100	2,200.00
11/01/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.01	95.0700	5.0100	95.0700	2,000.00
11/01/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.10	94.9800	5.1000	94.9800	1,500.00
11/01/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.22	94.8700	5.2200	94.8700	800.00
11/01/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.36	94.7400	5.3600	94.7400	0.00
11/01/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.53	94.6000	5.5300	94.6000	0.00
11/01/2013	OTH1 On 02-May-13			Index Future	427.80	427.8020	427.8020	427.8020	0.00
11/01/2013	R023 On 07-February-13			Bond Future	6.67	111.7247	6.6748	111.7247	1,630.00
11/01/2013	R023 On 07-February-13	7.04	Call	Bond Future	2727	3	2727	3	0.00

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11/01/2013	R023 On 07-February-13	7.06	Call	Bond Future	2874	3	2874	3	0.00
11/01/2013	R023 On 07-February-13	7.05	Call	Bond Future	2800	3	2800	3	0.00
11/01/2013	R023 On 07-February-13	7.05	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R023 On 07-February-13	7.06	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R023 On 07-February-13	7.04	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R023 On 02-May-13			Bond Future	6.72	109.1647	6.7190	109.1647	2.00
11/01/2013	R023 On 02-May-13	7.04	Call	Bond Future	2353	3	2353	3	0.00
11/01/2013	R023 On 02-May-13	7.05	Call	Bond Future	2425	3	2425	3	0.00
11/01/2013	R023 On 02-May-13	7.06	Call	Bond Future	2497	3	2497	3	0.00
11/01/2013	R023 On 02-May-13	7.06	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R023 On 02-May-13	7.05	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R023 On 02-May-13	7.04	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R023 On 01-August-13			Bond Future	6.77	110.6072	6.7677	110.6072	0.00
11/01/2013	R023 On 01-August-13	7.29	Call	Bond Future	3708	4	3708	4	0.00
11/01/2013	R023 On 01-August-13	7.31	Call	Bond Future	3846	4	3846	4	0.00
11/01/2013	R023 On 01-August-13	7.30	Call	Bond Future	3777	4	3777	4	0.00
11/01/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R157 On 07-February-13			Bond Future	5.34	125.1230	5.3425	125.1230	7,423.00
11/01/2013	R157 On 07-February-13	6.28	Call	Bond Future	2474	3	2474	3	0.00
11/01/2013	R157 On 07-February-13	6.50	Call	Bond Future	3045	3	3045	3	0.00
11/01/2013	R157 On 07-February-13	6.70	Call	Bond Future	3561	4	3561	4	0.00
11/01/2013	R157 On 07-February-13	6.75	Call	Bond Future	3690	4	3690	4	0.00
11/01/2013	R157 On 07-February-13	6.80	Call	Bond Future	3818	4	3818	4	0.00
11/01/2013	R157 On 07-February-13	6.80	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R157 On 07-February-13	6.75	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R157 On 07-February-13	6.70	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R157 On 07-February-13	6.50	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R157 On 07-February-13	6.28	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R157 On 02-May-13			Bond Future	5.35	119.8365	5.3463	119.8365	13,141.00
11/01/2013	R157 On 02-May-13	5.35	Call	Bond Future	496	1	496	1	0.00
11/01/2013	R157 On 02-May-13	5.34	Call	Bond Future	483	1	483	1	0.00
11/01/2013	R157 On 02-May-13	5.36	Call	Bond Future	509	1	509	1	0.00

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11/01/2013	R157 On 02-May-13	5.36	Put	Bond Future	476	0	476	0	0.00
11/01/2013	R157 On 02-May-13	5.34	Put	Bond Future	499	0	499	0	0.00
11/01/2013	R157 On 02-May-13	5.35	Put	Bond Future	487	0	487	0	0.00
11/01/2013	R157 On 07-November-13			Bond Future	5.35	116.3224	5.3543	116.3224	0.00
11/01/2013	R157 On 07-November-13	5.60	Call	Bond Future	958	1	958	1	0.00
11/01/2013	R157 On 07-November-13	5.61	Call	Bond Future	969	1	969	1	0.00
11/01/2013	R157 On 07-November-13	5.59	Call	Bond Future	946	1	946	1	0.00
11/01/2013	R157 On 07-November-13	5.59	Put	Bond Future	501	0	501	0	0.00
11/01/2013	R157 On 07-November-13	5.61	Put	Bond Future	487	0	487	0	0.00
11/01/2013	R157 On 07-November-13	5.60	Put	Bond Future	494	0	494	0	0.00
11/01/2013	R186 On 07-February-13			Bond Future	7.17	131.1112	7.1668	131.1112	57,247.00
11/01/2013	R186 On 07-February-13	7.00	Call	Bond Future	909	1	909	1	10,300.00
11/01/2013	R186 On 07-February-13	7.25	Call	Bond Future	2101	3	2101	3	670.00
11/01/2013	R186 On 07-February-13	7.29	Call	Bond Future	2349	3	2349	3	0.00
11/01/2013	R186 On 07-February-13	8.50	Call	Bond Future	12877	14	12877	14	0.00
11/01/2013	R186 On 07-February-13	8.55	Call	Bond Future	13323	14	13323	14	0.00
11/01/2013	R186 On 07-February-13	8.32	Call	Bond Future	11251	12	11251	12	0.00
11/01/2013	R186 On 07-February-13	8.45	Call	Bond Future	12428	13	12428	13	0.00
11/01/2013	R186 On 07-February-13	8.47	Call	Bond Future	12608	13	12608	13	0.00
11/01/2013	R186 On 07-February-13	7.50	Call	Bond Future	3870	4	3870	4	540.00
11/01/2013	R186 On 07-February-13	8.00	Call	Bond Future	8304	9	8304	9	0.00
11/01/2013	R186 On 07-February-13	7.75	Call	Bond Future	6011	7	6011	7	1,000.00
11/01/2013	R186 On 07-February-13	7.75	Put	Bond Future	143	0	143	0	0.00
11/01/2013	R186 On 07-February-13	8.00	Put	Bond Future	35	0	35	0	150.00
11/01/2013	R186 On 07-February-13	7.50	Put	Bond Future	470	0	470	0	0.00
11/01/2013	R186 On 07-February-13	8.47	Put	Bond Future	1	0	1	0	0.00
11/01/2013	R186 On 07-February-13	8.45	Put	Bond Future	1	0	1	0	0.00
11/01/2013	R186 On 07-February-13	8.32	Put	Bond Future	4	0	4	0	2,000.00
11/01/2013	R186 On 07-February-13	8.55	Put	Bond Future	1	0	1	0	0.00
11/01/2013	R186 On 07-February-13	8.50	Put	Bond Future	1	0	1	0	0.00
11/01/2013	R186 On 07-February-13	7.29	Put	Bond Future	1077	1	1077	1	100.00
11/01/2013	R186 On 07-February-13	7.25	Put	Bond Future	1239	1	1239	1	0.00
11/01/2013	R186 On 07-February-13	7.00	Put	Bond Future	2659	2	2659	2	0.00
11/01/2013	R186 On 02-May-13			Bond Future	7.22	132.6990	7.2212	132.6990	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
11/01/2013	R186 On 02-May-13	7.40	Call	Bond Future	4410	5	4410	5	0.00
11/01/2013	R186 On 02-May-13	7.41	Call	Bond Future	4469	5	4469	5	0.00
11/01/2013	R186 On 02-May-13	7.39	Call	Bond Future	4352	5	4352	5	0.00
11/01/2013	R186 On 02-May-13	7.39	Put	Bond Future	2645	2	2645	2	0.00
11/01/2013	R186 On 02-May-13	7.41	Put	Bond Future	2562	2	2562	2	0.00
11/01/2013	R186 On 02-May-13	7.40	Put	Bond Future	2603	2	2603	2	0.00
11/01/2013	R186 On 07-November-13			Bond Future	7.35	130.9858	7.3496	130.9858	0.00
11/01/2013	R186 On 07-November-13	8.15	Call	Bond Future	10355	11	10355	11	0.00
11/01/2013	R186 On 07-November-13	8.16	Call	Bond Future	10419	11	10419	11	0.00
11/01/2013	R186 On 07-November-13	8.75	Call	Bond Future	14270	15	14270	15	0.00
11/01/2013	R186 On 07-November-13	8.14	Call	Bond Future	10292	11	10292	11	0.00
11/01/2013	R186 On 07-November-13	8.14	Put	Bond Future	2874	3	2874	3	0.00
11/01/2013	R186 On 07-November-13	8.75	Put	Bond Future	1537	1	1537	1	130.00
11/01/2013	R186 On 07-November-13	8.16	Put	Bond Future	2820	3	2820	3	0.00
11/01/2013	R186 On 07-November-13	8.15	Put	Bond Future	2847	3	2847	3	0.00
11/01/2013	R189 On 07-February-13			Bond Future	217.98	217.9723	217.9798	217.9723	154.00
11/01/2013	R189 On 07-February-13	212.99	Call	Bond Future	4990	5	4990	5	0.00
11/01/2013	R189 On 07-February-13	213.01	Call	Bond Future	4970	5	4970	5	0.00
11/01/2013	R189 On 07-February-13	213.00	Call	Bond Future	4980	5	4980	5	0.00
11/01/2013	R189 On 07-February-13	213.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R189 On 07-February-13	213.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R189 On 07-February-13	212.99	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R197 On 07-February-13			Bond Future	287.02	286.9978	287.0215	286.9978	2,633.00
11/01/2013	R197 On 07-February-13	278.99	Call	Bond Future	8032	8	8032	8	0.00
11/01/2013	R197 On 07-February-13	279.00	Call	Bond Future	8022	8	8022	8	0.00
11/01/2013	R197 On 07-February-13	279.01	Call	Bond Future	8012	8	8012	8	0.00
11/01/2013	R197 On 07-February-13	279.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R197 On 07-February-13	279.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R197 On 07-February-13	278.99	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R197 On 02-May-13			Bond Future	290.64	290.6155	290.6396	290.6155	40.00
11/01/2013	R197 On 02-May-13	282.39	Call	Bond Future	8250	8	8250	8	0.00
11/01/2013	R197 On 02-May-13	282.41	Call	Bond Future	8230	8	8230	8	0.00
11/01/2013	R197 On 02-May-13	282.40	Call	Bond Future	8240	8	8240	8	0.00
11/01/2013	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
11/01/2013	R197 On 02-May-13	282.41	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R197 On 02-May-13	282.39	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R201 On 07-February-13			Bond Future	5.06	107.7547	5.0604	107.7547	1,540.00
11/01/2013	R201 On 07-February-13	4.98	Call	Bond Future	83	0	83	0	0.00
11/01/2013	R201 On 07-February-13	5.60	Call	Bond Future	979	1	979	1	0.00
11/01/2013	R201 On 07-February-13	6.20	Call	Bond Future	2053	2	2053	2	0.00
11/01/2013	R201 On 07-February-13	6.25	Call	Bond Future	2142	2	2142	2	0.00
11/01/2013	R201 On 07-February-13	6.30	Call	Bond Future	2230	2	2230	2	0.00
11/01/2013	R201 On 07-February-13	6.30	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R201 On 07-February-13	6.25	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R201 On 07-February-13	6.20	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R201 On 07-February-13	5.60	Put	Bond Future	1	0	1	0	0.00
11/01/2013	R201 On 07-February-13	4.98	Put	Bond Future	230	0	230	0	0.00
11/01/2013	R201 On 02-May-13			Bond Future	5.03	109.0596	5.0260	109.0596	4.00
11/01/2013	R201 On 02-May-13	4.05	Call	Bond Future	1	0	1	0	0.00
11/01/2013	R201 On 02-May-13	4.04	Call	Bond Future	1	0	1	0	0.00
11/01/2013	R201 On 02-May-13	4.06	Call	Bond Future	1	0	1	0	0.00
11/01/2013	R201 On 02-May-13	4.06	Put	Bond Future	1563	2	1563	2	0.00
11/01/2013	R201 On 02-May-13	4.04	Put	Bond Future	1596	2	1596	2	0.00
11/01/2013	R201 On 02-May-13	4.05	Put	Bond Future	1580	2	1580	2	0.00
11/01/2013	R201 On 07-November-13			Bond Future	4.88	107.5901	4.8834	107.5901	0.00
11/01/2013	R201 On 07-November-13	4.80	Call	Bond Future	308	0	308	0	0.00
11/01/2013	R201 On 07-November-13	4.81	Call	Bond Future	313	0	313	0	0.00
11/01/2013	R201 On 07-November-13	4.79	Call	Bond Future	302	0	302	0	0.00
11/01/2013	R201 On 07-November-13	4.79	Put	Bond Future	405	0	405	0	0.00
11/01/2013	R201 On 07-November-13	4.81	Put	Bond Future	394	0	394	0	0.00
11/01/2013	R201 On 07-November-13	4.80	Put	Bond Future	400	0	400	0	0.00
11/01/2013	R202 On 07-February-13			Bond Future	220.74	219.3308	220.7422	219.3308	50,656.00
11/01/2013	R202 On 07-February-13	204.99	Call	Bond Future	15752	14	15752	14	0.00
11/01/2013	R202 On 07-February-13	205.01	Call	Bond Future	15732	14	15732	14	0.00
11/01/2013	R202 On 07-February-13	205.00	Call	Bond Future	15742	14	15742	14	0.00
11/01/2013	R202 On 07-February-13	205.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R202 On 07-February-13	205.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	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
11/01/2013	R202 On 02-May-13			Bond Future	223.52	222.0954	223.5246	222.0954	1.00
11/01/2013	R202 On 02-May-13	211.04	Call	Bond Future	12485	11	12485	11	0.00
11/01/2013	R202 On 02-May-13	211.05	Call	Bond Future	12475	11	12475	11	0.00
11/01/2013	R202 On 02-May-13	211.06	Call	Bond Future	12465	11	12465	11	0.00
11/01/2013	R202 On 02-May-13	211.06	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R202 On 02-May-13	211.05	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R202 On 02-May-13	211.04	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R203 On 07-February-13			Bond Future	5.73	113.7096	5.7289	113.7096	19,398.00
11/01/2013	R203 On 07-February-13	5.54	Call	Bond Future	195	0	195	0	10,000.00
11/01/2013	R203 On 07-February-13	6.11	Call	Bond Future	1659	2	1659	2	12,600.00
11/01/2013	R203 On 07-February-13	6.45	Call	Bond Future	2999	3	2999	3	0.00
11/01/2013	R203 On 07-February-13	6.94	Call	Bond Future	4973	5	4973	5	0.00
11/01/2013	R203 On 07-February-13	7.15	Call	Bond Future	5807	6	5807	6	0.00
11/01/2013	R203 On 07-February-13	6.50	Call	Bond Future	3201	3	3201	3	0.00
11/01/2013	R203 On 07-February-13	6.55	Call	Bond Future	3404	4	3404	4	0.00
11/01/2013	R203 On 07-February-13	6.65	Call	Bond Future	3808	4	3808	4	0.00
11/01/2013	R203 On 07-February-13	6.65	Put	Bond Future	1	0	1	0	30,250.00
11/01/2013	R203 On 07-February-13	6.55	Put	Bond Future	2	0	2	0	0.00
11/01/2013	R203 On 07-February-13	6.50	Put	Bond Future	3	0	3	0	0.00
11/01/2013	R203 On 07-February-13	7.15	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R203 On 07-February-13	6.94	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R203 On 07-February-13	6.45	Put	Bond Future	5	0	5	0	0.00
11/01/2013	R203 On 07-February-13	6.11	Put	Bond Future	64	0	64	0	3,254.00
11/01/2013	R203 On 07-February-13	5.54	Put	Bond Future	996	1	996	1	0.00
11/01/2013	R203 On 02-May-13			Bond Future	5.75	110.9300	5.7550	110.9300	22.00
11/01/2013	R203 On 02-May-13	5.90	Call	Bond Future	1316	1	1316	1	0.00
11/01/2013	R203 On 02-May-13	5.89	Call	Bond Future	1292	1	1292	1	0.00
11/01/2013	R203 On 02-May-13	5.91	Call	Bond Future	1340	2	1340	2	0.00
11/01/2013	R203 On 02-May-13	5.91	Put	Bond Future	719	1	719	1	0.00
11/01/2013	R203 On 02-May-13	5.89	Put	Bond Future	751	1	751	1	0.00
11/01/2013	R203 On 02-May-13	5.90	Put	Bond Future	735	1	735	1	0.00
11/01/2013	R203 On 07-November-13			Bond Future	5.82	109.8187	5.8235	109.8187	0.00
11/01/2013	R203 On 07-November-13	571.00	Call	Bond Future	107322	108	107322	108	0.00
11/01/2013	R203 On 07-November-13	5.99	Call	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
11/01/2013	R203 On 07-November-13	6.00	Call	Bond Future	1914	2	1914	2	0.00
11/01/2013	R203 On 07-November-13	6.01	Call	Bond Future	1935	2	1935	2	0.00
11/01/2013	R203 On 07-November-13	5.71	Call	Bond Future	1367	1	1367	1	15.00
11/01/2013	R203 On 07-November-13	5.71	Put	Bond Future	1773	2	1773	2	0.00
11/01/2013	R203 On 07-November-13	6.01	Put	Bond Future	1272	1	1272	1	0.00
11/01/2013	R203 On 07-November-13	6.00	Put	Bond Future	1286	1	1286	1	0.00
11/01/2013	R203 On 07-November-13	5.99	Put	Bond Future	1301	1	1301	1	0.00
11/01/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R204 On 07-February-13			Bond Future	5.97	111.3191	5.9703	111.3191	16,672.00
11/01/2013	R204 On 07-February-13	7.29	Call	Bond Future	6573	7	6573	7	0.00
11/01/2013	R204 On 07-February-13	7.45	Call	Bond Future	7337	8	7337	8	0.00
11/01/2013	R204 On 07-February-13	7.95	Call	Bond Future	9679	10	9679	10	0.00
11/01/2013	R204 On 07-February-13	8.05	Call	Bond Future	10139	10	10139	10	0.00
11/01/2013	R204 On 07-February-13	8.00	Call	Bond Future	9909	10	9909	10	0.00
11/01/2013	R204 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R204 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R204 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R204 On 07-February-13	7.45	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R204 On 07-February-13	7.29	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R204 On 02-May-13			Bond Future	6.01	112.6672	6.0050	112.6672	24.00
11/01/2013	R204 On 02-May-13	6.30	Call	Bond Future	2216	2	2216	2	0.00
11/01/2013	R204 On 02-May-13	6.31	Call	Bond Future	2249	2	2249	2	0.00
11/01/2013	R204 On 02-May-13	6.29	Call	Bond Future	2183	2	2183	2	0.00
11/01/2013	R204 On 02-May-13	6.29	Put	Bond Future	774	1	774	1	0.00
11/01/2013	R204 On 02-May-13	6.31	Put	Bond Future	742	1	742	1	0.00
11/01/2013	R204 On 02-May-13	6.30	Put	Bond Future	758	1	758	1	0.00
11/01/2013	R204 On 07-November-13			Bond Future	6.09	111.6798	6.0910	111.6798	0.00
11/01/2013	R204 On 07-November-13	6.30	Call	Bond Future	2703	3	2703	3	0.00
11/01/2013	R204 On 07-November-13	6.31	Call	Bond Future	2730	3	2730	3	0.00
11/01/2013	R204 On 07-November-13	7.00	Call	Bond Future	4831	5	4831	5	0.00
11/01/2013	R204 On 07-November-13	6.29	Call	Bond Future	2676	3	2676	3	0.00
11/01/2013	R204 On 07-November-13	6.29	Put	Bond Future	1776	2	1776	2	0.00
11/01/2013	R204 On 07-November-13	7.00	Put	Bond Future	790	1	790	1	180.00
11/01/2013	R204 On 07-November-13	6.31	Put	Bond Future	1739	2	1739	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
11/01/2013	R204 On 07-November-13	6.30	Put	Bond Future	1757	2	1757	2	0.00
11/01/2013	R206 On 07-February-13			Bond Future	5.08	102.7479	5.0810	102.7479	1,120.00
11/01/2013	R206 On 07-February-13	4.76	Call	Bond Future	1	0	1	0	0.00
11/01/2013	R206 On 07-February-13	5.00	Call	Bond Future	28	0	28	0	0.00
11/01/2013	R206 On 07-February-13	5.95	Call	Bond Future	783	1	783	1	0.00
11/01/2013	R206 On 07-February-13	6.05	Call	Bond Future	873	1	873	1	0.00
11/01/2013	R206 On 07-February-13	6.00	Call	Bond Future	828	1	828	1	0.00
11/01/2013	R206 On 07-February-13	6.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R206 On 07-February-13	6.05	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R206 On 07-February-13	5.95	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R206 On 07-February-13	5.00	Put	Bond Future	101	0	101	0	0.00
11/01/2013	R206 On 07-February-13	4.76	Put	Bond Future	293	0	293	0	0.00
11/01/2013	R206 On 02-May-13			Bond Future	5.02	103.9922	5.0207	103.9922	23.00
11/01/2013	R206 On 02-May-13	3.40	Call	Bond Future	0	0	0	0	0.00
11/01/2013	R206 On 02-May-13	3.41	Call	Bond Future	0	0	0	0	0.00
11/01/2013	R206 On 02-May-13	3.39	Call	Bond Future	0	0	0	0	0.00
11/01/2013	R206 On 02-May-13	3.39	Put	Bond Future	1123	1	1123	1	0.00
11/01/2013	R206 On 02-May-13	3.41	Put	Bond Future	1109	1	1109	1	0.00
11/01/2013	R206 On 02-May-13	3.40	Put	Bond Future	1116	1	1116	1	0.00
11/01/2013	R206 On 07-November-13			Bond Future	4.07	103.0347	4.0740	103.0347	0.00
11/01/2013	R206 On 07-November-13	4.30	Call	Bond Future	72	0	72	0	0.00
11/01/2013	R206 On 07-November-13	4.29	Call	Bond Future	71	0	71	0	0.00
11/01/2013	R206 On 07-November-13	4.31	Call	Bond Future	73	0	73	0	0.00
11/01/2013	R206 On 07-November-13	4.31	Put	Bond Future	31	0	31	0	0.00
11/01/2013	R206 On 07-November-13	4.29	Put	Bond Future	32	0	32	0	0.00
11/01/2013	R206 On 07-November-13	4.30	Put	Bond Future	32	0	32	0	0.00
11/01/2013	R207 On 07-February-13			Bond Future	6.22	106.6088	6.2227	106.6088	11,309.00
11/01/2013	R207 On 07-February-13	7.66	Call	Bond Future	7881	8	7881	8	0.00
11/01/2013	R207 On 07-February-13	7.80	Call	Bond Future	8609	9	8609	9	0.00
11/01/2013	R207 On 07-February-13	8.20	Call	Bond Future	10653	11	10653	11	0.00
11/01/2013	R207 On 07-February-13	8.25	Call	Bond Future	10905	11	10905	11	0.00
11/01/2013	R207 On 07-February-13	8.30	Call	Bond Future	11156	12	11156	12	0.00
11/01/2013	R207 On 07-February-13	8.30	Put	Bond Future	0	0	0	0	0.00
11/01/2013	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
11/01/2013	R207 On 07-February-13	8.20	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R207 On 07-February-13	7.80	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R207 On 07-February-13	7.66	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R207 On 02-May-13			Bond Future	6.26	107.8999	6.2647	107.8999	0.00
11/01/2013	R207 On 02-May-13	6.45	Call	Bond Future	2231	2	2231	2	0.00
11/01/2013	R207 On 02-May-13	6.44	Call	Bond Future	2198	2	2198	2	0.00
11/01/2013	R207 On 02-May-13	6.46	Call	Bond Future	2264	2	2264	2	0.00
11/01/2013	R207 On 02-May-13	6.46	Put	Bond Future	1183	1	1183	1	0.00
11/01/2013	R207 On 02-May-13	6.44	Put	Bond Future	1227	1	1227	1	0.00
11/01/2013	R207 On 02-May-13	6.45	Put	Bond Future	1205	1	1205	1	0.00
11/01/2013	R207 On 07-November-13			Bond Future	6.36	107.1770	6.3642	107.1770	0.00
11/01/2013	R207 On 07-November-13	6.70	Call	Bond Future	3679	4	3679	4	0.00
11/01/2013	R207 On 07-November-13	6.71	Call	Bond Future	3710	4	3710	4	0.00
11/01/2013	R207 On 07-November-13	6.69	Call	Bond Future	3648	4	3648	4	0.00
11/01/2013	R207 On 07-November-13	6.69	Put	Bond Future	1977	2	1977	2	0.00
11/01/2013	R207 On 07-November-13	6.71	Put	Bond Future	1938	2	1938	2	0.00
11/01/2013	R207 On 07-November-13	6.70	Put	Bond Future	1958	2	1958	2	0.00
11/01/2013	R208 On 07-February-13			Bond Future	6.36	105.3077	6.3625	105.3077	19,911.00
11/01/2013	R208 On 07-February-13	6.00	Call	Bond Future	166	0	166	0	12,250.00
11/01/2013	R208 On 07-February-13	7.78	Call	Bond Future	8552	9	8552	9	0.00
11/01/2013	R208 On 07-February-13	7.85	Call	Bond Future	8951	9	8951	9	0.00
11/01/2013	R208 On 07-February-13	8.83	Call	Bond Future	14320	15	14320	15	0.00
11/01/2013	R208 On 07-February-13	7.95	Call	Bond Future	9518	10	9518	10	0.00
11/01/2013	R208 On 07-February-13	8.05	Call	Bond Future	10080	10	10080	10	0.00
11/01/2013	R208 On 07-February-13	8.00	Call	Bond Future	9799	10	9799	10	0.00
11/01/2013	R208 On 07-February-13	8.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R208 On 07-February-13	8.05	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R208 On 07-February-13	7.95	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R208 On 07-February-13	8.83	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R208 On 07-February-13	7.85	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R208 On 07-February-13	7.78	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R208 On 07-February-13	6.00	Put	Bond Future	2507	2	2507	2	0.00
11/01/2013	R208 On 02-May-13			Bond Future	6.40	103.1900	6.4027	103.1900	47.00
11/01/2013	R208 On 02-May-13	6.66	Call	Bond Future	2746	3	2746	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
11/01/2013	R208 On 02-May-13	6.64	Call	Bond Future	2669	3	2669	3	0.00
11/01/2013	R208 On 02-May-13	6.65	Call	Bond Future	2708	3	2708	3	0.00
11/01/2013	R208 On 02-May-13	6.65	Put	Bond Future	1187	1	1187	1	0.00
11/01/2013	R208 On 02-May-13	6.64	Put	Bond Future	1210	1	1210	1	0.00
11/01/2013	R208 On 02-May-13	6.66	Put	Bond Future	1165	1	1165	1	0.00
11/01/2013	R208 On 07-November-13			Bond Future	6.50	102.6297	6.5009	102.6297	0.00
11/01/2013	R208 On 07-November-13	6.81	Call	Bond Future	4085	4	4085	4	0.00
11/01/2013	R208 On 07-November-13	7.50	Call	Bond Future	6751	7	6751	7	0.00
11/01/2013	R208 On 07-November-13	6.79	Call	Bond Future	4016	4	4016	4	0.00
11/01/2013	R208 On 07-November-13	6.80	Call	Bond Future	4050	4	4050	4	0.00
11/01/2013	R208 On 07-November-13	6.80	Put	Bond Future	2321	2	2321	2	0.00
11/01/2013	R208 On 07-November-13	6.79	Put	Bond Future	2344	2	2344	2	0.00
11/01/2013	R208 On 07-November-13	7.50	Put	Bond Future	1114	1	1114	1	230.00
11/01/2013	R208 On 07-November-13	6.81	Put	Bond Future	2299	2	2299	2	0.00
11/01/2013	R209 On 07-February-13			Bond Future	7.96	84.6442	7.9628	84.6442	11,384.00
11/01/2013	R209 On 07-February-13	8.63	Call	Bond Future	5766	6	5766	6	0.00
11/01/2013	R209 On 07-February-13	8.83	Call	Bond Future	7305	8	7305	8	0.00
11/01/2013	R209 On 07-February-13	8.95	Call	Bond Future	8221	9	8221	9	0.00
11/01/2013	R209 On 07-February-13	9.10	Call	Bond Future	9349	10	9349	10	0.00
11/01/2013	R209 On 07-February-13	9.00	Call	Bond Future	8600	9	8600	9	0.00
11/01/2013	R209 On 07-February-13	9.06	Call	Bond Future	9051	9	9051	9	0.00
11/01/2013	R209 On 07-February-13	9.05	Call	Bond Future	8976	9	8976	9	0.00
11/01/2013	R209 On 07-February-13	9.05	Put	Bond Future	4	0	4	0	0.00
11/01/2013	R209 On 07-February-13	9.06	Put	Bond Future	4	0	4	0	0.00
11/01/2013	R209 On 07-February-13	9.00	Put	Bond Future	6	0	6	0	0.00
11/01/2013	R209 On 07-February-13	9.10	Put	Bond Future	3	0	3	0	0.00
11/01/2013	R209 On 07-February-13	8.95	Put	Bond Future	9	0	9	0	0.00
11/01/2013	R209 On 07-February-13	8.83	Put	Bond Future	20	0	20	0	14,000.00
11/01/2013	R209 On 07-February-13	8.63	Put	Bond Future	69	0	69	0	11,000.00
11/01/2013	R209 On 02-May-13			Bond Future	8.02	82.5275	8.0186	82.5275	33.00
11/01/2013	R209 On 02-May-13	8.01	Call	Bond Future	3011	3	3011	3	0.00
11/01/2013	R209 On 02-May-13	7.99	Call	Bond Future	2924	3	2924	3	0.00
11/01/2013	R209 On 02-May-13	8.00	Call	Bond Future	2967	3	2967	3	0.00
11/01/2013	R209 On 02-May-13	8.00	Put	Bond Future	3133	3	3133	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
11/01/2013	R209 On 02-May-13	7.99	Put	Bond Future	3180	3	3180	3	0.00
11/01/2013	R209 On 02-May-13	8.01	Put	Bond Future	3088	3	3088	3	0.00
11/01/2013	R209 On 07-November-13			Bond Future	8.15	81.6509	8.1488	81.6509	0.00
11/01/2013	R209 On 07-November-13	8.81	Call	Bond Future	8787	9	8787	9	0.00
11/01/2013	R209 On 07-November-13	9.50	Call	Bond Future	12345	13	12345	13	0.00
11/01/2013	R209 On 07-November-13	8.79	Call	Bond Future	8686	9	8686	9	0.00
11/01/2013	R209 On 07-November-13	8.80	Call	Bond Future	8737	9	8737	9	0.00
11/01/2013	R209 On 07-November-13	8.80	Put	Bond Future	3377	3	3377	3	0.00
11/01/2013	R209 On 07-November-13	8.79	Put	Bond Future	3405	3	3405	3	0.00
11/01/2013	R209 On 07-November-13	9.50	Put	Bond Future	1820	2	1820	2	180.00
11/01/2013	R209 On 07-November-13	8.81	Put	Bond Future	3349	3	3349	3	0.00
11/01/2013	R210 On 07-February-13			Bond Future	166.44	166.4213	166.4371	166.4213	1,237.00
11/01/2013	R210 On 07-February-13	156.99	Call	Bond Future	9447	9	9447	9	0.00
11/01/2013	R210 On 07-February-13	157.01	Call	Bond Future	9427	9	9427	9	0.00
11/01/2013	R210 On 07-February-13	157.00	Call	Bond Future	9437	9	9437	9	0.00
11/01/2013	R210 On 07-February-13	157.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R210 On 07-February-13	157.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R210 On 07-February-13	156.99	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R210 On 02-May-13			Bond Future	166.68	166.6619	166.6778	166.6619	7.00
11/01/2013	R210 On 02-May-13	161.14	Call	Bond Future	5538	6	5538	6	0.00
11/01/2013	R210 On 02-May-13	161.15	Call	Bond Future	5528	6	5528	6	0.00
11/01/2013	R210 On 02-May-13	161.16	Call	Bond Future	5518	6	5518	6	0.00
11/01/2013	R210 On 02-May-13	161.16	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R210 On 02-May-13	161.15	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R210 On 02-May-13	161.14	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R211 On 07-February-13			Bond Future	126.08	126.0691	126.0762	126.0691	522.00
11/01/2013	R211 On 07-February-13	122.99	Call	Bond Future	3086	3	3086	3	0.00
11/01/2013	R211 On 07-February-13	123.01	Call	Bond Future	3066	3	3066	3	0.00
11/01/2013	R211 On 07-February-13	123.00	Call	Bond Future	3076	3	3076	3	0.00
11/01/2013	R211 On 07-February-13	123.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R211 On 07-February-13	123.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R211 On 07-February-13	122.99	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R211 On 02-May-13			Bond Future	127.67	127.6583	127.6654	127.6583	7.00
11/01/2013	R211 On 02-May-13	125.69	Call	Bond Future	1975	2	1975	2	0.00

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11/01/2013	R211 On 02-May-13	125.70	Call	Bond Future	1965	2	1965	2	0.00
11/01/2013	R211 On 02-May-13	125.71	Call	Bond Future	1955	2	1955	2	0.00
11/01/2013	R211 On 02-May-13	125.71	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R211 On 02-May-13	125.70	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R211 On 02-May-13	125.69	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R212 On 07-February-13			Bond Future	132.70	132.9007	132.6956	132.9007	10,659.00
11/01/2013	R212 On 07-February-13	128.99	Call	Bond Future	3706	4	3706	4	0.00
11/01/2013	R212 On 07-February-13	129.01	Call	Bond Future	3686	4	3686	4	0.00
11/01/2013	R212 On 07-February-13	129.00	Call	Bond Future	3696	4	3696	4	0.00
11/01/2013	R212 On 07-February-13	129.00	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R212 On 07-February-13	129.01	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R212 On 07-February-13	128.99	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R212 On 02-May-13			Bond Future	134.37	134.5760	134.3683	134.5760	11.00
11/01/2013	R212 On 02-May-13	131.09	Call	Bond Future	3278	3	3278	3	0.00
11/01/2013	R212 On 02-May-13	131.10	Call	Bond Future	3268	3	3268	3	0.00
11/01/2013	R212 On 02-May-13	131.11	Call	Bond Future	3258	3	3258	3	0.00
11/01/2013	R212 On 02-May-13	131.11	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R212 On 02-May-13	131.10	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R212 On 02-May-13	131.09	Put	Bond Future	0	0	0	0	0.00
11/01/2013	R213 On 07-February-13			Bond Future	7.70	96.8946	7.7033	96.8946	10,414.00
11/01/2013	R213 On 07-February-13	8.90	Call	Bond Future	10122	11	10122	11	0.00
11/01/2013	R213 On 07-February-13	8.95	Call	Bond Future	10508	11	10508	11	0.00
11/01/2013	R213 On 07-February-13	9.00	Call	Bond Future	10891	11	10891	11	0.00
11/01/2013	R213 On 07-February-13	9.05	Call	Bond Future	11272	12	11272	12	0.00
11/01/2013	R213 On 07-February-13	9.05	Put	Bond Future	2	0	2	0	0.00
11/01/2013	R213 On 07-February-13	9.00	Put	Bond Future	3	0	3	0	0.00
11/01/2013	R213 On 07-February-13	8.95	Put	Bond Future	4	0	4	0	0.00
11/01/2013	R213 On 07-February-13	8.90	Put	Bond Future	5	0	5	0	0.00
11/01/2013	R213 On 02-May-13			Bond Future	7.76	94.5336	7.7583	94.5336	5.00
11/01/2013	R213 On 02-May-13	7.86	Call	Bond Future	3799	4	3799	4	0.00
11/01/2013	R213 On 02-May-13	7.85	Call	Bond Future	3751	4	3751	4	0.00
11/01/2013	R213 On 02-May-13	7.84	Call	Bond Future	3703	4	3703	4	0.00
11/01/2013	R213 On 02-May-13	7.84	Put	Bond Future	2967	3	2967	3	0.00
11/01/2013	R213 On 02-May-13	7.85	Put	Bond Future	2925	3	2925	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
11/01/2013	R213 On 02-May-13	7.86	Put	Bond Future	2884	3	2884	3	0.00
11/01/2013	R213 On 07-November-13			Bond Future	7.89	93.5943	7.8904	93.5943	0.00
11/01/2013	R213 On 07-November-13	8.61	Call	Bond Future	9185	10	9185	10	0.00
11/01/2013	R213 On 07-November-13	8.59	Call	Bond Future	9080	9	9080	9	0.00
11/01/2013	R213 On 07-November-13	8.60	Call	Bond Future	9132	10	9132	10	0.00
11/01/2013	R213 On 07-November-13	8.60	Put	Bond Future	3188	3	3188	3	0.00
11/01/2013	R213 On 07-November-13	8.59	Put	Bond Future	3215	3	3215	3	0.00
11/01/2013	R213 On 07-November-13	8.61	Put	Bond Future	3161	3	3161	3	0.00
11/01/2013	R214 On 07-February-13			Bond Future	8.00	86.5930	8.0027	86.5930	1,714.00
11/01/2013	R214 On 07-February-13	8.59	Call	Bond Future	5483	6	5483	6	0.00
11/01/2013	R214 On 07-February-13	8.60	Call	Bond Future	5561	6	5561	6	0.00
11/01/2013	R214 On 07-February-13	8.61	Call	Bond Future	5640	6	5640	6	0.00
11/01/2013	R214 On 07-February-13	8.61	Put	Bond Future	136	0	136	0	0.00
11/01/2013	R214 On 07-February-13	8.60	Put	Bond Future	142	0	142	0	0.00
11/01/2013	R214 On 07-February-13	8.59	Put	Bond Future	150	0	150	0	0.00