



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For October 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	2025 On 07-November-13			Bond Future	109.61	109.8240	109.6062	109.8240	0.00
01/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
01/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
01/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
01/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1404	1	1404	1	0.00
01/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1394	1	1394	1	0.00
01/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1384	1	1384	1	0.00
01/10/2013	2037 On 07-November-13			Bond Future	8.97	98.5870	8.9738	98.5870	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3936	5	3936	5	0.00
01/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4110	5	4110	5	0.00
01/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4023	5	4023	5	0.00
01/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2037 On 06-February-14			Bond Future	9.07	95.6264	9.0669	95.6264	0.00
01/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2802	4	2802	4	0.00
01/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2890	4	2890	4	0.00
01/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2715	4	2715	4	0.00
01/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2037 On 08-May-14			Bond Future	9.16	96.9240	9.1607	96.9240	0.00
01/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	2031	3	2031	3	0.00
01/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1857	3	1857	3	0.00
01/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1944	3	1944	3	0.00
01/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2038 On 07-November-13			Bond Future	105.58	106.1668	105.5831	106.1668	18.00
01/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
01/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
01/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
01/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4407	4	4407	4	0.00
01/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4417	4	4417	4	0.00
01/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4427	4	4427	4	0.00
01/10/2013	2050 On 07-November-13			Bond Future	110.15	110.1488	110.1541	110.1488	122.00
01/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	164	0	164	0	0.00
01/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	154	0	154	0	0.00
01/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	144	0	144	0	0.00
01/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
01/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	AL37 On 07-November-13			Index Future	409.86	410.8490	409.8570	410.8490	0.00
01/10/2013	AL37 On 06-February-14			Index Future	415.25	416.2510	415.2460	416.2510	0.00
01/10/2013	AL7T On 07-November-13			Index Future	485.83	488.3370	485.8330	488.3370	1.00
01/10/2013	AL7T On 06-February-14			Index Future	492.22	494.7570	492.2210	494.7570	0.00
01/10/2013	ALBI On 07-November-13			Index Future	436.49	438.4760	436.4880	438.4760	766.00
01/10/2013	ALBI On 06-February-14			Index Future	442.23	444.2400	442.2270	444.2400	73.00
01/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/10/2013	EL28 On 07-November-13			Bond Future	110.51	110.5051	110.5104	110.5051	0.00
01/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	510	1	510	1	0.00
01/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	520	1	520	1	0.00
01/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	500	0	500	0	0.00
01/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
01/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
01/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
01/10/2013	ES33 On 07-November-13			Bond Future	9.44	84.6474	9.4423	84.6474	6,292.00
01/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
01/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
01/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
01/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7853	7	7853	7	0.00
01/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7765	7	7765	7	0.00
01/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7677	7	7677	7	0.00
01/10/2013	ES33 On 06-February-14			Bond Future	9.56	85.7603	9.5562	85.7603	0.00
01/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	1	0	1	0.00
01/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	29	1	29	1	0.00
01/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	1	0	1	0.00
01/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	46	0	46	0	0.00
01/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
01/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	122	0	122	0	0.00
01/10/2013	GOVI On 07-November-13			GOVI	435.84	437.7070	435.8360	437.7070	126.00
01/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
01/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
01/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
01/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	101740	8	101740	8	0.00
01/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	101640	8	101640	8	0.00
01/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	101540	8	101540	8	0.00
01/10/2013	GOVI On 06-February-14			GOVI	441.57	443.4620	441.5660	443.4620	269.00
01/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	15760	3	15760	3	0.00
01/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	15560	3	15560	3	0.00

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01/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	15660	3	15660	3	0.00
01/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
01/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
01/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
01/10/2013	GOVI On 08-May-14			GOVI	447.55	449.4760	447.5540	449.4760	0.00
01/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	55440	7	55440	7	0.00
01/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	55540	7	55540	7	0.00
01/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	55640	7	55640	7	0.00
01/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
01/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
01/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
01/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/10/2013	IGOV On 07-November-13			Index Future	196.05	196.4000	196.0540	196.4000	1,151.00
01/10/2013	IGOV On 06-February-14			Index Future	198.66	199.0060	198.6560	199.0060	174.00
01/10/2013	ILBI On 07-November-13			Index Future	533.01	533.0050	533.0050	533.0050	0.00
01/10/2013	ILBI On 06-February-14			Index Future	540.22	540.2170	540.2170	540.2170	186.00
01/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
01/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
01/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
01/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8500	5.1600	94.8500	0.00
01/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.22	94.7600	5.2200	94.7600	4,100.00
01/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.26	94.7200	5.2600	94.7200	1,500.00
01/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.34	94.6300	5.3400	94.6300	1,000.00
01/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.49	94.5100	5.4900	94.5100	0.00
01/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.64	94.3600	5.6400	94.3600	400.00
01/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.01	93.9600	6.0100	93.9600	1,000.00
01/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.33	93.6400	6.3300	93.6400	0.00
01/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.60	93.3700	6.6000	93.3700	0.00
01/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.85	93.1100	6.8500	93.1100	250.00
01/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.09	92.8700	7.0900	92.8700	0.00
01/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.33	92.6400	7.3300	92.6400	0.00

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01/10/2013	R023 On 07-November-13			Bond Future	7.70	102.5409	7.6995	102.5409	12,954.00
01/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	8293	8	8293	8	0.00
01/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	8366	8	8366	8	0.00
01/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	8220	8	8220	8	0.00
01/10/2013	R023 On 06-February-14			Bond Future	7.80	103.8891	7.7951	103.8891	0.00
01/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	350	1	350	1	0.00
01/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	414	1	414	1	0.00
01/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	287	1	287	1	0.00
01/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
01/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
01/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
01/10/2013	R157 On 07-November-13			Bond Future	6.18	114.7682	6.1782	114.7682	29,465.00
01/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	71	0	71	0	0.00
01/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	69	0	69	0	0.00
01/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	74	0	74	0	0.00
01/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	1153	1	1153	1	0.00
01/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	1169	1	1169	1	0.00
01/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	1137	1	1137	1	0.00
01/10/2013	R157 On 06-February-14			Bond Future	6.34	116.2771	6.3406	116.2771	300.00
01/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	279	0	279	0	0.00
01/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	288	0	288	0	0.00
01/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	284	0	284	0	0.00
01/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	1394	1	1394	1	0.00
01/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1406	1	1406	1	0.00
01/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	1383	1	1383	1	0.00
01/10/2013	R157 On 08-May-14			Bond Future	6.51	111.0455	6.5136	111.0455	0.00
01/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	218	0	218	0	0.00
01/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	215	0	215	0	0.00
01/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	213	0	213	0	0.00
01/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	2002	2	2002	2	0.00
01/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	2014	2	2014	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
01/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1991	2	1991	2	0.00
01/10/2013	R157 On 07-August-14			Bond Future	6.72	112.5963	6.7176	112.5963	0.00
01/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	914	1	914	1	0.00
01/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	919	1	919	1	0.00
01/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	925	1	925	1	0.00
01/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	890	1	890	1	0.00
01/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	884	1	884	1	0.00
01/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	879	1	879	1	0.00
01/10/2013	R186 On 07-November-13			Bond Future	8.03	124.5710	8.0280	124.5710	57,141.00
01/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	4978	6	4978	6	0.00
01/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2844	3	2844	3	0.00
01/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6725	7	6725	7	0.00
01/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	38	0	38	0	1,000.00
01/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	8594	9	8594	9	0.00
01/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3436	4	3436	4	0.00
01/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	11	0	11	0	5,290.00
01/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2948	3	2948	3	0.00
01/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2178	3	2178	3	1,000.00
01/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2896	3	2896	3	0.00
01/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	397	0	397	0	1,030.00
01/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	2434	2	2434	2	0.00
01/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	787	1	787	1	4,000.00
01/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	1831	2	1831	2	0.00
01/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	1439	1	1439	1	250.00
01/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	12506	12	12506	12	0.00
01/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	15126	14	15126	14	0.00
01/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	1793	2	1793	2	0.00
01/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	185	0	185	0	1,200.00
01/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	1755	2	1755	2	0.00
01/10/2013	R186 On 06-February-14			Bond Future	8.12	120.9194	8.1183	120.9194	118.00
01/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2745	3	2745	3	0.00
01/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2711	3	2711	3	0.00
01/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2779	3	2779	3	0.00
01/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	6031	6	6031	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
01/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	6089	6	6089	6	0.00
01/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	6148	6	6148	6	0.00
01/10/2013	R186 On 08-May-14			Bond Future	8.21	122.5599	8.2081	122.5599	0.00
01/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1856	2	1856	2	0.00
01/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1836	2	1836	2	0.00
01/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1877	2	1877	2	0.00
01/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6744	7	6744	7	0.00
01/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2860	3	2860	3	1,933.00
01/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	4239	4	4239	4	1,933.00
01/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	12004	12	12004	12	0.00
01/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	12080	12	12080	12	0.00
01/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	12157	12	12157	12	0.00
01/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	9257	9	9257	9	0.00
01/10/2013	R186 On 07-August-14			Bond Future	8.30	118.9795	8.2955	118.9795	0.00
01/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6176	7	6176	7	0.00
01/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6261	7	6261	7	0.00
01/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6218	7	6218	7	0.00
01/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	6180	6	6180	6	0.00
01/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	6223	6	6223	6	0.00
01/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	6138	6	6138	6	0.00
01/10/2013	R197 On 07-November-13			Bond Future	278.11	278.1014	278.1090	278.1014	2,049.00
01/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1891	2	1891	2	0.00
01/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1901	2	1901	2	0.00
01/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1881	2	1881	2	0.00
01/10/2013	R201 On 07-November-13			Bond Future	5.25	107.1638	5.2526	107.1638	0.00
01/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	62	0	62	0	0.00
01/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	64	0	64	0	0.00
01/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	66	0	66	0	0.00
01/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	560	1	560	1	0.00
01/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	551	1	551	1	0.00
01/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	569	1	569	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
01/10/2013	R201 On 06-February-14			Bond Future	5.24	104.1648	5.2364	104.1648	0.00
01/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	361	0	361	0	0.00
01/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	370	0	370	0	0.00
01/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	365	0	365	0	0.00
01/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	353	0	353	0	0.00
01/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	350	0	350	0	0.00
01/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	358	0	358	0	0.00
01/10/2013	R201 On 08-May-14			Bond Future	5.14	105.5781	5.1398	105.5781	0.00
01/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	279	0	279	0	0.00
01/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	281	0	281	0	0.00
01/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	276	0	276	0	0.00
01/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	511	1	511	1	0.00
01/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	515	1	515	1	0.00
01/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	518	1	518	1	0.00
01/10/2013	R201 On 07-August-14			Bond Future	4.76	102.6425	4.7557	102.6425	0.00
01/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	427	0	427	0	0.00
01/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	431	0	431	0	0.00
01/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	429	0	429	0	0.00
01/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	234	0	234	0	0.00
01/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	232	0	232	0	0.00
01/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	231	0	231	0	0.00
01/10/2013	R202 On 07-November-13			Bond Future	204.80	206.0130	204.7962	206.0130	43,210.00
01/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	4204	3	4204	3	0.00
01/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	4214	3	4214	3	0.00
01/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	4194	3	4194	3	0.00
01/10/2013	R203 On 07-November-13			Bond Future	6.86	106.0973	6.8563	106.0973	19,710.00
01/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	42	0	42	0	0.00
01/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	45	0	45	0	0.00
01/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	43	0	43	0	0.00
01/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	103713	104	103713	104	0.00
01/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	11	0	11	0	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	3025	3	3025	3	0.00
01/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2991	3	2991	3	0.00
01/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
01/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	3058	3	3058	3	0.00
01/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	4025	4	4025	4	0.00
01/10/2013	R203 On 06-February-14			Bond Future	6.99	107.4923	6.9864	107.4923	0.00
01/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	359	0	359	0	0.00
01/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1082	1	1082	1	13.00
01/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	372	0	372	0	0.00
01/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	249	0	249	0	16.00
01/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	365	0	365	0	0.00
01/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	3114	3	3114	3	0.00
01/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	3635	4	3635	4	0.00
01/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	3087	3	3087	3	0.00
01/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	1553	1	1553	1	0.00
01/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	3061	3	3061	3	0.00
01/10/2013	R203 On 08-May-14			Bond Future	7.11	104.7893	7.1145	104.7893	0.00
01/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	320	0	320	0	0.00
01/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1232	1	1232	1	13.00
01/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	311	0	311	0	0.00
01/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	316	0	316	0	0.00
01/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2081	2	2081	2	16.00
01/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	4521	4	4521	4	0.00
01/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	1232	1	1232	1	0.00
01/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	4468	4	4468	4	0.00
01/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	2056	2	2056	2	0.00
01/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	4494	4	4494	4	0.00
01/10/2013	R203 On 07-August-14			Bond Future	7.25	106.2524	7.2453	106.2524	0.00
01/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	1958	2	1958	2	0.00
01/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	1943	2	1943	2	0.00
01/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	1928	2	1928	2	0.00
01/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1344	1	1344	1	30.00
01/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1791	2	1791	2	0.00
01/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1778	2	1778	2	0.00

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01/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1804	2	1804	2	0.00
01/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	2476	2	2476	2	0.00
01/10/2013	R204 On 07-November-13			Bond Future	7.05	107.4173	7.0491	107.4173	31,288.00
01/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	117	0	117	0	0.00
01/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	927	1	927	1	0.00
01/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	121	0	121	0	0.00
01/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	126	0	126	0	0.00
01/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	3429	3	3429	3	0.00
01/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	1140	1	1140	1	1,270.00
01/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	3389	3	3389	3	0.00
01/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	3470	3	3470	3	0.00
01/10/2013	R204 On 06-February-14			Bond Future	7.16	104.7995	7.1576	104.7995	0.00
01/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	662	1	662	1	0.00
01/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	683	1	683	1	0.00
01/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	672	1	672	1	0.00
01/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	3891	4	3891	4	0.00
01/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	3858	4	3858	4	0.00
01/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	3826	4	3826	4	0.00
01/10/2013	R204 On 08-May-14			Bond Future	7.27	106.2213	7.2685	106.2213	0.00
01/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	640	1	640	1	0.00
01/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	632	1	632	1	0.00
01/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	648	1	648	1	0.00
01/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	5594	5	5594	5	0.00
01/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	5527	5	5527	5	0.00
01/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	5560	5	5560	5	0.00
01/10/2013	R204 On 07-August-14			Bond Future	7.38	103.6726	7.3794	103.6726	0.00
01/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	2762	3	2762	3	0.00
01/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	2723	3	2723	3	0.00
01/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	2742	3	2742	3	0.00
01/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	2497	2	2497	2	0.00
01/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	2462	2	2462	2	0.00
01/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	2480	2	2480	2	0.00
01/10/2013	R206 On 07-November-13			Bond Future	5.35	102.7901	5.3492	102.7901	0.00
01/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	16	0	16	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
01/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	16	0	16	0	0.00
01/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	16	0	16	0	0.00
01/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	205	0	205	0	0.00
01/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	204	0	204	0	0.00
01/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	202	0	202	0	0.00
01/10/2013	R207 On 07-November-13			Bond Future	7.32	102.3406	7.3172	102.3406	21,305.00
01/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	258	0	258	0	0.00
01/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	250	0	250	0	0.00
01/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	242	0	242	0	0.00
01/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	3324	3	3324	3	0.00
01/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	3282	3	3282	3	0.00
01/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	3367	3	3367	3	0.00
01/10/2013	R207 On 06-February-14			Bond Future	7.42	100.0470	7.4214	100.0470	0.00
01/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	816	1	816	1	0.00
01/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	828	1	828	1	0.00
01/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	804	1	804	1	0.00
01/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	4526	4	4526	4	0.00
01/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	4563	4	4563	4	0.00
01/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	4489	4	4489	4	0.00
01/10/2013	R207 On 08-May-14			Bond Future	7.53	101.4044	7.5297	101.4044	0.00
01/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	740	1	740	1	0.00
01/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	749	1	749	1	0.00
01/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	731	1	731	1	0.00
01/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6974	7	6974	7	0.00
01/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	7014	7	7014	7	0.00
01/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6934	7	6934	7	0.00
01/10/2013	R207 On 07-August-14			Bond Future	7.64	99.1796	7.6380	99.1796	0.00
01/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3311	3	3311	3	0.00
01/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3355	4	3355	4	0.00
01/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3333	4	3333	4	0.00
01/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	3065	3	3065	3	0.00
01/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	3086	3	3086	3	0.00
01/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	3044	3	3044	3	0.00
01/10/2013	R208 On 07-November-13			Bond Future	7.45	97.2807	7.4498	97.2807	10,364.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	215	0	215	0	0.00
01/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1432	2	1432	2	0.00
01/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	208	0	208	0	0.00
01/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	223	0	223	0	0.00
01/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	1158	1	1158	1	1,520.00
01/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3898	4	3898	4	0.00
01/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	3799	3	3799	3	0.00
01/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	3848	4	3848	4	0.00
01/10/2013	R208 On 06-February-14			Bond Future	7.55	98.5597	7.5466	98.5597	0.00
01/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	816	1	816	1	0.00
01/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	828	1	828	1	0.00
01/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	842	1	842	1	0.00
01/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	5119	5	5119	5	0.00
01/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	5162	5	5162	5	0.00
01/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	5205	5	5205	5	0.00
01/10/2013	R208 On 08-May-14			Bond Future	7.64	96.5000	7.6420	96.5000	0.00
01/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	709	1	709	1	0.00
01/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	728	1	728	1	0.00
01/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	719	1	719	1	0.00
01/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7956	8	7956	8	0.00
01/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7862	8	7862	8	0.00
01/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7909	8	7909	8	0.00
01/10/2013	R208 On 07-August-14			Bond Future	7.74	97.8473	7.7360	97.8473	0.00
01/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3659	4	3659	4	0.00
01/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3634	4	3634	4	0.00
01/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3685	4	3685	4	0.00
01/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	3343	3	3343	3	0.00
01/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	3319	3	3319	3	0.00
01/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	3366	3	3366	3	0.00
01/10/2013	R209 On 07-November-13			Bond Future	8.80	76.6311	8.8004	76.6311	19,766.00
01/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1575	2	1575	2	0.00
01/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	2067	2	2067	2	0.00
01/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5027	6	5027	6	0.00
01/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2105	2	2105	2	0.00

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01/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2144	3	2144	3	0.00
01/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4200	5	4200	5	0.00
01/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5602	6	5602	6	0.00
01/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6791	7	6791	7	0.00
01/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	568	0	568	0	5,000.00
01/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	2148	2	2148	2	0.00
01/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2763	2	2763	2	4,700.00
01/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	2069	2	2069	2	0.00
01/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	816	1	816	1	1,000.00
01/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	256	0	256	0	1,520.00
01/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	2108	2	2108	2	0.00
01/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	440	0	440	0	980.00
01/10/2013	R209 On 06-February-14			Bond Future	8.89	77.6386	8.8850	77.6386	0.00
01/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2715	3	2715	3	0.00
01/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2776	3	2776	3	0.00
01/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2746	3	2746	3	0.00
01/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5440	5	5440	5	0.00
01/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	5389	5	5389	5	0.00
01/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	5339	5	5339	5	0.00
01/10/2013	R209 On 08-May-14			Bond Future	8.97	75.5469	8.9679	75.5469	0.00
01/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1827	2	1827	2	0.00
01/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1807	2	1807	2	0.00
01/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1788	2	1788	2	0.00
01/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	11069	11	11069	11	0.00
01/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	11140	11	11140	11	0.00
01/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10997	11	10997	11	0.00
01/10/2013	R209 On 07-August-14			Bond Future	9.05	76.6016	9.0486	76.6016	0.00
01/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5891	6	5891	6	0.00
01/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5927	6	5927	6	0.00
01/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5854	6	5854	6	0.00
01/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5842	6	5842	6	0.00
01/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5918	6	5918	6	0.00
01/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5880	6	5880	6	0.00
01/10/2013	R210 On 07-November-13			Bond Future	157.99	157.7974	157.9950	157.7974	1,449.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	1995	2	1995	2	0.00
01/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	2005	2	2005	2	0.00
01/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	2015	2	2015	2	0.00
01/10/2013	R211 On 07-November-13			Bond Future	128.33	128.0397	128.3254	128.0397	522.00
01/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1675	2	1675	2	0.00
01/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1685	2	1685	2	0.00
01/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1665	2	1665	2	0.00
01/10/2013	R212 On 07-November-13			Bond Future	130.72	131.1097	130.7221	131.1097	21,791.00
01/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	2278	2	2278	2	0.00
01/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	2288	2	2288	2	0.00
01/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	2268	2	2268	2	0.00
01/10/2013	R213 On 07-November-13			Bond Future	8.62	87.5391	8.6233	87.5391	19,495.00
01/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	2063	2	2063	2	0.00
01/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	2024	2	2024	2	0.00
01/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1986	2	1986	2	0.00
01/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	2210	2	2210	2	0.00
01/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	2168	2	2168	2	0.00
01/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	2251	2	2251	2	0.00
01/10/2013	R213 On 06-February-14			Bond Future	8.72	88.6900	8.7151	88.6900	0.00
01/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2606	3	2606	3	0.00
01/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2636	3	2636	3	0.00
01/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2666	3	2666	3	0.00
01/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5972	6	5972	6	0.00
01/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5919	6	5919	6	0.00
01/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	6025	6	6025	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
01/10/2013	R213 On 08-May-14			Bond Future	8.80	86.3548	8.8013	86.3548	0.00
01/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1811	2	1811	2	0.00
01/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1850	2	1850	2	0.00
01/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1830	2	1830	2	0.00
01/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11394	11	11394	11	0.00
01/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11465	11	11465	11	0.00
01/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11324	11	11324	11	0.00
01/10/2013	R213 On 07-August-14			Bond Future	8.89	87.5604	8.8866	87.5604	0.00
01/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5889	6	5889	6	0.00
01/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5961	6	5961	6	0.00
01/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5925	6	5925	6	0.00
01/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	6162	6	6162	6	0.00
01/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	6203	6	6203	6	0.00
01/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	6243	6	6243	6	0.00
01/10/2013	R214 On 07-November-13			Bond Future	8.97	76.9798	8.9667	76.9798	2,427.00
01/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	83	0	83	0	0.00
01/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	80	0	80	0	0.00
01/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	77	0	77	0	0.00
01/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10480	10	10480	10	0.00
01/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10384	10	10384	10	0.00
01/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10576	10	10576	10	0.00
01/10/2013	R214 On 06-February-14			Bond Future	9.05	77.9919	9.0547	77.9919	0.00
01/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4044	4	4044	4	0.00
01/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4007	4	4007	4	0.00
01/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3970	4	3970	4	0.00
01/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4439	4	4439	4	0.00
01/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4482	4	4482	4	0.00
01/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4398	4	4398	4	0.00
01/10/2013	R248 On 07-November-13			Bond Future	9.02	99.8546	9.0226	99.8546	10,260.00
01/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
01/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13397	12	13397	12	0.00
01/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13526	13	13526	13	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
01/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13655	13	13655	13	0.00
01/10/2013	R248 On 06-February-14			Bond Future	9.11	101.1675	9.1128	101.1675	0.00
01/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	1	0	1	0.00
01/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	1	0	1	0.00
01/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	1	0	1	0.00
01/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	231	0	231	0	0.00
01/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	129	0	129	0	0.00
01/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	28	0	28	0	0.00