



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	2025 On 07-November-13			Bond Future	107.06	107.0520	107.0554	107.0520	0.00
04/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	3955	4	3955	4	0.00
04/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	3945	4	3945	4	0.00
04/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	3935	4	3935	4	0.00
04/09/2013	2037 On 07-November-13			Bond Future	9.46	92.9467	9.4649	92.9467	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	477	1	477	1	0.00
04/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	390	1	390	1	0.00
04/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	303	1	303	1	0.00
04/09/2013	2037 On 06-February-14			Bond Future	9.57	89.9039	9.5749	89.9039	0.00
04/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	1677	2	1677	2	0.00
04/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	1590	2	1590	2	0.00
04/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	1764	2	1764	2	0.00
04/09/2013	2037 On 08-May-14			Bond Future	9.69	91.0958	9.6883	91.0958	0.00
04/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	2624	3	2624	3	0.00
04/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	2537	3	2537	3	0.00
04/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	2711	3	2711	3	0.00
04/09/2013	2038 On 07-November-13			Bond Future	102.44	102.4291	102.4362	102.4291	0.00
04/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	7554	8	7554	8	0.00
04/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	7564	8	7564	8	0.00
04/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	7574	8	7574	8	0.00
04/09/2013	2050 On 07-November-13			Bond Future	105.16	105.1542	105.1624	105.1542	122.00
04/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
04/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	4838	5	4838	5	0.00
04/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	4848	5	4848	5	0.00
04/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	4828	5	4828	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	AL37 On 07-November-13			Index Future	400.36	399.1960	400.3590	399.1960	0.00
04/09/2013	AL37 On 06-February-14			Index Future	405.59	404.4090	405.5870	404.4090	0.00
04/09/2013	AL7T On 07-November-13			Index Future	469.69	468.3990	469.6890	468.3990	1.00
04/09/2013	AL7T On 06-February-14			Index Future	475.82	474.5160	475.8230	474.5160	0.00
04/09/2013	ALBI On 07-November-13			Index Future	422.67	421.4460	422.6700	421.4460	769.00
04/09/2013	ALBI On 06-February-14			Index Future	428.19	426.9490	428.1900	426.9490	73.00
04/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/09/2013	EL28 On 07-November-13			Bond Future	107.90	107.8948	107.9034	107.8948	0.00
04/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
04/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
04/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
04/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	2107	2	2107	2	0.00
04/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	2097	2	2097	2	0.00
04/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	2087	2	2087	2	0.00
04/09/2013	ES33 On 07-November-13			Bond Future	9.94	79.8289	9.9391	79.8289	6,292.00
04/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
04/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
04/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
04/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	11541	12	11541	12	0.00
04/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	11452	12	11452	12	0.00
04/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	11364	12	11364	12	0.00
04/09/2013	ES33 On 06-February-14			Bond Future	10.07	80.8714	10.0708	80.8714	0.00
04/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
04/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
04/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
04/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	3789	4	3789	4	0.00
04/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	3714	4	3714	4	0.00
04/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	3865	4	3865	4	0.00
04/09/2013	GOVI On 07-November-13			GOVI	422.18	420.9710	422.1810	420.9710	116.00
04/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
04/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
04/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
04/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	238290	25	238290	25	0.00
04/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	238190	25	238190	25	0.00
04/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	238090	25	238090	25	0.00
04/09/2013	GOVI On 06-February-14			GOVI	427.69	426.4690	427.6940	426.4690	269.00
04/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
04/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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04/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
04/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	123060	14	123060	14	0.00
04/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	122960	14	122960	14	0.00
04/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	123160	14	123160	14	0.00
04/09/2013	GOVI On 08-May-14			GOVI	433.36	432.1220	433.3640	432.1220	0.00
04/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
04/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
04/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
04/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	86360	10	86360	10	0.00
04/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	86460	10	86460	10	0.00
04/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	86260	10	86260	10	0.00
04/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2013	IGOV On 07-November-13			Index Future	191.91	191.9040	191.9060	191.9040	1,078.00
04/09/2013	IGOV On 06-February-14			Index Future	194.44	194.4340	194.4360	194.4340	173.00
04/09/2013	ILBI On 07-November-13			Index Future	519.62	520.0250	519.6150	520.0250	0.00
04/09/2013	ILBI On 06-February-14			Index Future	526.64	527.0560	526.6360	527.0560	186.00
04/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
04/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.18	94.8000	5.1800	94.8000	700.00
04/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.25	94.7300	5.2500	94.7300	0.00
04/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.35	94.6300	5.3500	94.6300	3,000.00
04/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.44	94.5300	5.4400	94.5300	1,500.00
04/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.54	94.3900	5.5400	94.3900	1,000.00
04/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.76	94.1800	5.7600	94.1800	0.00
04/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.92	94.0100	5.9200	94.0100	400.00
04/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.37	93.5800	6.3700	93.5800	1,000.00
04/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.74	93.2000	6.7400	93.2000	0.00
04/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.06	92.8700	7.0600	92.8700	0.00
04/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.38	92.5600	7.3800	92.5600	250.00
04/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.67	92.2900	7.6700	92.2900	0.00

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04/09/2013	R023 On 07-November-13			Bond Future	8.28	97.8622	8.2816	97.8622	11,802.00
04/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	12026	12	12026	12	0.00
04/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	12099	12	12099	12	0.00
04/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	11953	12	11953	12	0.00
04/09/2013	R023 On 06-February-14			Bond Future	8.40	99.1402	8.4027	99.1402	0.00
04/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	3440	4	3440	4	0.00
04/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	3377	4	3377	4	0.00
04/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	3504	4	3504	4	0.00
04/09/2013	R157 On 07-November-13			Bond Future	6.56	113.7927	6.5586	113.7927	30,991.00
04/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	72	0	72	0	0.00
04/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	70	0	70	0	0.00
04/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	74	0	74	0	0.00
04/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1858	2	1858	2	0.00
04/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1874	2	1874	2	0.00
04/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1841	2	1841	2	0.00
04/09/2013	R157 On 06-February-14			Bond Future	6.80	115.2788	6.7953	115.2788	200.00
04/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	223	0	223	0	0.00
04/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	229	0	229	0	0.00
04/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	226	0	226	0	0.00
04/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	2060	2	2060	2	0.00
04/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	2073	2	2073	2	0.00
04/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	2047	2	2047	2	0.00
04/09/2013	R157 On 08-May-14			Bond Future	7.09	109.9991	7.0873	109.9991	0.00
04/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	156	0	156	0	0.00
04/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	154	0	154	0	0.00
04/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	152	0	152	0	0.00
04/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	2708	3	2708	3	0.00
04/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2720	3	2720	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
04/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	2697	3	2697	3	0.00
04/09/2013	R157 On 07-August-14			Bond Future	7.49	111.4704	7.4937	111.4704	0.00
04/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	608	1	608	1	0.00
04/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	612	1	612	1	0.00
04/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	616	1	616	1	0.00
04/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	1427	2	1427	2	0.00
04/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	1420	2	1420	2	0.00
04/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	1413	2	1413	2	0.00
04/09/2013	R186 On 07-November-13			Bond Future	8.59	118.6491	8.5871	118.6491	58,223.00
04/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	1480	2	1480	2	0.00
04/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	2672	3	2672	3	0.00
04/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	3762	4	3762	4	0.00
04/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	42	0	42	0	1,000.00
04/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	5061	5	5061	5	0.00
04/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	1795	2	1795	2	0.00
04/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	17	0	17	0	5,290.00
04/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	1534	2	1534	2	0.00
04/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	1136	1	1136	1	1,000.00
04/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	1507	2	1507	2	0.00
04/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	6334	7	6334	7	0.00
04/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	2377	3	2377	3	1,030.00
04/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	5409	6	5409	6	0.00
04/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	3423	4	3423	4	4,000.00
04/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	4741	5	4741	5	250.00
04/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	17453	18	17453	18	0.00
04/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	20074	20	20074	20	0.00
04/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	5346	6	5346	6	0.00
04/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	5283	6	5283	6	0.00
04/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	1594	2	1594	2	1,200.00
04/09/2013	R186 On 06-February-14			Bond Future	8.70	114.9094	8.6990	114.9094	101.00
04/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	1678	2	1678	2	0.00
04/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	1657	2	1657	2	0.00
04/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	1699	2	1699	2	0.00
04/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	9968	10	9968	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	10039	10	10039	10	0.00
04/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	10111	11	10111	11	0.00
04/09/2013	R186 On 08-May-14			Bond Future	8.81	116.4329	8.8147	116.4329	0.00
04/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1225	1	1225	1	0.00
04/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1212	1	1212	1	0.00
04/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1239	1	1239	1	0.00
04/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	16486	17	16486	17	0.00
04/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	16570	17	16570	17	0.00
04/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	16654	17	16654	17	0.00
04/09/2013	R186 On 07-August-14			Bond Future	8.93	112.7001	8.9330	112.7001	0.00
04/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	4285	4	4285	4	0.00
04/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	4347	4	4347	4	0.00
04/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	4316	4	4316	4	0.00
04/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	9537	10	9537	10	0.00
04/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	9592	10	9592	10	0.00
04/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	9482	10	9482	10	0.00
04/09/2013	R197 On 07-November-13			Bond Future	274.68	274.6740	274.6777	274.6740	2,100.00
04/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	5322	5	5322	5	0.00
04/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	5332	5	5332	5	0.00
04/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	5312	5	5312	5	0.00
04/09/2013	R201 On 07-November-13			Bond Future	5.51	106.7960	5.5126	106.7960	0.00
04/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	82	0	82	0	0.00
04/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	84	0	84	0	0.00
04/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	86	0	86	0	0.00
04/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	863	1	863	1	0.00
04/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	854	1	854	1	0.00
04/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	872	1	872	1	0.00
04/09/2013	R201 On 06-February-14			Bond Future	5.59	103.7831	5.5863	103.7831	0.00
04/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	307	0	307	0	0.00
04/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	314	0	314	0	0.00
04/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	310	0	310	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	595	1	595	1	0.00
04/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	590	1	590	1	0.00
04/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	600	1	600	1	0.00
04/09/2013	R201 On 08-May-14			Bond Future	5.69	105.1590	5.6922	105.1590	0.00
04/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	218	0	218	0	0.00
04/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	220	0	220	0	0.00
04/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	216	0	216	0	0.00
04/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	782	1	782	1	0.00
04/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	786	1	786	1	0.00
04/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	791	1	791	1	0.00
04/09/2013	R201 On 07-August-14			Bond Future	5.86	102.1571	5.8574	102.1571	0.00
04/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	272	0	272	0	0.00
04/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	275	0	275	0	0.00
04/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	274	0	274	0	0.00
04/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	477	0	477	0	0.00
04/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	475	0	475	0	0.00
04/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	473	0	473	0	0.00
04/09/2013	R202 On 07-November-13			Bond Future	199.84	199.8312	199.8444	199.8312	43,251.00
04/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	9156	9	9156	9	0.00
04/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	9166	9	9166	9	0.00
04/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	9146	9	9146	9	0.00
04/09/2013	R203 On 07-November-13			Bond Future	7.40	103.8102	7.4030	103.8102	19,741.00
04/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	29	0	29	0	0.00
04/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	31	0	31	0	0.00
04/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	30	0	30	0	0.00
04/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	101862	102	101862	102	0.00
04/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	10	0	10	0	15.00
04/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	4862	5	4862	5	0.00
04/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	4828	5	4828	5	0.00
04/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
04/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	4897	5	4897	5	0.00

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04/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	5876	6	5876	6	0.00
04/09/2013	R203 On 06-February-14			Bond Future	7.58	105.1659	7.5813	105.1659	0.00
04/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	193	0	193	0	0.00
04/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	200	0	200	0	0.00
04/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	136	0	136	0	16.00
04/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	197	0	197	0	0.00
04/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	4833	5	4833	5	0.00
04/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	5406	6	5406	6	0.00
04/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	4803	5	4803	5	0.00
04/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	4774	5	4774	5	0.00
04/09/2013	R203 On 08-May-14			Bond Future	7.77	102.3997	7.7718	102.3997	0.00
04/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	191	0	191	0	0.00
04/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	196	0	196	0	0.00
04/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	193	0	193	0	0.00
04/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1307	1	1307	1	16.00
04/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	6342	7	6342	7	0.00
04/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	2400	3	2400	3	0.00
04/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	6285	7	6285	7	0.00
04/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	6314	7	6314	7	0.00
04/09/2013	R203 On 07-August-14			Bond Future	7.99	103.7694	7.9857	103.7694	0.00
04/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1246	1	1246	1	0.00
04/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1236	1	1236	1	0.00
04/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1226	1	1226	1	0.00
04/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	3113	3	3113	3	0.00
04/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	3096	3	3096	3	0.00
04/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	3131	3	3131	3	0.00
04/09/2013	R204 On 07-November-13			Bond Future	7.61	104.4033	7.6119	104.4033	29,247.00
04/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	63	0	63	0	0.00
04/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	420	0	420	0	0.00
04/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	65	0	65	0	0.00
04/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	67	0	67	0	0.00
04/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	5776	6	5776	6	0.00
04/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	3036	3	3036	3	1,270.00
04/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	5733	6	5733	6	0.00

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04/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	5819	6	5819	6	0.00
04/09/2013	R204 On 06-February-14			Bond Future	7.76	101.7370	7.7584	101.7370	0.00
04/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	333	0	333	0	0.00
04/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	343	0	343	0	0.00
04/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	338	0	338	0	0.00
04/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	6006	6	6006	6	0.00
04/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	5968	6	5968	6	0.00
04/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	5931	6	5931	6	0.00
04/09/2013	R204 On 08-May-14			Bond Future	7.92	103.0857	7.9174	103.0857	0.00
04/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	373	0	373	0	0.00
04/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	368	0	368	0	0.00
04/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	378	0	378	0	0.00
04/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	7839	8	7839	8	0.00
04/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	7765	8	7765	8	0.00
04/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	7802	8	7802	8	0.00
04/09/2013	R204 On 07-August-14			Bond Future	8.09	100.4340	8.0897	100.4340	0.00
04/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	1816	2	1816	2	0.00
04/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	1789	2	1789	2	0.00
04/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	1802	2	1802	2	0.00
04/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	4166	5	4166	5	0.00
04/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	4119	4	4119	4	0.00
04/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	4142	5	4142	5	0.00
04/09/2013	R206 On 07-November-13			Bond Future	5.79	102.7013	5.7901	102.7013	0.00
04/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	22	0	22	0	0.00
04/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	23	0	23	0	0.00
04/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	22	0	22	0	0.00
04/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	290	0	290	0	0.00
04/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	289	0	289	0	0.00
04/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	287	0	287	0	0.00
04/09/2013	R207 On 07-November-13			Bond Future	7.94	98.7077	7.9422	98.7077	27,295.00
04/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	115	0	115	0	0.00
04/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	112	0	112	0	0.00
04/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	109	0	109	0	0.00
04/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	6186	7	6186	7	0.00

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04/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	6138	6	6138	6	0.00
04/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	6234	7	6234	7	0.00
04/09/2013	R207 On 06-February-14			Bond Future	8.08	96.3577	8.0819	96.3577	0.00
04/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	386	0	386	0	0.00
04/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	392	0	392	0	0.00
04/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	380	0	380	0	0.00
04/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	7143	7	7143	7	0.00
04/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	7186	8	7186	8	0.00
04/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	7100	7	7100	7	0.00
04/09/2013	R207 On 08-May-14			Bond Future	8.23	97.6351	8.2340	97.6351	0.00
04/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	405	0	405	0	0.00
04/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	410	0	410	0	0.00
04/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	400	0	400	0	0.00
04/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	9758	10	9758	10	0.00
04/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	9802	10	9802	10	0.00
04/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	9715	10	9715	10	0.00
04/09/2013	R207 On 07-August-14			Bond Future	8.40	95.3012	8.3967	95.3012	0.00
04/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	2117	2	2117	2	0.00
04/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	2147	2	2147	2	0.00
04/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	2132	2	2132	2	0.00
04/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	5083	5	5083	5	0.00
04/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	5111	5	5111	5	0.00
04/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	5055	5	5055	5	0.00
04/09/2013	R208 On 07-November-13			Bond Future	8.05	93.3630	8.0500	93.3630	14,367.00
04/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	115	0	115	0	0.00
04/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	654	1	654	1	0.00
04/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	112	0	112	0	0.00
04/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	118	0	118	0	0.00
04/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	3592	4	3592	4	1,520.00
04/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	7015	7	7015	7	0.00
04/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	6907	7	6907	7	0.00
04/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	6961	7	6961	7	0.00
04/09/2013	R208 On 06-February-14			Bond Future	8.18	94.5823	8.1763	94.5823	0.00
04/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	436	0	436	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	443	0	443	0	0.00
04/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	449	0	449	0	0.00
04/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	7990	8	7990	8	0.00
04/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	8039	8	8039	8	0.00
04/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	8088	8	8088	8	0.00
04/09/2013	R208 On 08-May-14			Bond Future	8.31	92.4401	8.3075	92.4401	0.00
04/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	416	0	416	0	0.00
04/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	427	0	427	0	0.00
04/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	422	0	422	0	0.00
04/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	10999	11	10999	11	0.00
04/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	10897	11	10897	11	0.00
04/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	10948	11	10948	11	0.00
04/09/2013	R208 On 07-August-14			Bond Future	8.45	93.6765	8.4453	93.6765	0.00
04/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	2324	2	2324	2	0.00
04/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	2306	2	2306	2	0.00
04/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	2342	2	2342	2	0.00
04/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	5444	6	5444	6	0.00
04/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	5413	6	5413	6	0.00
04/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	5476	6	5476	6	0.00
04/09/2013	R209 On 07-November-13			Bond Future	9.31	71.7950	9.3147	71.7950	19,302.00
04/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1005	1	1005	1	0.00
04/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	1286	1	1286	1	0.00
04/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	3090	3	3090	3	0.00
04/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	1308	1	1308	1	0.00
04/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	2557	2	2557	2	0.00
04/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	1330	1	1330	1	0.00
04/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	3473	3	3473	3	0.00
04/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	4303	4	4303	4	0.00
04/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	5218	6	5218	6	0.00
04/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	2481	3	2481	3	5,000.00
04/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	6043	6	6043	6	4,700.00
04/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	5106	5	5106	5	0.00
04/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	3024	3	3024	3	1,000.00
04/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	1619	2	1619	2	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	5162	5	5162	5	0.00
04/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	2162	2	2162	2	980.00
04/09/2013	R209 On 06-February-14			Bond Future	9.42	72.7326	9.4157	72.7326	410.00
04/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	1879	2	1879	2	0.00
04/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	1922	2	1922	2	0.00
04/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	1900	2	1900	2	0.00
04/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	8512	9	8512	9	0.00
04/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	8452	9	8452	9	0.00
04/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	8392	9	8392	9	0.00
04/09/2013	R209 On 08-May-14			Bond Future	9.52	70.5523	9.5176	70.5523	0.00
04/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1362	1	1362	1	0.00
04/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1348	1	1348	1	0.00
04/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1335	1	1335	1	0.00
04/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	14592	15	14592	15	0.00
04/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	14669	15	14669	15	0.00
04/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	14516	15	14516	15	0.00
04/09/2013	R209 On 07-August-14			Bond Future	9.62	71.4960	9.6208	71.4960	0.00
04/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	4421	4	4421	4	0.00
04/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	4449	4	4449	4	0.00
04/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	4394	4	4394	4	0.00
04/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	8444	9	8444	9	0.00
04/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	8537	9	8537	9	0.00
04/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	8491	9	8491	9	0.00
04/09/2013	R210 On 07-November-13			Bond Future	151.71	151.7054	151.7143	151.7054	1,237.00
04/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	8276	8	8276	8	0.00
04/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	8286	8	8286	8	0.00
04/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	8296	8	8296	8	0.00
04/09/2013	R211 On 07-November-13			Bond Future	128.35	128.3629	128.3483	128.3629	522.00
04/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1652	2	1652	2	0.00
04/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1662	2	1662	2	0.00
04/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1642	2	1642	2	0.00
04/09/2013	R212 On 07-November-13			Bond Future	128.28	128.2834	128.2846	128.2834	21,791.00
04/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	4715	5	4715	5	0.00
04/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	4725	5	4725	5	0.00
04/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	4705	5	4705	5	0.00
04/09/2013	R213 On 07-November-13			Bond Future	9.16	82.6059	9.1599	82.6059	19,481.00
04/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1130	1	1130	1	0.00
04/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1109	1	1109	1	0.00
04/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1088	1	1088	1	0.00
04/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	5413	6	5413	6	0.00
04/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	5354	6	5354	6	0.00
04/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	5472	6	5472	6	0.00
04/09/2013	R213 On 06-February-14			Bond Future	9.27	83.6848	9.2699	83.6848	0.00
04/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	1696	2	1696	2	0.00
04/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	1716	2	1716	2	0.00
04/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	1736	2	1736	2	0.00
04/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	9231	9	9231	9	0.00
04/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	9169	9	9169	9	0.00
04/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	9294	10	9294	10	0.00
04/09/2013	R213 On 08-May-14			Bond Future	9.38	81.2565	9.3769	81.2565	0.00
04/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1252	1	1252	1	0.00
04/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1279	1	1279	1	0.00
04/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1265	1	1265	1	0.00
04/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	15091	15	15091	15	0.00
04/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	15167	15	15167	15	0.00
04/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	15014	15	15014	15	0.00
04/09/2013	R213 On 07-August-14			Bond Future	9.49	82.3433	9.4873	82.3433	0.00
04/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	4279	4	4279	4	0.00
04/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	4334	4	4334	4	0.00

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04/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	4306	4	4306	4	0.00
04/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	8904	9	8904	9	0.00
04/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	8953	9	8953	9	0.00
04/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	9001	9	9001	9	0.00
04/09/2013	R214 On 07-November-13			Bond Future	9.46	72.1059	9.4612	72.1059	2,427.00
04/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	89	0	89	0	0.00
04/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	86	0	86	0	0.00
04/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	83	0	83	0	0.00
04/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	14275	15	14275	15	0.00
04/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	14179	15	14179	15	0.00
04/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	14372	15	14372	15	0.00
04/09/2013	R214 On 06-February-14			Bond Future	9.57	73.0476	9.5655	73.0476	0.00
04/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	2814	3	2814	3	0.00
04/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	2787	3	2787	3	0.00
04/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	2761	3	2761	3	0.00
04/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	7066	7	7066	7	0.00
04/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	7118	7	7118	7	0.00
04/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	7013	7	7013	7	0.00
04/09/2013	R248 On 07-November-13			Bond Future	9.49	93.7785	9.4925	93.7785	10,260.00
04/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	18020	18	18020	18	0.00
04/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	18149	19	18149	19	0.00
04/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	18278	19	18278	19	0.00
04/09/2013	R248 On 06-February-14			Bond Future	9.60	95.0032	9.5991	95.0032	0.00
04/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
04/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	4923	5	4923	5	0.00
04/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	4822	5	4822	5	0.00
04/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	4721	5	4721	5	0.00