



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
03/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	2025 On 07-November-13			Bond Future	109.40	109.6160	109.3989	109.6160	0.00
03/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
03/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
03/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
03/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1611	1	1611	1	0.00
03/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1601	1	1601	1	0.00
03/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1591	1	1591	1	0.00
03/10/2013	2037 On 07-November-13			Bond Future	8.97	97.2970	8.9699	97.2970	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
03/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3973	3	3973	3	0.00
03/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4147	4	4147	4	0.00
03/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4060	4	4060	4	0.00
03/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2037 On 06-February-14			Bond Future	9.06	94.3198	9.0628	94.3198	0.00
03/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2840	2	2840	2	0.00
03/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2927	2	2927	2	0.00
03/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2753	2	2753	2	0.00
03/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2037 On 08-May-14			Bond Future	9.16	95.5993	9.1566	95.5993	0.00
03/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	2067	2	2067	2	0.00
03/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1893	1	1893	1	0.00
03/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1980	1	1980	1	0.00
03/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2038 On 07-November-13			Bond Future	105.60	105.5973	105.6021	105.5973	18.00
03/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
03/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
03/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
03/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4388	4	4388	4	0.00
03/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4398	4	4398	4	0.00
03/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4408	4	4408	4	0.00
03/10/2013	2050 On 07-November-13			Bond Future	110.17	110.1694	110.1747	110.1694	122.00
03/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	185	0	185	0	0.00
03/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	175	0	175	0	0.00
03/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	165	0	165	0	0.00
03/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
03/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
03/10/2013	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
03/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	AL37 On 07-November-13			Index Future	410.34	409.4660	410.3350	409.4660	0.00
03/10/2013	AL37 On 06-February-14			Index Future	415.73	414.8510	415.7310	414.8510	0.00
03/10/2013	AL7T On 07-November-13			Index Future	486.04	484.8440	486.0410	484.8440	1.00
03/10/2013	AL7T On 06-February-14			Index Future	492.43	491.2190	492.4330	491.2190	0.00
03/10/2013	ALBI On 07-November-13			Index Future	436.68	435.2150	436.6830	435.2150	759.00
03/10/2013	ALBI On 06-February-14			Index Future	442.43	440.9380	442.4250	440.9380	73.00
03/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	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
03/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2013	EL28 On 07-November-13			Bond Future	110.53	110.5260	110.5314	110.5260	0.00
03/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	531	1	531	1	0.00
03/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	541	1	541	1	0.00
03/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	521	1	521	1	0.00
03/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
03/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
03/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
03/10/2013	ES33 On 07-November-13			Bond Future	9.43	83.5120	9.4324	83.5120	6,292.00
03/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
03/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
03/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
03/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7777	8	7777	8	0.00
03/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7689	8	7689	8	0.00
03/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7601	8	7601	8	0.00
03/10/2013	ES33 On 06-February-14			Bond Future	9.55	84.6102	9.5459	84.6102	0.00
03/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	106	0	106	0	0.00
03/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	31	0	31	0	0.00
03/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
03/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
03/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	45	1	45	1	0.00
03/10/2013	GOVI On 07-November-13			GOVI	436.02	434.5830	436.0220	434.5830	126.00
03/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
03/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
03/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
03/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	99880	11	99880	11	0.00
03/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	99780	11	99780	11	0.00
03/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	99680	11	99680	11	0.00
03/10/2013	GOVI On 06-February-14			GOVI	441.76	440.2980	441.7560	440.2980	269.00
03/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	17660	0	17660	0	0.00
03/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	17460	0	17460	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
03/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	17560	0	17560	0	0.00
03/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
03/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
03/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
03/10/2013	GOVI On 08-May-14			GOVI	447.74	446.2680	447.7390	446.2680	0.00
03/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	57290	4	57290	4	0.00
03/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	57390	4	57390	4	0.00
03/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	57490	4	57490	4	0.00
03/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
03/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
03/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
03/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2013	IGOV On 07-November-13			Index Future	195.96	195.9920	195.9640	195.9920	1,151.00
03/10/2013	IGOV On 06-February-14			Index Future	198.57	198.5940	198.5650	198.5940	174.00
03/10/2013	ILBI On 07-November-13			Index Future	532.40	533.0050	532.3990	533.0050	0.00
03/10/2013	ILBI On 06-February-14			Index Future	539.49	540.2170	539.4920	540.2170	186.00
03/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	0.00
03/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	4,100.00
03/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	1,500.00
03/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.33	94.6700	5.3300	94.6700	1,000.00
03/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.46	94.5400	5.4600	94.5400	0.00
03/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.59	94.4000	5.5900	94.4000	400.00
03/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.97	94.0300	5.9700	94.0300	1,000.00
03/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.27	93.7200	6.2700	93.7200	0.00
03/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.53	93.4500	6.5300	93.4500	0.00
03/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.78	93.1900	6.7800	93.1900	250.00
03/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.03	92.9500	7.0300	92.9500	0.00
03/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.27	92.7100	7.2700	92.7100	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
03/10/2013	R023 On 07-November-13			Bond Future	7.69	101.6630	7.6904	101.6630	12,954.00
03/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	8233	9	8233	9	0.00
03/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	8306	9	8306	9	0.00
03/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	8160	8	8160	8	0.00
03/10/2013	R023 On 06-February-14			Bond Future	7.79	102.9999	7.7856	102.9999	0.00
03/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	411	0	411	0	0.00
03/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	475	0	475	0	0.00
03/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	348	0	348	0	0.00
03/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
03/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
03/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
03/10/2013	R157 On 07-November-13			Bond Future	6.14	114.6703	6.1352	114.6703	29,465.00
03/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	63	0	63	0	0.00
03/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	60	0	60	0	0.00
03/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	66	0	66	0	0.00
03/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	1065	1	1065	1	0.00
03/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	1081	1	1081	1	0.00
03/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	1048	1	1048	1	0.00
03/10/2013	R157 On 06-February-14			Bond Future	6.29	116.1783	6.2898	116.1783	300.00
03/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	249	0	249	0	0.00
03/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	258	0	258	0	0.00
03/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	254	0	254	0	0.00
03/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	1283	1	1283	1	0.00
03/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1295	1	1295	1	0.00
03/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	1272	1	1272	1	0.00
03/10/2013	R157 On 08-May-14			Bond Future	6.45	110.9448	6.4540	110.9448	0.00
03/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	189	0	189	0	0.00
03/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	186	0	186	0	0.00
03/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	184	0	184	0	0.00
03/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1893	2	1893	2	0.00
03/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1904	2	1904	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
03/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1882	2	1882	2	0.00
03/10/2013	R157 On 07-August-14			Bond Future	6.64	112.4938	6.6422	112.4938	0.00
03/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	867	1	867	1	0.00
03/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	873	1	873	1	0.00
03/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	879	1	879	1	0.00
03/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	760	1	760	1	0.00
03/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	755	1	755	1	0.00
03/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	750	1	750	1	0.00
03/10/2013	R186 On 07-November-13			Bond Future	8.03	123.3129	8.0343	123.3129	57,161.00
03/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	4810	4	4810	4	0.00
03/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2650	2	2650	2	0.00
03/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6589	6	6589	6	0.00
03/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	21	0	21	0	1,000.00
03/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	8489	8	8489	8	0.00
03/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3246	3	3246	3	0.00
03/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	5	0	5	0	5,290.00
03/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2754	2	2754	2	0.00
03/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1986	2	1986	2	1,000.00
03/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2702	2	2702	2	0.00
03/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	318	0	318	0	1,030.00
03/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	2299	3	2299	3	0.00
03/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	676	1	676	1	4,000.00
03/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	1694	2	1694	2	0.00
03/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	1306	2	1306	2	250.00
03/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	12547	13	12547	13	0.00
03/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	15177	16	15177	16	0.00
03/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	1656	2	1656	2	0.00
03/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	137	0	137	0	1,200.00
03/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	1618	2	1618	2	0.00
03/10/2013	R186 On 06-February-14			Bond Future	8.12	119.6450	8.1248	119.6450	120.00
03/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2554	2	2554	2	0.00
03/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2520	2	2520	2	0.00
03/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2587	2	2587	2	0.00
03/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5896	6	5896	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
03/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5955	6	5955	6	0.00
03/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	6014	6	6014	6	0.00
03/10/2013	R186 On 08-May-14			Bond Future	8.22	121.2677	8.2150	121.2677	0.00
03/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1694	2	1694	2	0.00
03/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1674	2	1674	2	0.00
03/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1714	2	1714	2	0.00
03/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6520	6	6520	6	0.00
03/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2663	2	2663	2	1,933.00
03/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	4076	4	4076	4	1,933.00
03/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11900	12	11900	12	0.00
03/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	11978	12	11978	12	0.00
03/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	12056	13	12056	13	0.00
03/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	9120	10	9120	10	0.00
03/10/2013	R186 On 07-August-14			Bond Future	8.30	117.6688	8.3025	117.6688	0.00
03/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	5943	6	5943	6	0.00
03/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6028	6	6028	6	0.00
03/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	5985	6	5985	6	0.00
03/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	6007	6	6007	6	0.00
03/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	6049	6	6049	6	0.00
03/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5964	6	5964	6	0.00
03/10/2013	R197 On 07-November-13			Bond Future	278.14	278.1304	278.1379	278.1304	2,049.00
03/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1862	2	1862	2	0.00
03/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1872	2	1872	2	0.00
03/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1852	2	1852	2	0.00
03/10/2013	R201 On 07-November-13			Bond Future	5.17	107.1752	5.1711	107.1752	0.00
03/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	64	0	64	0	0.00
03/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	66	0	66	0	0.00
03/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	69	0	69	0	0.00
03/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	474	1	474	1	0.00
03/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	465	1	465	1	0.00
03/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	482	1	482	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
03/10/2013	R201 On 06-February-14			Bond Future	5.13	104.1767	5.1298	104.1767	0.00
03/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	379	0	379	0	0.00
03/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	388	0	388	0	0.00
03/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	383	0	383	0	0.00
03/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	281	0	281	0	0.00
03/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	278	0	278	0	0.00
03/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	285	0	285	0	0.00
03/10/2013	R201 On 08-May-14			Bond Future	4.99	105.5896	4.9912	105.5896	0.00
03/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	296	0	296	0	0.00
03/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	299	0	299	0	0.00
03/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	293	0	293	0	0.00
03/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	438	0	438	0	0.00
03/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	442	0	442	0	0.00
03/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	445	0	445	0	0.00
03/10/2013	R201 On 07-August-14			Bond Future	4.50	102.6537	4.5015	102.6537	0.00
03/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	472	0	472	0	0.00
03/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	477	0	477	0	0.00
03/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	475	0	475	0	0.00
03/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	187	0	187	0	0.00
03/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	186	0	186	0	0.00
03/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	185	0	185	0	0.00
03/10/2013	R202 On 07-November-13			Bond Future	204.83	204.8228	204.8319	204.8228	43,210.00
03/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	4168	4	4168	4	0.00
03/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	4178	4	4178	4	0.00
03/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	4158	4	4158	4	0.00
03/10/2013	R203 On 07-November-13			Bond Future	6.82	105.8855	6.8151	105.8855	19,710.00
03/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	41	0	41	0	0.00
03/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	45	0	45	0	0.00
03/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	43	0	43	0	0.00
03/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	103854	104	103854	104	0.00
03/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	10	0	10	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
03/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	2884	3	2884	3	0.00
03/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2850	3	2850	3	0.00
03/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
03/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	2917	3	2917	3	0.00
03/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	3883	4	3883	4	0.00
03/10/2013	R203 On 06-February-14			Bond Future	6.94	107.2779	6.9417	107.2779	0.00
03/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	363	0	363	0	0.00
03/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1110	1	1110	1	13.00
03/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	377	0	377	0	0.00
03/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	250	0	250	0	16.00
03/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	370	0	370	0	0.00
03/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2975	3	2975	3	0.00
03/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	3493	4	3493	4	0.00
03/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2948	3	2948	3	0.00
03/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	1437	2	1437	2	0.00
03/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2922	3	2922	3	0.00
03/10/2013	R203 On 08-May-14			Bond Future	7.07	104.5716	7.0665	104.5716	0.00
03/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	315	0	315	0	0.00
03/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1258	1	1258	1	13.00
03/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	306	0	306	0	0.00
03/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	310	0	310	0	0.00
03/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2134	2	2134	2	16.00
03/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	4373	5	4373	5	0.00
03/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	1142	1	1142	1	0.00
03/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	4319	4	4319	4	0.00
03/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1939	2	1939	2	0.00
03/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	4346	5	4346	5	0.00
03/10/2013	R203 On 07-August-14			Bond Future	7.19	106.0312	7.1926	106.0312	0.00
03/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	1975	2	1975	2	0.00
03/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	1960	2	1960	2	0.00
03/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	1945	2	1945	2	0.00
03/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1348	1	1348	1	30.00
03/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1662	2	1662	2	0.00
03/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1649	2	1649	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
03/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1674	2	1674	2	0.00
03/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	2334	2	2334	2	0.00
03/10/2013	R204 On 07-November-13			Bond Future	7.00	107.0588	7.0037	107.0588	31,288.00
03/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	115	0	115	0	0.00
03/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	971	1	971	1	0.00
03/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	119	0	119	0	0.00
03/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	124	0	124	0	0.00
03/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	3230	4	3230	4	0.00
03/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	987	1	987	1	1,270.00
03/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	3190	3	3190	3	0.00
03/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	3270	4	3270	4	0.00
03/10/2013	R204 On 06-February-14			Bond Future	7.11	104.4366	7.1093	104.4366	0.00
03/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	674	1	674	1	0.00
03/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	696	1	696	1	0.00
03/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	685	1	685	1	0.00
03/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	3703	4	3703	4	0.00
03/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	3671	4	3671	4	0.00
03/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	3639	4	3639	4	0.00
03/10/2013	R204 On 08-May-14			Bond Future	7.22	105.8530	7.2174	105.8530	0.00
03/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	639	1	639	1	0.00
03/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	631	1	631	1	0.00
03/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	647	1	647	1	0.00
03/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	5392	6	5392	6	0.00
03/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	5325	6	5325	6	0.00
03/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	5359	6	5359	6	0.00
03/10/2013	R204 On 07-August-14			Bond Future	7.32	103.2987	7.3245	103.2987	0.00
03/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	2803	3	2803	3	0.00
03/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	2764	3	2764	3	0.00
03/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	2783	3	2783	3	0.00
03/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	2334	2	2334	2	0.00
03/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	2299	2	2299	2	0.00
03/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	2316	2	2316	2	0.00
03/10/2013	R206 On 07-November-13			Bond Future	5.22	102.7986	5.2239	102.7986	0.00
03/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	11	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
03/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	12	0	12	0	0.00
03/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	12	0	0.00
03/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	178	0	178	0	0.00
03/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	177	0	177	0	0.00
03/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	175	0	175	0	0.00
03/10/2013	R207 On 07-November-13			Bond Future	7.30	101.9115	7.3027	101.9115	21,283.00
03/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	222	0	222	0	0.00
03/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	214	0	214	0	0.00
03/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	207	0	207	0	0.00
03/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	3218	3	3218	3	0.00
03/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	3175	3	3175	3	0.00
03/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	3261	3	3261	3	0.00
03/10/2013	R207 On 06-February-14			Bond Future	7.41	99.6125	7.4061	99.6125	0.00
03/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	767	1	767	1	0.00
03/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	780	1	780	1	0.00
03/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	756	1	756	1	0.00
03/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	4405	5	4405	5	0.00
03/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	4443	5	4443	5	0.00
03/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	4368	5	4368	5	0.00
03/10/2013	R207 On 08-May-14			Bond Future	7.51	100.9636	7.5140	100.9636	0.00
03/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	678	1	678	1	0.00
03/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	687	1	687	1	0.00
03/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	670	1	670	1	0.00
03/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6841	7	6841	7	0.00
03/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6881	7	6881	7	0.00
03/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6801	7	6801	7	0.00
03/10/2013	R207 On 07-August-14			Bond Future	7.62	98.7322	7.6211	98.7322	0.00
03/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3242	3	3242	3	0.00
03/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3287	3	3287	3	0.00
03/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3264	3	3264	3	0.00
03/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2923	3	2923	3	0.00
03/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2944	3	2944	3	0.00
03/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2902	3	2902	3	0.00
03/10/2013	R208 On 07-November-13			Bond Future	7.44	96.6895	7.4406	96.6895	10,564.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	191	0	191	0	0.00
03/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1401	1	1401	1	0.00
03/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	184	0	184	0	0.00
03/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	198	0	198	0	0.00
03/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	1077	1	1077	1	1,520.00
03/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3825	4	3825	4	0.00
03/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	3724	4	3724	4	0.00
03/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	3774	4	3774	4	0.00
03/10/2013	R208 On 06-February-14			Bond Future	7.54	97.9610	7.5369	97.9610	0.00
03/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	799	1	799	1	0.00
03/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	812	1	812	1	0.00
03/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	825	1	825	1	0.00
03/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	5051	5	5051	5	0.00
03/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	5094	5	5094	5	0.00
03/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	5137	5	5137	5	0.00
03/10/2013	R208 On 08-May-14			Bond Future	7.63	95.8929	7.6323	95.8929	0.00
03/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	684	1	684	1	0.00
03/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	702	1	702	1	0.00
03/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	693	1	693	1	0.00
03/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7880	8	7880	8	0.00
03/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7787	8	7787	8	0.00
03/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7833	8	7833	8	0.00
03/10/2013	R208 On 07-August-14			Bond Future	7.73	97.2313	7.7256	97.2313	0.00
03/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3608	3	3608	3	0.00
03/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3582	3	3582	3	0.00
03/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3634	4	3634	4	0.00
03/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	3240	3	3240	3	0.00
03/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	3217	3	3217	3	0.00
03/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	3263	3	3263	3	0.00
03/10/2013	R209 On 07-November-13			Bond Future	8.79	75.5514	8.7917	75.5514	19,784.00
03/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1505	1	1505	1	0.00
03/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	2001	2	2001	2	0.00
03/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5015	5	5015	5	0.00
03/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2039	2	2039	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
03/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2079	2	2079	2	0.00
03/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4172	4	4172	4	0.00
03/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5601	5	5601	5	0.00
03/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6810	6	6810	6	0.00
03/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	488	1	488	1	5,000.00
03/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	2014	2	2014	2	0.00
03/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2625	3	2625	3	4,700.00
03/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1936	2	1936	2	0.00
03/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	721	1	721	1	1,000.00
03/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	207	0	207	0	1,520.00
03/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1975	2	1975	2	0.00
03/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	371	0	371	0	980.00
03/10/2013	R209 On 06-February-14			Bond Future	8.88	76.5449	8.8761	76.5449	0.00
03/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2668	2	2668	2	0.00
03/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2730	3	2730	3	0.00
03/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2699	3	2699	3	0.00
03/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5324	6	5324	6	0.00
03/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	5274	6	5274	6	0.00
03/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	5224	6	5224	6	0.00
03/10/2013	R209 On 08-May-14			Bond Future	8.96	74.4380	8.9588	74.4380	0.00
03/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1781	2	1781	2	0.00
03/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1762	2	1762	2	0.00
03/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1743	2	1743	2	0.00
03/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10955	11	10955	11	0.00
03/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	11026	11	11026	11	0.00
03/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10883	11	10883	11	0.00
03/10/2013	R209 On 07-August-14			Bond Future	9.04	75.4770	9.0392	75.4770	0.00
03/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5848	6	5848	6	0.00
03/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5884	6	5884	6	0.00
03/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5812	6	5812	6	0.00
03/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5729	6	5729	6	0.00
03/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5806	6	5806	6	0.00
03/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5767	6	5767	6	0.00
03/10/2013	R210 On 07-November-13			Bond Future	157.35	157.3428	157.3487	157.3428	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
03/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	2641	3	2641	3	0.00
03/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	2651	3	2651	3	0.00
03/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	2661	3	2661	3	0.00
03/10/2013	R211 On 07-November-13			Bond Future	128.24	128.3204	128.2370	128.3204	522.00
03/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1763	2	1763	2	0.00
03/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1773	2	1773	2	0.00
03/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1753	2	1753	2	0.00
03/10/2013	R212 On 07-November-13			Bond Future	130.39	130.7307	130.3936	130.7307	21,791.00
03/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	2606	2	2606	2	0.00
03/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	2616	2	2616	2	0.00
03/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	2596	2	2596	2	0.00
03/10/2013	R213 On 07-November-13			Bond Future	8.62	86.4017	8.6244	86.4017	19,468.00
03/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1917	2	1917	2	0.00
03/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1879	2	1879	2	0.00
03/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1841	2	1841	2	0.00
03/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	2073	2	2073	2	0.00
03/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	2032	2	2032	2	0.00
03/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	2115	2	2115	2	0.00
03/10/2013	R213 On 06-February-14			Bond Future	8.72	87.5379	8.7162	87.5379	0.00
03/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2467	2	2467	2	0.00
03/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2497	2	2497	2	0.00
03/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2526	2	2526	2	0.00
03/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5841	6	5841	6	0.00
03/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5788	6	5788	6	0.00
03/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5895	6	5895	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
03/10/2013	R213 On 08-May-14			Bond Future	8.80	85.1866	8.8027	85.1866	0.00
03/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1687	2	1687	2	0.00
03/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1724	2	1724	2	0.00
03/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1705	2	1705	2	0.00
03/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11280	12	11280	12	0.00
03/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11351	12	11351	12	0.00
03/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11209	12	11209	12	0.00
03/10/2013	R213 On 07-August-14			Bond Future	8.89	86.3756	8.8879	86.3756	0.00
03/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5709	5	5709	5	0.00
03/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5780	6	5780	6	0.00
03/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5744	5	5744	5	0.00
03/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5992	6	5992	6	0.00
03/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	6032	6	6032	6	0.00
03/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	6072	6	6072	6	0.00
03/10/2013	R214 On 07-November-13			Bond Future	8.97	75.8723	8.9680	75.8723	2,427.00
03/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	60	0	60	0	0.00
03/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	58	0	58	0	0.00
03/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	55	0	55	0	0.00
03/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10468	11	10468	11	0.00
03/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10371	11	10371	11	0.00
03/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10564	11	10564	11	0.00
03/10/2013	R214 On 06-February-14			Bond Future	9.06	76.8700	9.0560	76.8700	0.00
03/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3921	4	3921	4	0.00
03/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3883	4	3883	4	0.00
03/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3846	4	3846	4	0.00
03/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4326	5	4326	5	0.00
03/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4369	5	4369	5	0.00
03/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4285	5	4285	5	0.00
03/10/2013	R248 On 07-November-13			Bond Future	9.02	98.3264	9.0188	98.3264	10,220.00
03/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13357	14	13357	14	0.00
03/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13486	14	13486	14	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
03/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13615	14	13615	14	0.00
03/10/2013	R248 On 06-February-14			Bond Future	9.11	99.6194	9.1088	99.6194	0.00
03/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	12	0	12	0	0.00
03/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
03/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	190	1	190	1	0.00
03/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	89	1	89	1	0.00
03/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	1	0	1	0.00