



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For December 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	2025 On 06-February-14			Bond Future	110.84	110.8322	110.8383	110.8322	0.00
02/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	162	0	162	0	0.00
02/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	152	0	152	0	0.00
02/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	172	0	172	0	0.00
02/12/2013	2037 On 06-February-14			Bond Future	9.39	92.9697	9.3882	92.9697	1,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	16	1	16	1	0.00
02/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	1	0	1	0.00
02/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	1	0	1	0.00
02/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	71	0	71	0	0.00
02/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	159	0	159	0	0.00
02/12/2013	2037 On 08-May-14			Bond Future	9.50	94.1924	9.4967	94.1924	0.00
02/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	1008	0	1008	0	0.00
02/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	921	0	921	0	0.00
02/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	1095	0	1095	0	0.00
02/12/2013	2037 On 07-August-14			Bond Future	9.60	91.2342	9.6038	91.2342	0.00
02/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	4943	4	4943	4	0.00
02/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	4852	4	4852	4	0.00
02/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	4760	4	4760	4	0.00
02/12/2013	2038 On 06-February-14			Bond Future	107.09	107.0826	107.0900	107.0826	24.00
02/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	80	0	80	0	0.00
02/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	90	0	90	0	0.00
02/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	100	0	100	0	0.00
02/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2050 On 06-February-14			Bond Future	111.51	111.5029	111.5109	111.5029	472.00
02/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1511	2	1511	2	0.00
02/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1501	1	1501	1	0.00
02/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1521	2	1521	2	0.00
02/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
02/12/2013	2050 On 06-February-14	110.01	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
02/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	AL37 On 06-February-14			Index Future	411.00	412.2450	410.9970	412.2450	0.00
02/12/2013	AL37 On 08-May-14			Index Future	416.40	417.6660	416.4010	417.6660	0.00
02/12/2013	AL7T On 06-February-14			Index Future	482.31	484.6700	482.3130	484.6700	1.00
02/12/2013	AL7T On 08-May-14			Index Future	488.65	491.0450	488.6540	491.0450	0.00
02/12/2013	ALBI On 06-February-14			Index Future	433.48	436.0690	433.4810	436.0690	790.00
02/12/2013	ALBI On 08-May-14			Index Future	439.18	441.8040	439.1800	441.8040	85.00
02/12/2013	ALBI On 07-August-14			Index Future	445.22	447.8970	445.2170	447.8970	0.00
02/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	C214 On 28-February-41			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
02/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/12/2013	EL28 On 06-February-14			Bond Future	113.11	113.0978	113.1061	113.0978	0.00
02/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2116	2	2116	2	0.00
02/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2096	2	2096	2	0.00
02/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2106	2	2106	2	0.00
02/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
02/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
02/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 06-February-14			Bond Future	9.95	82.9561	9.9460	82.9561	6,292.00
02/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2906	2	2906	2	0.00
02/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2831	2	2831	2	0.00
02/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2982	2	2982	2	0.00
02/12/2013	ES33 On 08-May-14			Bond Future	10.07	80.2650	10.0737	80.2650	0.00
02/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
02/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3799	3	3799	3	0.00
02/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	3724	3	3724	3	0.00
02/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3874	3	3874	3	0.00
02/12/2013	GOVI On 06-February-14			GOVI	433.21	435.6530	433.2050	435.6530	465.00
02/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	67850	4	67850	4	0.00
02/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	68050	4	68050	4	0.00
02/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	67950	4	67950	4	0.00
02/12/2013	GOVI On 08-May-14			GOVI	438.90	441.3830	438.9010	441.3830	0.00
02/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	30990	1	30990	1	0.00
02/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	31090	1	31090	1	0.00
02/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	30890	1	30890	1	0.00
02/12/2013	GOVI On 07-August-14			GOVI	444.93	447.4700	444.9340	447.4700	0.00
02/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
02/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	150560	13	150560	13	0.00
02/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	150760	13	150760	13	0.00
02/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	150660	13	150660	13	0.00
02/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2013	IGOV On 06-February-14			Index Future	200.67	200.6630	200.6740	200.6630	1,328.00
02/12/2013	IGOV On 08-May-14			Index Future	203.34	203.3270	203.3370	203.3270	7.00
02/12/2013	ILBI On 06-February-14			Index Future	543.51	543.8350	543.5140	543.8350	190.00
02/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
02/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.21	94.8000	5.2100	94.8000	1,500.00
02/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.24	94.7700	5.2400	94.7700	1,000.00
02/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.31	94.7100	5.3100	94.7100	0.00
02/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.39	94.6200	5.3900	94.6200	0.00
02/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.48	94.5400	5.4800	94.5400	0.00
02/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.63	94.3800	5.6300	94.3800	0.00
02/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.73	94.3000	5.7300	94.3000	5,000.00
02/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9300	6.1000	93.9300	1,000.00
02/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.52	93.5400	6.5200	93.5400	0.00
02/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.85	93.2100	6.8500	93.2100	150.00
02/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.17	92.9000	7.1700	92.9000	2,200.00
02/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.47	92.6000	7.4700	92.6000	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
02/12/2013	R023 On 06-February-14			Bond Future	8.16	101.4620	8.1641	101.4620	11,259.00
02/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	1974	1	1974	1	0.00
02/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	1911	1	1911	1	0.00
02/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	2038	1	2038	1	0.00
02/12/2013	R023 On 08-May-14			Bond Future	8.28	98.8799	8.2754	98.8799	0.00
02/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	4126	4	4126	4	0.00
02/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	4190	4	4190	4	0.00
02/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	4254	4	4254	4	0.00
02/12/2013	R157 On 06-February-14			Bond Future	6.37	116.2707	6.3682	116.2707	32,109.00
02/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	75	0	75	0	0.00
02/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	80	0	80	0	0.00
02/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	77	0	77	0	0.00
02/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	1232	1	1232	1	0.00
02/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1246	1	1246	1	0.00
02/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1218	1	1218	1	0.00
02/12/2013	R157 On 08-May-14			Bond Future	6.58	110.9921	6.5821	110.9921	0.00
02/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	78	0	78	0	0.00
02/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	76	0	76	0	0.00
02/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	75	0	75	0	0.00
02/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1955	2	1955	2	0.00
02/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1943	2	1943	2	0.00
02/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1967	2	1967	2	0.00
02/12/2013	R157 On 07-August-14			Bond Future	6.82	112.5240	6.8239	112.5240	0.00
02/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	647	1	647	1	0.00
02/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	652	1	652	1	0.00
02/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	657	1	657	1	0.00
02/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	738	1	738	1	0.00
02/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	733	1	733	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
02/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	727	1	727	1	0.00
02/12/2013	R157 On 06-November-14			Bond Future	7.22	107.2716	7.2153	107.2716	0.00
02/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	323	0	323	0	0.00
02/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	320	0	320	0	0.00
02/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	326	0	326	0	0.00
02/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1175	1	1175	1	0.00
02/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1187	1	1187	1	0.00
02/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1181	1	1181	1	0.00
02/12/2013	R186 On 06-February-14			Bond Future	8.50	117.9152	8.4984	117.9152	60,360.00
02/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	596	1	596	1	0.00
02/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	3901	5	3901	5	0.00
02/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	581	1	581	1	0.00
02/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	612	1	612	1	0.00
02/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	7259	7	7259	7	0.00
02/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	7181	6	7181	6	0.00
02/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1776	2	1776	2	250.00
02/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	7336	7	7336	7	0.00
02/12/2013	R186 On 08-May-14			Bond Future	8.61	119.4660	8.6081	119.4660	640.00
02/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	485	1	485	1	0.00
02/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	3662	4	3662	4	0.00
02/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	494	1	494	1	0.00
02/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	7209	8	7209	8	0.00
02/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	2763	3	2763	3	8,000.00
02/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	476	1	476	1	0.00
02/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	958	1	958	1	1,933.00
02/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4571	4	4571	4	1,933.00
02/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	14032	13	14032	13	0.00
02/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	14121	13	14121	13	0.00
02/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	2017	2	2017	2	8,000.00
02/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	14210	13	14210	13	0.00
02/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	10767	10	10767	10	0.00
02/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	5812	5	5812	5	0.00
02/12/2013	R186 On 07-August-14			Bond Future	8.71	115.8232	8.7132	115.8232	0.00
02/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	3622	4	3622	4	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
02/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	3689	4	3689	4	0.00
02/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	3655	4	3655	4	0.00
02/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	6068	7	6068	7	0.00
02/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	7049	7	7049	7	0.00
02/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	7153	7	7153	7	0.00
02/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	7101	7	7101	7	0.00
02/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	4397	4	4397	4	840.00
02/12/2013	R186 On 06-November-14			Bond Future	8.82	117.4246	8.8217	117.4246	0.00
02/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	7354	8	7354	8	0.00
02/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	3521	4	3521	4	0.00
02/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	3581	4	3581	4	0.00
02/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	3551	4	3551	4	0.00
02/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	9091	9	9091	9	0.00
02/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	9147	9	9147	9	0.00
02/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	9036	8	9036	8	0.00
02/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	4624	4	4624	4	2,010.00
02/12/2013	R197 On 06-February-14			Bond Future	276.26	276.2404	276.2550	276.2404	2,049.00
02/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3745	4	3745	4	0.00
02/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3755	4	3755	4	0.00
02/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	3735	4	3735	4	0.00
02/12/2013	R201 On 06-February-14			Bond Future	4.56	104.7675	4.5601	104.7675	0.00
02/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	613	1	613	1	0.00
02/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	621	1	621	1	0.00
02/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	628	1	628	1	0.00
02/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	33	0	33	0	0.00
02/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	32	0	32	0	0.00
02/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	34	0	34	0	0.00
02/12/2013	R201 On 08-May-14			Bond Future	4.25	106.1453	4.2486	106.1453	0.00
02/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	433	0	433	0	0.00
02/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	438	0	438	0	0.00
02/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	429	0	429	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
02/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	129	0	129	0	0.00
02/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	127	0	127	0	0.00
02/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	131	0	131	0	0.00
02/12/2013	R201 On 07-August-14			Bond Future	3.31	103.2005	3.3086	103.2005	0.00
02/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	738	1	738	1	0.00
02/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	745	1	745	1	0.00
02/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	741	1	741	1	0.00
02/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	18	0	18	0	0.00
02/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	18	0	18	0	0.00
02/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	17	0	17	0	0.00
02/12/2013	R202 On 06-February-14			Bond Future	210.37	210.3535	210.3672	210.3535	44,679.00
02/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	1377	1	1377	1	0.00
02/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	1357	1	1357	1	0.00
02/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	1367	1	1367	1	0.00
02/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R203 On 06-February-14			Bond Future	7.18	106.9760	7.1824	106.9760	8,517.00
02/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	24	0	24	0	16.00
02/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	53	0	53	0	0.00
02/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	410	1	410	1	13.00
02/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	49	0	49	0	0.00
02/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	51	0	51	0	0.00
02/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	4035	4	4035	4	0.00
02/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3430	3	3430	3	0.00
02/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	3367	3	3367	3	0.00
02/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1506	1	1506	1	0.00
02/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3399	3	3399	3	0.00
02/12/2013	R203 On 08-May-14			Bond Future	7.34	104.2226	7.3422	104.2226	0.00
02/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	96	0	96	0	0.00
02/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	674	1	674	1	13.00
02/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	92	0	92	0	0.00
02/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	94	0	94	0	0.00
02/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1388	2	1388	2	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4980	5	4980	5	0.00
02/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1216	1	1216	1	0.00
02/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4950	5	4950	5	0.00
02/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4921	5	4921	5	0.00
02/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	2176	2	2176	2	0.00
02/12/2013	R203 On 07-August-14			Bond Future	7.50	105.6607	7.5018	105.6607	0.00
02/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1291	1	1291	1	0.00
02/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1279	1	1279	1	0.00
02/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1266	1	1266	1	0.00
02/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	784	1	784	1	30.00
02/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1836	2	1836	2	0.00
02/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1820	2	1820	2	0.00
02/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1851	2	1851	2	0.00
02/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2624	2	2624	2	0.00
02/12/2013	R203 On 06-November-14			Bond Future	7.69	102.9610	7.6924	102.9610	0.00
02/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	819	1	819	1	0.00
02/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	836	1	836	1	0.00
02/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	827	1	827	1	0.00
02/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	3008	3	3008	3	0.00
02/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2973	3	2973	3	0.00
02/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2991	3	2991	3	0.00
02/12/2013	R204 On 06-February-14			Bond Future	7.43	103.7506	7.4308	103.7506	28,279.00
02/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	110	0	110	0	0.00
02/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	113	0	113	0	0.00
02/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	117	0	117	0	0.00
02/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	4419	4	4419	4	0.00
02/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	4380	4	4380	4	0.00
02/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	4459	4	4459	4	0.00
02/12/2013	R204 On 08-May-14			Bond Future	7.57	105.1151	7.5709	105.1151	0.00
02/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	168	0	168	0	0.00
02/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	165	0	165	0	0.00
02/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	171	0	171	0	0.00
02/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	6267	6	6267	6	0.00
02/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	6305	6	6305	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
02/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	6229	6	6229	6	0.00
02/12/2013	R204 On 07-August-14			Bond Future	7.71	102.5340	7.7085	102.5340	0.00
02/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	1790	2	1790	2	0.00
02/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2377	3	2377	3	0.00
02/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	1806	2	1806	2	0.00
02/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1774	2	1774	2	0.00
02/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	2115	2	2115	2	530.00
02/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2765	3	2765	3	0.00
02/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2723	3	2723	3	0.00
02/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2744	3	2744	3	0.00
02/12/2013	R204 On 06-November-14			Bond Future	7.86	103.9516	7.8592	103.9516	0.00
02/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1355	1	1355	1	0.00
02/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1367	1	1367	1	0.00
02/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	2858	3	2858	3	0.00
02/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1343	1	1343	1	0.00
02/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4388	4	4388	4	0.00
02/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2406	2	2406	2	1,270.00
02/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4364	4	4364	4	0.00
02/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4412	4	4412	4	0.00
02/12/2013	R207 On 06-February-14			Bond Future	7.72	98.7018	7.7218	98.7018	19,842.00
02/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	131	0	131	0	0.00
02/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	127	0	127	0	0.00
02/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	135	0	135	0	0.00
02/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	5242	5	5242	5	0.00
02/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	5287	5	5287	5	0.00
02/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	5196	5	5196	5	0.00
02/12/2013	R207 On 08-May-14			Bond Future	7.86	99.9998	7.8562	99.9998	0.00
02/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	176	0	176	0	0.00
02/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	179	0	179	0	0.00
02/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	172	0	172	0	0.00
02/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	7871	8	7871	8	0.00
02/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7916	8	7916	8	0.00
02/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	7825	7	7825	7	0.00
02/12/2013	R207 On 07-August-14			Bond Future	7.99	97.7391	7.9881	97.7391	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
02/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2064	2	2064	2	0.00
02/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2101	2	2101	2	0.00
02/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2083	2	2083	2	0.00
02/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3316	3	3316	3	0.00
02/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3341	3	3341	3	0.00
02/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	3292	3	3292	3	0.00
02/12/2013	R207 On 06-November-14			Bond Future	8.12	99.0905	8.1241	99.0905	0.00
02/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	1858	2	1858	2	0.00
02/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1828	2	1828	2	0.00
02/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1843	2	1843	2	0.00
02/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	5083	5	5083	5	0.00
02/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	5055	5	5055	5	0.00
02/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	5028	5	5028	5	0.00
02/12/2013	R208 On 06-February-14			Bond Future	7.91	96.7098	7.9062	96.7098	11,400.00
02/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	99	0	99	0	0.00
02/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	105	0	105	0	0.00
02/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	102	0	102	0	0.00
02/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	6315	6	6315	6	0.00
02/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	6263	6	6263	6	0.00
02/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	6368	6	6368	6	0.00
02/12/2013	R208 On 08-May-14			Bond Future	8.03	94.5857	8.0266	94.5857	0.00
02/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	152	0	152	0	0.00
02/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	159	0	159	0	0.00
02/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	155	0	155	0	0.00
02/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	9344	9	9344	9	0.00
02/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	9239	9	9239	9	0.00
02/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	9291	9	9291	9	0.00
02/12/2013	R208 On 07-August-14			Bond Future	8.14	95.8908	8.1432	95.8908	0.00
02/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2095	2	2095	2	0.00
02/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3208	3	3208	3	0.00
02/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2075	2	2075	2	0.00
02/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2115	2	2115	2	0.00
02/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2550	2	2550	2	630.00
02/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3771	4	3771	4	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
02/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3742	3	3742	3	0.00
02/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3800	4	3800	4	0.00
02/12/2013	R208 On 06-November-14			Bond Future	8.27	93.8201	8.2685	93.8201	0.00
02/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1679	2	1679	2	0.00
02/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1711	2	1711	2	0.00
02/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1695	2	1695	2	0.00
02/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	3870	4	3870	4	0.00
02/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5607	5	5607	5	0.00
02/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2799	3	2799	3	1,520.00
02/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5641	5	5641	5	0.00
02/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5574	5	5574	5	0.00
02/12/2013	R209 On 06-February-14			Bond Future	9.27	74.9238	9.2676	74.9238	23,302.00
02/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	666	1	666	1	0.00
02/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	696	1	696	1	0.00
02/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	681	1	681	1	0.00
02/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	6240	6	6240	6	0.00
02/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	6109	6	6109	6	0.00
02/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	6174	6	6174	6	0.00
02/12/2013	R209 On 08-May-14			Bond Future	9.37	72.7648	9.3661	72.7648	0.00
02/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	560	1	560	1	0.00
02/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	551	1	551	1	0.00
02/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	542	1	542	1	0.00
02/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	12731	12	12731	12	0.00
02/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	12650	12	12650	12	0.00
02/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	12813	12	12813	12	0.00
02/12/2013	R209 On 07-August-14			Bond Future	9.46	73.7689	9.4607	73.7689	0.00
02/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	3500	4	3500	4	0.00
02/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	3529	4	3529	4	0.00
02/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3471	4	3471	4	0.00
02/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	6418	6	6418	6	0.00
02/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	6510	6	6510	6	0.00
02/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	6464	6	6464	6	0.00
02/12/2013	R209 On 06-November-14			Bond Future	9.56	71.6440	9.5583	71.6440	0.00
02/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	3746	4	3746	4	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
02/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	3774	4	3774	4	0.00
02/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	3801	4	3801	4	0.00
02/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	7829	7	7829	7	0.00
02/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	7734	7	7734	7	0.00
02/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	7782	7	7782	7	0.00
02/12/2013	R210 On 06-February-14			Bond Future	161.21	161.1987	161.2085	161.1987	1,319.00
02/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	281	0	281	0	0.00
02/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	291	0	291	0	0.00
02/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	301	0	301	0	0.00
02/12/2013	R211 On 06-February-14			Bond Future	129.02	129.0226	129.0243	129.0226	522.00
02/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	14	0	14	0	0.00
02/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	24	0	24	0	0.00
02/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	34	0	34	0	0.00
02/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
02/12/2013	R212 On 06-February-14			Bond Future	131.52	131.5155	131.5218	131.5155	21,791.00
02/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1468	1	1468	1	0.00
02/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1488	1	1488	1	0.00
02/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1478	1	1478	1	0.00
02/12/2013	R213 On 06-February-14			Bond Future	9.09	86.1493	9.0884	86.1493	21,077.00
02/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	609	1	609	1	0.00
02/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	595	1	595	1	0.00
02/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	582	1	582	1	0.00
02/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	6777	6	6777	6	0.00
02/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	6709	6	6709	6	0.00
02/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	6846	6	6846	6	0.00
02/12/2013	R213 On 08-May-14			Bond Future	9.19	83.7448	9.1910	83.7448	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
02/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	551	1	551	1	0.00
02/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	542	1	542	1	0.00
02/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	560	1	560	1	0.00
02/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	13035	12	13035	12	0.00
02/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	13115	12	13115	12	0.00
02/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	12954	12	12954	12	0.00
02/12/2013	R213 On 07-August-14			Bond Future	9.29	84.9002	9.2909	84.9002	0.00
02/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	3526	4	3526	4	0.00
02/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	3585	4	3585	4	0.00
02/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	3555	4	3555	4	0.00
02/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	6811	6	6811	6	0.00
02/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	6764	6	6764	6	0.00
02/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	6857	6	6857	6	0.00
02/12/2013	R213 On 06-November-14			Bond Future	9.40	82.5359	9.3957	82.5359	0.00
02/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	3934	4	3934	4	0.00
02/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	3991	4	3991	4	0.00
02/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	3963	4	3963	4	0.00
02/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7945	7	7945	7	0.00
02/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7992	7	7992	7	0.00
02/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	7898	7	7898	7	0.00
02/12/2013	R214 On 06-February-14			Bond Future	9.41	75.4973	9.4098	75.4973	5,098.00
02/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1446	2	1446	2	0.00
02/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1421	2	1421	2	0.00
02/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1396	2	1396	2	0.00
02/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	4563	4	4563	4	0.00
02/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	4618	4	4618	4	0.00
02/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	4509	4	4509	4	0.00
02/12/2013	R214 On 08-May-14			Bond Future	9.51	73.2053	9.5073	73.2053	0.00
02/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	2426	3	2426	3	0.00
02/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	2453	3	2453	3	0.00
02/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2399	3	2399	3	0.00
02/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	6228	6	6228	6	0.00
02/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	6280	6	6280	6	0.00
02/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	6333	6	6333	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
02/12/2013	R248 On 06-February-14			Bond Future	9.46	97.9228	9.4617	97.9228	10,220.00
02/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	3640	2	3640	2	0.00
02/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	3539	2	3539	2	0.00
02/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	3438	2	3438	2	0.00
02/12/2013	R248 On 08-May-14			Bond Future	9.56	94.7887	9.5618	94.7887	0.00
02/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
02/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	4981	4	4981	4	0.00
02/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	4879	4	4879	4	0.00
02/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	5083	4	5083	4	0.00