



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
03/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	2025 On 07-November-13			Bond Future	107.05	107.0508	107.0520	107.0508	0.00
03/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	3958	4	3958	4	0.00
03/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	3948	4	3948	4	0.00
03/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	3938	4	3938	4	0.00
03/09/2013	2037 On 07-November-13			Bond Future	9.51	94.0454	9.5146	94.0454	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
03/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	904	0	904	0	0.00
03/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	817	0	817	0	0.00
03/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	730	0	730	0	0.00
03/09/2013	2037 On 06-February-14			Bond Future	9.63	91.0170	9.6261	91.0170	0.00
03/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	2110	1	2110	1	0.00
03/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	2022	1	2022	1	0.00
03/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	2197	1	2197	1	0.00
03/09/2013	2037 On 08-May-14			Bond Future	9.74	92.2252	9.7413	92.2252	0.00
03/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	3063	2	3063	2	0.00
03/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	2976	2	2976	2	0.00
03/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	3150	2	3150	2	0.00
03/09/2013	2038 On 07-November-13			Bond Future	102.43	102.4267	102.4291	102.4267	0.00
03/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	7561	8	7561	8	0.00
03/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	7571	8	7571	8	0.00
03/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	7581	8	7581	8	0.00
03/09/2013	2050 On 07-November-13			Bond Future	105.15	105.1517	105.1542	105.1517	122.00
03/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
03/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	4846	5	4846	5	0.00
03/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	4856	5	4856	5	0.00
03/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	4836	5	4836	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
03/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	AL37 On 07-November-13			Index Future	399.20	400.7200	399.1960	400.7200	0.00
03/09/2013	AL37 On 06-February-14			Index Future	404.41	405.9530	404.4090	405.9530	0.00
03/09/2013	AL7T On 07-November-13			Index Future	468.40	471.1030	468.3990	471.1030	1.00
03/09/2013	AL7T On 06-February-14			Index Future	474.52	477.2550	474.5160	477.2550	0.00
03/09/2013	ALBI On 07-November-13			Index Future	421.45	424.1170	421.4460	424.1170	770.00
03/09/2013	ALBI On 06-February-14			Index Future	426.95	429.6550	426.9490	429.6550	73.00
03/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	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
03/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/09/2013	EL28 On 07-November-13			Bond Future	107.89	107.8920	107.8948	107.8920	0.00
03/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
03/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
03/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
03/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	2115	2	2115	2	0.00
03/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	2105	2	2105	2	0.00
03/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	2095	2	2095	2	0.00
03/09/2013	ES33 On 07-November-13			Bond Future	9.99	80.6637	9.9944	80.6637	6,292.00
03/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
03/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
03/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
03/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	11935	11	11935	11	0.00
03/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	11847	11	11847	11	0.00
03/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	11759	11	11759	11	0.00
03/09/2013	ES33 On 06-February-14			Bond Future	10.13	81.7172	10.1281	81.7172	0.00
03/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
03/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
03/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	4189	3	4189	3	0.00
03/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	4114	3	4114	3	0.00
03/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	4265	3	4265	3	0.00
03/09/2013	GOVI On 07-November-13			GOVI	420.97	423.6070	420.9710	423.6070	116.00
03/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
03/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
03/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
03/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	250390	22	250390	22	0.00
03/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	250290	22	250290	22	0.00
03/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	250190	22	250190	22	0.00
03/09/2013	GOVI On 06-February-14			GOVI	426.47	429.1390	426.4690	429.1390	269.00
03/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
03/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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03/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
03/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	135310	11	135310	11	0.00
03/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	135210	11	135210	11	0.00
03/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	135410	11	135410	11	0.00
03/09/2013	GOVI On 08-May-14			GOVI	432.12	434.8350	432.1220	434.8350	0.00
03/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
03/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
03/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
03/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	98780	7	98780	7	0.00
03/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	98880	7	98880	7	0.00
03/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	98680	7	98680	7	0.00
03/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/09/2013	IGOV On 07-November-13			Index Future	191.90	191.7750	191.9040	191.7750	1,078.00
03/09/2013	IGOV On 06-February-14			Index Future	194.43	194.3030	194.4340	194.3030	173.00
03/09/2013	ILBI On 07-November-13			Index Future	520.03	520.0250	520.0250	520.0250	0.00
03/09/2013	ILBI On 06-February-14			Index Future	527.06	527.0560	527.0560	527.0560	186.00
03/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.20	94.8200	5.2000	94.8200	700.00
03/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.27	94.7500	5.2700	94.7500	0.00
03/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.37	94.6500	5.3700	94.6500	3,000.00
03/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.47	94.5600	5.4700	94.5600	1,500.00
03/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.61	94.4500	5.6100	94.4500	1,000.00
03/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.82	94.2700	5.8200	94.2700	0.00
03/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.99	94.1100	5.9900	94.1100	400.00
03/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.42	93.6800	6.4200	93.6800	1,000.00
03/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.80	93.3300	6.8000	93.3300	0.00
03/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.13	93.0000	7.1300	93.0000	0.00
03/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.44	92.6800	7.4400	92.6800	250.00
03/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.71	92.4000	7.7100	92.4000	0.00

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03/09/2013	R023 On 07-November-13			Bond Future	8.33	98.4989	8.3266	98.4989	11,802.00
03/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	12307	12	12307	12	0.00
03/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	12380	12	12380	12	0.00
03/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	12235	12	12235	12	0.00
03/09/2013	R023 On 06-February-14			Bond Future	8.45	99.7853	8.4497	99.7853	0.00
03/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	3725	3	3725	3	0.00
03/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	3662	3	3662	3	0.00
03/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	3789	3	3789	3	0.00
03/09/2013	R157 On 07-November-13			Bond Future	6.66	113.9732	6.6646	113.9732	30,991.00
03/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	57	0	57	0	0.00
03/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	55	0	55	0	0.00
03/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	59	0	59	0	0.00
03/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	2037	2	2037	2	0.00
03/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	2055	2	2055	2	0.00
03/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	2020	2	2020	2	0.00
03/09/2013	R157 On 06-February-14			Bond Future	6.92	115.4617	6.9202	115.4617	200.00
03/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	192	0	192	0	0.00
03/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	198	0	198	0	0.00
03/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	195	0	195	0	0.00
03/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	2227	2	2227	2	0.00
03/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	2240	2	2240	2	0.00
03/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	2214	2	2214	2	0.00
03/09/2013	R157 On 08-May-14			Bond Future	7.24	110.1863	7.2378	110.1863	0.00
03/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	135	0	135	0	0.00
03/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	133	0	133	0	0.00
03/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	132	0	132	0	0.00
03/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	2888	3	2888	3	0.00
03/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2900	3	2900	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
03/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	2876	3	2876	3	0.00
03/09/2013	R157 On 07-August-14			Bond Future	7.68	111.6582	7.6817	111.6582	0.00
03/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	521	1	521	1	0.00
03/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	525	1	525	1	0.00
03/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	529	1	529	1	0.00
03/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	1543	1	1543	1	0.00
03/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	1536	1	1536	1	0.00
03/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	1528	1	1528	1	0.00
03/09/2013	R186 On 07-November-13			Bond Future	8.63	119.6544	8.6267	119.6544	58,223.00
03/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	1502	2	1502	2	0.00
03/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	2657	3	2657	3	0.00
03/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	3710	4	3710	4	0.00
03/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	51	0	51	0	1,000.00
03/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	4963	6	4963	6	0.00
03/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	1810	2	1810	2	0.00
03/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	22	0	22	0	5,290.00
03/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	1555	2	1555	2	0.00
03/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	1165	1	1165	1	1,000.00
03/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	1529	2	1529	2	0.00
03/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	6702	6	6702	6	0.00
03/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	2664	2	2664	2	1,030.00
03/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	5770	5	5770	5	0.00
03/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	3747	3	3747	3	4,000.00
03/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	5095	4	5095	4	250.00
03/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	17801	17	17801	17	0.00
03/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	20419	19	20419	19	0.00
03/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	5707	5	5707	5	0.00
03/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	5644	5	5644	5	0.00
03/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	1835	2	1835	2	1,200.00
03/09/2013	R186 On 06-February-14			Bond Future	8.74	115.9279	8.7401	115.9279	101.00
03/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	1744	2	1744	2	0.00
03/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	1724	2	1724	2	0.00
03/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	1766	2	1766	2	0.00
03/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	10378	10	10378	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
03/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	10449	10	10449	10	0.00
03/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	10521	10	10521	10	0.00
03/09/2013	R186 On 08-May-14			Bond Future	8.86	117.4668	8.8573	117.4668	0.00
03/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1258	1	1258	1	0.00
03/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1245	1	1245	1	0.00
03/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1272	1	1272	1	0.00
03/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	16867	16	16867	16	0.00
03/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	16951	16	16951	16	0.00
03/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	17035	16	17035	16	0.00
03/09/2013	R186 On 07-August-14			Bond Future	8.98	113.7459	8.9773	113.7459	0.00
03/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	4342	5	4342	5	0.00
03/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	4403	5	4403	5	0.00
03/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	4373	5	4373	5	0.00
03/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	9946	9	9946	9	0.00
03/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	10001	9	10001	9	0.00
03/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	9891	9	9891	9	0.00
03/09/2013	R197 On 07-November-13			Bond Future	274.67	274.2238	274.6740	274.2238	2,100.00
03/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	5326	6	5326	6	0.00
03/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	5336	6	5336	6	0.00
03/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	5316	6	5316	6	0.00
03/09/2013	R201 On 07-November-13			Bond Future	5.57	106.8591	5.5736	106.8591	0.00
03/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	56	0	56	0	0.00
03/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	58	0	58	0	0.00
03/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	60	0	60	0	0.00
03/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	904	1	904	1	0.00
03/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	894	1	894	1	0.00
03/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	913	1	913	1	0.00
03/09/2013	R201 On 06-February-14			Bond Future	5.67	103.8470	5.6657	103.8470	0.00
03/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	249	0	249	0	0.00
03/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	255	0	255	0	0.00
03/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	252	0	252	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
03/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	604	1	604	1	0.00
03/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	599	1	599	1	0.00
03/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	610	1	610	1	0.00
03/09/2013	R201 On 08-May-14			Bond Future	5.81	105.2255	5.8054	105.2255	0.00
03/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	155	0	155	0	0.00
03/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	157	0	157	0	0.00
03/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	154	0	154	0	0.00
03/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	787	1	787	1	0.00
03/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	792	1	792	1	0.00
03/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	796	1	796	1	0.00
03/09/2013	R201 On 07-August-14			Bond Future	6.05	102.2228	6.0491	102.2228	0.00
03/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	193	0	193	0	0.00
03/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	195	0	195	0	0.00
03/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	194	0	194	0	0.00
03/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	466	0	466	0	0.00
03/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	463	0	463	0	0.00
03/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	461	0	461	0	0.00
03/09/2013	R202 On 07-November-13			Bond Future	199.83	199.8265	199.8312	199.8265	43,251.00
03/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	9169	9	9169	9	0.00
03/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	9179	9	9179	9	0.00
03/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	9159	9	9159	9	0.00
03/09/2013	R203 On 07-November-13			Bond Future	7.49	104.1224	7.4873	104.1224	19,741.00
03/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	27	0	27	0	0.00
03/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	29	0	29	0	0.00
03/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	28	0	28	0	0.00
03/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	101581	102	101581	102	0.00
03/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	10	0	10	0	15.00
03/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	5142	5	5142	5	0.00
03/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	5108	5	5108	5	0.00
03/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
03/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	5177	5	5177	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
03/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	6157	6	6157	6	0.00
03/09/2013	R203 On 06-February-14			Bond Future	7.67	105.4822	7.6726	105.4822	0.00
03/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	182	0	182	0	0.00
03/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	188	0	188	0	0.00
03/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	129	0	129	0	16.00
03/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	185	0	185	0	0.00
03/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	5106	5	5106	5	0.00
03/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	5684	5	5684	5	0.00
03/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	5076	5	5076	5	0.00
03/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	5047	5	5047	5	0.00
03/09/2013	R203 On 08-May-14			Bond Future	7.87	102.7219	7.8710	102.7219	0.00
03/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	191	0	191	0	0.00
03/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	196	0	196	0	0.00
03/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	193	0	193	0	0.00
03/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1253	1	1253	1	16.00
03/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	6631	6	6631	6	0.00
03/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	2635	2	2635	2	0.00
03/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	6574	6	6574	6	0.00
03/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	6603	6	6603	6	0.00
03/09/2013	R203 On 07-August-14			Bond Future	8.09	104.0942	8.0941	104.0942	0.00
03/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1178	1	1178	1	0.00
03/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1168	1	1168	1	0.00
03/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1159	1	1159	1	0.00
03/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	3338	3	3338	3	0.00
03/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	3320	3	3320	3	0.00
03/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	3357	3	3357	3	0.00
03/09/2013	R204 On 07-November-13			Bond Future	7.69	104.8141	7.6949	104.8141	29,247.00
03/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	62	0	62	0	0.00
03/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	391	0	391	0	0.00
03/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	64	0	64	0	0.00
03/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	66	0	66	0	0.00
03/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	6123	6	6123	6	0.00
03/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	3356	3	3356	3	1,270.00
03/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	6080	6	6080	6	0.00

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03/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	6166	6	6166	6	0.00
03/09/2013	R204 On 06-February-14			Bond Future	7.85	102.1531	7.8466	102.1531	0.00
03/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	325	0	325	0	0.00
03/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	335	0	335	0	0.00
03/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	330	0	330	0	0.00
03/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	6351	6	6351	6	0.00
03/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	6313	6	6313	6	0.00
03/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	6275	6	6275	6	0.00
03/09/2013	R204 On 08-May-14			Bond Future	8.01	103.5092	8.0116	103.5092	0.00
03/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	383	0	383	0	0.00
03/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	379	0	379	0	0.00
03/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	388	0	388	0	0.00
03/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	8207	8	8207	8	0.00
03/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	8133	8	8133	8	0.00
03/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	8170	8	8170	8	0.00
03/09/2013	R204 On 07-August-14			Bond Future	8.19	100.8614	8.1904	100.8614	0.00
03/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	1822	2	1822	2	0.00
03/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	1796	2	1796	2	0.00
03/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	1809	2	1809	2	0.00
03/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	4536	4	4536	4	0.00
03/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	4488	4	4488	4	0.00
03/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	4512	4	4512	4	0.00
03/09/2013	R206 On 07-November-13			Bond Future	5.82	102.6913	5.8238	102.6913	0.00
03/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	7	0	0.00
03/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	7	0	0.00
03/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	7	0	0.00
03/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	281	0	281	0	0.00
03/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	280	0	280	0	0.00
03/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	278	0	278	0	0.00
03/09/2013	R207 On 07-November-13			Bond Future	8.01	99.1648	8.0089	99.1648	27,295.00
03/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	118	0	118	0	0.00
03/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	115	0	115	0	0.00
03/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	112	0	112	0	0.00
03/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	6502	6	6502	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
03/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	6454	6	6454	6	0.00
03/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	6549	6	6549	6	0.00
03/09/2013	R207 On 06-February-14			Bond Future	8.15	96.8208	8.1522	96.8208	0.00
03/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	402	0	402	0	0.00
03/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	408	0	408	0	0.00
03/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	396	0	396	0	0.00
03/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	7477	7	7477	7	0.00
03/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	7520	7	7520	7	0.00
03/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	7433	7	7433	7	0.00
03/09/2013	R207 On 08-May-14			Bond Future	8.31	98.1061	8.3082	98.1061	0.00
03/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	428	0	428	0	0.00
03/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	433	0	433	0	0.00
03/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	422	0	422	0	0.00
03/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	10102	10	10102	10	0.00
03/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	10145	10	10145	10	0.00
03/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	10058	10	10058	10	0.00
03/09/2013	R207 On 07-August-14			Bond Future	8.48	95.7768	8.4753	95.7768	0.00
03/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	2141	2	2141	2	0.00
03/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	2172	2	2172	2	0.00
03/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	2156	2	2156	2	0.00
03/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	5433	5	5433	5	0.00
03/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	5461	5	5461	5	0.00
03/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	5405	5	5405	5	0.00
03/09/2013	R208 On 07-November-13			Bond Future	8.11	93.8974	8.1058	93.8974	14,367.00
03/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	126	0	126	0	0.00
03/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	647	1	647	1	0.00
03/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	122	0	122	0	0.00
03/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	129	0	129	0	0.00
03/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	3878	3	3878	3	1,520.00
03/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	7317	7	7317	7	0.00
03/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	7210	7	7210	7	0.00
03/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	7263	7	7263	7	0.00
03/09/2013	R208 On 06-February-14			Bond Future	8.23	95.1237	8.2346	95.1237	0.00
03/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	447	1	447	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
03/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	454	1	454	1	0.00
03/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	461	1	461	1	0.00
03/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	8297	8	8297	8	0.00
03/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	8346	8	8346	8	0.00
03/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	8395	8	8395	8	0.00
03/09/2013	R208 On 08-May-14			Bond Future	8.37	92.9902	8.3687	92.9902	0.00
03/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	445	1	445	1	0.00
03/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	457	1	457	1	0.00
03/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	451	1	451	1	0.00
03/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	11327	11	11327	11	0.00
03/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	11226	11	11226	11	0.00
03/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	11276	11	11276	11	0.00
03/09/2013	R208 On 07-August-14			Bond Future	8.51	94.2324	8.5095	94.2324	0.00
03/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	2333	3	2333	3	0.00
03/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	2316	3	2316	3	0.00
03/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	2351	3	2351	3	0.00
03/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	5757	5	5757	5	0.00
03/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	5725	5	5725	5	0.00
03/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	5788	5	5788	5	0.00
03/09/2013	R209 On 07-November-13			Bond Future	9.36	72.6335	9.3589	72.6335	19,302.00
03/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	990	1	990	1	0.00
03/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	1261	2	1261	2	0.00
03/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	2994	3	2994	3	0.00
03/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	1282	2	1282	2	0.00
03/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	2485	3	2485	3	0.00
03/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	1304	2	1304	2	0.00
03/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	3361	4	3361	4	0.00
03/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	4164	5	4164	5	0.00
03/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	5510	5	5510	5	0.00
03/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	2702	2	2702	2	5,000.00
03/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	6345	6	6345	6	4,700.00
03/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	5396	5	5396	5	0.00
03/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	3269	3	3269	3	1,000.00
03/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	1796	2	1796	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
03/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	5453	5	5453	5	0.00
03/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	2367	2	2367	2	980.00
03/09/2013	R209 On 06-February-14			Bond Future	9.46	73.5821	9.4613	73.5821	410.00
03/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	1808	2	1808	2	0.00
03/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	1849	2	1849	2	0.00
03/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	1828	2	1828	2	0.00
03/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	8761	8	8761	8	0.00
03/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	8700	8	8700	8	0.00
03/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	8640	8	8640	8	0.00
03/09/2013	R209 On 08-May-14			Bond Future	9.56	71.4143	9.5646	71.4143	0.00
03/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1350	2	1350	2	0.00
03/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1337	2	1337	2	0.00
03/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1323	2	1323	2	0.00
03/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	14906	14	14906	14	0.00
03/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	14983	14	14983	14	0.00
03/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	14829	14	14829	14	0.00
03/09/2013	R209 On 07-August-14			Bond Future	9.67	72.3682	9.6693	72.3682	0.00
03/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	4311	5	4311	5	0.00
03/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	4338	5	4338	5	0.00
03/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	4284	5	4284	5	0.00
03/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	8663	8	8663	8	0.00
03/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	8757	8	8757	8	0.00
03/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	8710	8	8710	8	0.00
03/09/2013	R210 On 07-November-13			Bond Future	151.71	151.7024	151.7054	151.7024	1,237.00
03/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	8285	8	8285	8	0.00
03/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	8295	8	8295	8	0.00
03/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	8305	8	8305	8	0.00
03/09/2013	R211 On 07-November-13			Bond Future	128.36	128.3677	128.3629	128.3677	522.00
03/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
03/09/2013	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
03/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1637	2	1637	2	0.00
03/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1647	2	1647	2	0.00
03/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1627	2	1627	2	0.00
03/09/2013	R212 On 07-November-13			Bond Future	128.28	128.0903	128.2834	128.0903	21,791.00
03/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	4717	5	4717	5	0.00
03/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	4727	5	4727	5	0.00
03/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	4707	5	4707	5	0.00
03/09/2013	R213 On 07-November-13			Bond Future	9.19	83.5101	9.1890	83.5101	19,481.00
03/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1154	1	1154	1	0.00
03/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1133	1	1133	1	0.00
03/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1113	1	1113	1	0.00
03/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	5652	5	5652	5	0.00
03/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	5593	5	5593	5	0.00
03/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	5712	5	5712	5	0.00
03/09/2013	R213 On 06-February-14			Bond Future	9.30	84.6007	9.3000	84.6007	0.00
03/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	1687	2	1687	2	0.00
03/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	1706	2	1706	2	0.00
03/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	1726	2	1726	2	0.00
03/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	9440	9	9440	9	0.00
03/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	9377	9	9377	9	0.00
03/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	9503	9	9503	9	0.00
03/09/2013	R213 On 08-May-14			Bond Future	9.41	82.1859	9.4079	82.1859	0.00
03/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1283	1	1283	1	0.00
03/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1309	2	1309	2	0.00
03/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1296	1	1296	1	0.00
03/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	15342	15	15342	15	0.00
03/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	15418	15	15418	15	0.00
03/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	15266	15	15266	15	0.00
03/09/2013	R213 On 07-August-14			Bond Future	9.52	83.2839	9.5193	83.2839	0.00
03/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	4243	5	4243	5	0.00
03/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	4297	5	4297	5	0.00

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03/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	4270	5	4270	5	0.00
03/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	9091	9	9091	9	0.00
03/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	9140	9	9140	9	0.00
03/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	9189	9	9189	9	0.00
03/09/2013	R214 On 07-November-13			Bond Future	9.52	73.0373	9.5157	73.0373	2,427.00
03/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	91	0	91	0	0.00
03/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	88	0	88	0	0.00
03/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	86	0	86	0	0.00
03/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	14675	14	14675	14	0.00
03/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	14579	14	14579	14	0.00
03/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	14772	14	14772	14	0.00
03/09/2013	R214 On 06-February-14			Bond Future	9.62	73.9911	9.6218	73.9911	0.00
03/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	2689	3	2689	3	0.00
03/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	2663	3	2663	3	0.00
03/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	2637	3	2637	3	0.00
03/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	7344	7	7344	7	0.00
03/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	7398	7	7398	7	0.00
03/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	7291	7	7291	7	0.00
03/09/2013	R248 On 07-November-13			Bond Future	9.54	94.7811	9.5421	94.7811	10,260.00
03/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	18484	17	18484	17	0.00
03/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	18613	18	18613	18	0.00
03/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	18743	18	18743	18	0.00
03/09/2013	R248 On 06-February-14			Bond Future	9.65	96.0189	9.6503	96.0189	0.00
03/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
03/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	5394	4	5394	4	0.00
03/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	5292	4	5292	4	0.00
03/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	5191	4	5191	4	0.00