



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
03/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	2025 On 06-February-14			Bond Future	110.85	110.8383	110.8451	110.8383	0.00
03/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
03/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
03/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
03/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	155	0	155	0	0.00
03/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	145	0	145	0	0.00
03/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	165	0	165	0	0.00
03/12/2013	2037 On 06-February-14			Bond Future	9.32	91.9423	9.3204	91.9423	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
03/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	610	0	610	0	0.00
03/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	523	0	523	0	0.00
03/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	435	0	435	0	0.00
03/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
03/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
03/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
03/12/2013	2037 On 08-May-14			Bond Future	9.43	93.1509	9.4269	93.1509	0.00
03/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
03/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
03/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
03/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	407	1	407	1	0.00
03/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	320	1	320	1	0.00
03/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	494	1	494	1	0.00
03/12/2013	2037 On 07-August-14			Bond Future	9.53	90.1745	9.5316	90.1745	0.00
03/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	4333	5	4333	5	0.00
03/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	4242	5	4242	5	0.00
03/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	4150	5	4150	5	0.00
03/12/2013	2038 On 06-February-14			Bond Future	107.10	107.0900	107.0979	107.0900	24.00
03/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	88	0	88	0	0.00
03/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	98	0	98	0	0.00
03/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	108	0	108	0	0.00
03/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
03/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
03/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
03/12/2013	2050 On 06-February-14			Bond Future	111.52	111.5109	111.5193	111.5109	472.00
03/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1519	2	1519	2	0.00
03/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1509	2	1509	2	0.00
03/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1529	2	1529	2	0.00
03/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
03/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
03/12/2013	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
03/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	AL37 On 06-February-14			Index Future	411.08	410.9970	411.0780	410.9970	0.00
03/12/2013	AL37 On 08-May-14			Index Future	416.48	416.4010	416.4780	416.4010	0.00
03/12/2013	AL7T On 06-February-14			Index Future	482.63	482.3130	482.6290	482.3130	1.00
03/12/2013	AL7T On 08-May-14			Index Future	488.97	488.6540	488.9690	488.6540	0.00
03/12/2013	ALBI On 06-February-14			Index Future	434.48	433.4810	434.4760	433.4810	790.00
03/12/2013	ALBI On 08-May-14			Index Future	440.18	439.1800	440.1840	439.1800	85.00
03/12/2013	ALBI On 07-August-14			Index Future	446.24	445.2170	446.2390	445.2170	0.00
03/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	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
03/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/12/2013	EL28 On 06-February-14			Bond Future	113.11	113.1061	113.1148	113.1061	0.00
03/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2125	2	2125	2	0.00
03/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2105	2	2105	2	0.00
03/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2115	2	2115	2	0.00
03/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
03/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
03/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
03/12/2013	ES33 On 06-February-14			Bond Future	9.88	82.1542	9.8779	82.1542	6,292.00
03/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
03/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
03/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2418	3	2418	3	0.00
03/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2343	3	2343	3	0.00
03/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2494	3	2494	3	0.00
03/12/2013	ES33 On 08-May-14			Bond Future	10.00	79.4521	10.0034	79.4521	0.00
03/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
03/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
03/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
03/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3305	4	3305	4	0.00
03/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	3230	4	3230	4	0.00
03/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3380	4	3380	4	0.00
03/12/2013	GOVI On 06-February-14			GOVI	434.11	433.2050	434.1140	433.2050	465.00
03/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
03/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
03/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
03/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	58760	7	58760	7	0.00
03/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	58960	7	58960	7	0.00
03/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	58860	7	58860	7	0.00
03/12/2013	GOVI On 08-May-14			GOVI	439.82	438.9010	439.8170	438.9010	0.00
03/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00

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03/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
03/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
03/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	21830	3	21830	3	0.00
03/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	21930	3	21930	3	0.00
03/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	21730	3	21730	3	0.00
03/12/2013	GOVI On 07-August-14			GOVI	445.87	444.9340	445.8670	444.9340	0.00
03/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
03/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
03/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
03/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	141230	15	141230	15	0.00
03/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	141430	15	141430	15	0.00
03/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	141330	15	141330	15	0.00
03/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2013	IGOV On 06-February-14			Index Future	200.61	200.6740	200.6140	200.6740	1,330.00
03/12/2013	IGOV On 08-May-14			Index Future	203.27	203.3370	203.2740	203.3370	7.00
03/12/2013	ILBI On 06-February-14			Index Future	543.55	543.5140	543.5450	543.5140	190.00
03/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
03/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	1,500.00
03/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.24	94.7600	5.2400	94.7600	1,000.00
03/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.33	94.6900	5.3300	94.6900	0.00
03/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.41	94.6100	5.4100	94.6100	0.00
03/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.50	94.5200	5.5000	94.5200	0.00
03/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.64	94.3700	5.6400	94.3700	0.00
03/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.75	94.2700	5.7500	94.2700	6,000.00
03/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	1,000.00
03/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	0.00
03/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	150.00
03/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.17	92.8300	7.1700	92.8300	2,200.00
03/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00

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03/12/2013	R023 On 06-February-14			Bond Future	8.15	100.8913	8.1526	100.8913	11,259.00
03/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	1903	2	1903	2	0.00
03/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	1839	2	1839	2	0.00
03/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	1966	2	1966	2	0.00
03/12/2013	R023 On 08-May-14			Bond Future	8.26	98.3010	8.2636	98.3010	0.00
03/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	4055	4	4055	4	0.00
03/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	4118	4	4118	4	0.00
03/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	4182	4	4182	4	0.00
03/12/2013	R157 On 06-February-14			Bond Future	6.36	116.1554	6.3606	116.1554	32,090.00
03/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	75	0	75	0	0.00
03/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	79	0	79	0	0.00
03/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	77	0	77	0	0.00
03/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	1220	1	1220	1	0.00
03/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1234	1	1234	1	0.00
03/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1206	1	1206	1	0.00
03/12/2013	R157 On 08-May-14			Bond Future	6.57	110.8747	6.5738	110.8747	0.00
03/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	78	0	78	0	0.00
03/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	76	0	76	0	0.00
03/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	75	0	75	0	0.00
03/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1944	2	1944	2	0.00
03/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1932	2	1932	2	0.00
03/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1957	2	1957	2	0.00
03/12/2013	R157 On 07-August-14			Bond Future	6.81	112.4004	6.8125	112.4004	0.00
03/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	651	1	651	1	0.00
03/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	657	1	657	1	0.00
03/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	662	1	662	1	0.00
03/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	730	1	730	1	0.00
03/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	725	1	725	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
03/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	719	1	719	1	0.00
03/12/2013	R157 On 06-November-14			Bond Future	7.20	107.1495	7.2004	107.1495	0.00
03/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	326	0	326	0	0.00
03/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	323	0	323	0	0.00
03/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	329	0	329	0	0.00
03/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1166	1	1166	1	0.00
03/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1177	1	1177	1	0.00
03/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1171	1	1171	1	0.00
03/12/2013	R186 On 06-February-14			Bond Future	8.46	116.9519	8.4562	116.9519	60,360.00
03/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	648	1	648	1	0.00
03/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	4115	4	4115	4	0.00
03/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	632	1	632	1	0.00
03/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	664	1	664	1	0.00
03/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	6947	7	6947	7	0.00
03/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	6871	7	6871	7	0.00
03/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1628	2	1628	2	250.00
03/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	7024	7	7024	7	0.00
03/12/2013	R186 On 08-May-14			Bond Future	8.56	118.4893	8.5644	118.4893	640.00
03/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	518	0	518	0	0.00
03/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	3828	4	3828	4	0.00
03/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	528	0	528	0	0.00
03/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	7460	7	7460	7	0.00
03/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	2900	3	2900	3	8,000.00
03/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	509	0	509	0	0.00
03/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1018	1	1018	1	1,933.00
03/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4371	5	4371	5	1,933.00
03/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	13701	14	13701	14	0.00
03/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	13789	14	13789	14	0.00
03/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1901	2	1901	2	8,000.00
03/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	13877	14	13877	14	0.00
03/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	10461	11	10461	11	0.00
03/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	5582	6	5582	6	0.00
03/12/2013	R186 On 07-August-14			Bond Future	8.67	114.8282	8.6677	114.8282	0.00
03/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	3768	4	3768	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
03/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	3837	4	3837	4	0.00
03/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	3802	4	3802	4	0.00
03/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	6273	6	6273	6	0.00
03/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	6825	7	6825	7	0.00
03/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	6927	7	6927	7	0.00
03/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	6876	7	6876	7	0.00
03/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	4230	4	4230	4	840.00
03/12/2013	R186 On 06-November-14			Bond Future	8.77	116.4192	8.7745	116.4192	0.00
03/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	7573	7	7573	7	0.00
03/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	3657	4	3657	4	0.00
03/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	3718	4	3718	4	0.00
03/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	3688	4	3688	4	0.00
03/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	8850	9	8850	9	0.00
03/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	8905	9	8905	9	0.00
03/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	8795	9	8795	9	0.00
03/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	4466	5	4466	5	2,010.00
03/12/2013	R197 On 06-February-14			Bond Future	276.27	276.2550	276.2712	276.2550	2,049.00
03/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	3729	4	3729	4	0.00
03/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	3739	4	3739	4	0.00
03/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	3719	4	3719	4	0.00
03/12/2013	R201 On 06-February-14			Bond Future	4.56	104.7232	4.5620	104.7232	0.00
03/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	611	1	611	1	0.00
03/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	619	1	619	1	0.00
03/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	626	1	626	1	0.00
03/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	32	0	32	0	0.00
03/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	31	0	31	0	0.00
03/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	33	0	33	0	0.00
03/12/2013	R201 On 08-May-14			Bond Future	4.25	106.0999	4.2531	106.0999	0.00
03/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	431	0	431	0	0.00
03/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	435	0	435	0	0.00
03/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	427	0	427	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
03/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	129	0	129	0	0.00
03/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	127	0	127	0	0.00
03/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	131	0	131	0	0.00
03/12/2013	R201 On 07-August-14			Bond Future	3.31	103.1501	3.3136	103.1501	0.00
03/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	736	1	736	1	0.00
03/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	743	1	743	1	0.00
03/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	739	1	739	1	0.00
03/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	18	0	18	0	0.00
03/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	18	0	18	0	0.00
03/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	17	0	17	0	0.00
03/12/2013	R202 On 06-February-14			Bond Future	210.07	210.3672	210.0662	210.3672	44,679.00
03/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	1076	1	1076	1	0.00
03/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	1056	1	1056	1	0.00
03/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	1066	1	1066	1	0.00
03/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
03/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
03/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
03/12/2013	R203 On 06-February-14			Bond Future	7.18	106.7102	7.1754	106.7102	8,517.00
03/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	24	0	24	0	16.00
03/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	53	0	53	0	0.00
03/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	412	0	412	0	13.00
03/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	49	0	49	0	0.00
03/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	51	0	51	0	0.00
03/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	4013	4	4013	4	0.00
03/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3407	3	3407	3	0.00
03/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	3345	3	3345	3	0.00
03/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1485	2	1485	2	0.00
03/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3376	3	3376	3	0.00
03/12/2013	R203 On 08-May-14			Bond Future	7.33	103.9527	7.3349	103.9527	0.00
03/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	96	0	96	0	0.00
03/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	678	1	678	1	13.00
03/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	92	0	92	0	0.00
03/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	94	0	94	0	0.00
03/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1395	1	1395	1	16.00

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03/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4958	5	4958	5	0.00
03/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1202	1	1202	1	0.00
03/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4929	5	4929	5	0.00
03/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4900	5	4900	5	0.00
03/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	2158	2	2158	2	0.00
03/12/2013	R203 On 07-August-14			Bond Future	7.49	105.3827	7.4935	105.3827	0.00
03/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1298	1	1298	1	0.00
03/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1286	1	1286	1	0.00
03/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1274	1	1274	1	0.00
03/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	788	1	788	1	30.00
03/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1820	2	1820	2	0.00
03/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1805	2	1805	2	0.00
03/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1835	2	1835	2	0.00
03/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2606	3	2606	3	0.00
03/12/2013	R203 On 06-November-14			Bond Future	7.68	102.6821	7.6833	102.6821	0.00
03/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	824	1	824	1	0.00
03/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	841	1	841	1	0.00
03/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	832	1	832	1	0.00
03/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2990	3	2990	3	0.00
03/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2955	3	2955	3	0.00
03/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2973	3	2973	3	0.00
03/12/2013	R204 On 06-February-14			Bond Future	7.43	103.4139	7.4293	103.4139	28,279.00
03/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	107	0	107	0	0.00
03/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	110	0	110	0	0.00
03/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	114	0	114	0	0.00
03/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	4411	4	4411	4	0.00
03/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	4371	4	4371	4	0.00
03/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	4450	4	4450	4	0.00
03/12/2013	R204 On 08-May-14			Bond Future	7.57	104.7734	7.5697	104.7734	0.00
03/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	166	0	166	0	0.00
03/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	163	0	163	0	0.00
03/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	170	0	170	0	0.00
03/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	6260	6	6260	6	0.00
03/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	6299	6	6299	6	0.00

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03/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	6222	6	6222	6	0.00
03/12/2013	R204 On 07-August-14			Bond Future	7.71	102.1833	7.7068	102.1833	0.00
03/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	1788	2	1788	2	0.00
03/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2376	2	2376	2	0.00
03/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	1805	2	1805	2	0.00
03/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1772	2	1772	2	0.00
03/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	2108	2	2108	2	530.00
03/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2757	3	2757	3	0.00
03/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2715	3	2715	3	0.00
03/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2736	3	2736	3	0.00
03/12/2013	R204 On 06-November-14			Bond Future	7.86	103.5990	7.8575	103.5990	0.00
03/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1353	1	1353	1	0.00
03/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1365	1	1365	1	0.00
03/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	2858	3	2858	3	0.00
03/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1341	1	1341	1	0.00
03/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4380	4	4380	4	0.00
03/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2399	2	2399	2	1,270.00
03/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4356	4	4356	4	0.00
03/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4405	4	4405	4	0.00
03/12/2013	R207 On 06-February-14			Bond Future	7.72	98.3219	7.7153	98.3219	19,992.00
03/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	130	0	130	0	0.00
03/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	126	0	126	0	0.00
03/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	133	0	133	0	0.00
03/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	5210	5	5210	5	0.00
03/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	5255	5	5255	5	0.00
03/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	5165	5	5165	5	0.00
03/12/2013	R207 On 08-May-14			Bond Future	7.85	99.6144	7.8495	99.6144	0.00
03/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	175	0	175	0	0.00
03/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	179	0	179	0	0.00
03/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	172	0	172	0	0.00
03/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	7841	8	7841	8	0.00
03/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7886	8	7886	8	0.00
03/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	7796	8	7796	8	0.00
03/12/2013	R207 On 07-August-14			Bond Future	7.98	97.3443	7.9808	97.3443	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
03/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2072	2	2072	2	0.00
03/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2110	2	2110	2	0.00
03/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2091	2	2091	2	0.00
03/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3294	3	3294	3	0.00
03/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3318	3	3318	3	0.00
03/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	3269	3	3269	3	0.00
03/12/2013	R207 On 06-November-14			Bond Future	8.12	98.6930	8.1164	98.6930	0.00
03/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	1865	2	1865	2	0.00
03/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1835	2	1835	2	0.00
03/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1850	2	1850	2	0.00
03/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	5059	5	5059	5	0.00
03/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	5031	5	5031	5	0.00
03/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	5003	5	5003	5	0.00
03/12/2013	R208 On 06-February-14			Bond Future	7.89	96.2601	7.8946	96.2601	10,961.00
03/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	99	0	99	0	0.00
03/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	105	0	105	0	0.00
03/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	102	0	102	0	0.00
03/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	6256	6	6256	6	0.00
03/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	6203	6	6203	6	0.00
03/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	6308	6	6308	6	0.00
03/12/2013	R208 On 08-May-14			Bond Future	8.01	94.1296	8.0147	94.1296	0.00
03/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	154	0	154	0	0.00
03/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	160	0	160	0	0.00
03/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	157	0	157	0	0.00
03/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	9286	9	9286	9	0.00
03/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	9180	9	9180	9	0.00
03/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	9233	9	9233	9	0.00
03/12/2013	R208 On 07-August-14			Bond Future	8.13	95.4245	8.1305	95.4245	0.00
03/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2116	2	2116	2	0.00
03/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3236	3	3236	3	0.00
03/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2096	2	2096	2	0.00
03/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2136	2	2136	2	0.00
03/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2517	3	2517	3	630.00
03/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3730	4	3730	4	0.00

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03/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3701	4	3701	4	0.00
03/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3759	4	3759	4	0.00
03/12/2013	R208 On 06-November-14			Bond Future	8.26	93.3500	8.2551	93.3500	0.00
03/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1696	2	1696	2	0.00
03/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1728	2	1728	2	0.00
03/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1712	2	1712	2	0.00
03/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	3901	4	3901	4	0.00
03/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5561	6	5561	6	0.00
03/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2767	3	2767	3	1,520.00
03/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5595	6	5595	6	0.00
03/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5528	6	5528	6	0.00
03/12/2013	R209 On 06-February-14			Bond Future	9.20	74.1110	9.2001	74.1110	23,302.00
03/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	756	1	756	1	0.00
03/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	790	1	790	1	0.00
03/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	773	1	773	1	0.00
03/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	5840	6	5840	6	0.00
03/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	5712	6	5712	6	0.00
03/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	5776	6	5776	6	0.00
03/12/2013	R209 On 08-May-14			Bond Future	9.30	71.9409	9.2966	71.9409	0.00
03/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	620	1	620	1	0.00
03/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	610	1	610	1	0.00
03/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	5984	0	5984	0	0.00
03/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	600	1	600	1	0.00
03/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	12294	13	12294	13	0.00
03/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	12375	13	12375	13	0.00
03/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	12213	13	12213	13	0.00
03/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	2177	0	2177	0	10,000.00
03/12/2013	R209 On 07-August-14			Bond Future	9.39	72.9306	9.3890	72.9306	0.00
03/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	3744	4	3744	4	0.00
03/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	3714	3	3714	3	0.00
03/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3684	3	3684	3	0.00
03/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	6130	6	6130	6	0.00
03/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	6219	7	6219	7	0.00
03/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	6174	6	6174	6	0.00

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03/12/2013	R209 On 06-November-14			Bond Future	9.48	70.7961	9.4844	70.7961	0.00
03/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	3957	4	3957	4	0.00
03/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4015	4	4015	4	0.00
03/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	3986	4	3986	4	0.00
03/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	7530	8	7530	8	0.00
03/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	7437	8	7437	8	0.00
03/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	7483	8	7483	8	0.00
03/12/2013	R210 On 06-February-14			Bond Future	161.22	161.2085	161.2192	161.2085	1,319.00
03/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	271	0	271	0	0.00
03/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	281	0	281	0	0.00
03/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	291	0	291	0	0.00
03/12/2013	R211 On 06-February-14			Bond Future	129.03	129.0243	129.0267	129.0243	2,022.00
03/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	17	0	17	0	0.00
03/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	27	0	27	0	0.00
03/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	37	0	37	0	0.00
03/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
03/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
03/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
03/12/2013	R212 On 06-February-14			Bond Future	131.53	131.5218	131.5288	131.5218	21,791.00
03/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1461	1	1461	1	0.00
03/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1481	1	1481	1	0.00
03/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1471	1	1471	1	0.00
03/12/2013	R213 On 06-February-14			Bond Future	9.02	85.2360	9.0207	85.2360	21,077.00
03/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	694	1	694	1	0.00
03/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	679	1	679	1	0.00
03/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	663	1	663	1	0.00
03/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	6355	7	6355	7	0.00
03/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	6288	7	6288	7	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
03/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	6422	7	6422	7	0.00
03/12/2013	R213 On 08-May-14			Bond Future	9.12	82.8190	9.1212	82.8190	0.00
03/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	610	1	610	1	0.00
03/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	601	1	601	1	0.00
03/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	620	1	620	1	0.00
03/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	12582	13	12582	13	0.00
03/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	12662	13	12662	13	0.00
03/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	12503	13	12503	13	0.00
03/12/2013	R213 On 07-August-14			Bond Future	9.22	83.9583	9.2188	83.9583	0.00
03/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	3741	4	3741	4	0.00
03/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	3802	4	3802	4	0.00
03/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	3771	4	3771	4	0.00
03/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	6507	7	6507	7	0.00
03/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	6462	7	6462	7	0.00
03/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	6553	7	6553	7	0.00
03/12/2013	R213 On 06-November-14			Bond Future	9.32	81.5833	9.3213	81.5833	0.00
03/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4152	4	4152	4	0.00
03/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4211	4	4211	4	0.00
03/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4182	4	4182	4	0.00
03/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7637	8	7637	8	0.00
03/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7684	8	7684	8	0.00
03/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	7591	8	7591	8	0.00
03/12/2013	R214 On 06-February-14			Bond Future	9.34	74.5868	9.3371	74.5868	5,098.00
03/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1620	1	1620	1	0.00
03/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1593	1	1593	1	0.00
03/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1566	1	1566	1	0.00
03/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	4193	5	4193	5	0.00
03/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	4246	5	4246	5	0.00
03/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	4141	5	4141	5	0.00
03/12/2013	R214 On 08-May-14			Bond Future	9.43	72.2825	9.4324	72.2825	0.00
03/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	2627	2	2627	2	0.00
03/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	2655	2	2655	2	0.00
03/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2598	2	2598	2	0.00
03/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5883	6	5883	6	0.00

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03/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5933	6	5933	6	0.00
03/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5984	6	5984	6	0.00
03/12/2013	R248 On 06-February-14			Bond Future	9.40	96.7564	9.3991	96.7564	10,380.00
03/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	3045	4	3045	4	0.00
03/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	2943	4	2943	4	0.00
03/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	2842	3	2842	3	0.00
03/12/2013	R248 On 08-May-14			Bond Future	9.50	93.6065	9.4973	93.6065	0.00
03/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
03/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	4379	5	4379	5	0.00
03/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	4277	5	4277	5	0.00
03/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	4481	5	4481	5	0.00