



# 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
09/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	2025 On 06-February-14			Bond Future	110.00	109.9954	110.0018	109.9954	0.00
09/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	998	1	998	1	0.00
09/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	988	1	988	1	0.00
09/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	1008	1	1008	1	0.00
09/12/2013	2037 On 06-February-14			Bond Future	9.17	92.9931	9.1707	92.9931	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
09/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	1945	1	1945	1	0.00
09/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1858	1	1858	1	0.00
09/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1771	1	1771	1	0.00
09/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 08-May-14			Bond Future	9.27	94.2142	9.2724	94.2142	0.00
09/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1032	0	1032	0	0.00
09/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	858	0	858	0	0.00
09/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	945	0	945	0	0.00
09/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 07-August-14			Bond Future	9.37	91.2505	9.3726	91.2505	0.00
09/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2967	4	2967	4	0.00
09/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2876	4	2876	4	0.00
09/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2785	4	2785	4	0.00
09/12/2013	2038 On 06-February-14			Bond Future	107.74	107.5359	107.7435	107.5359	24.00
09/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	733	1	733	1	0.00
09/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	743	1	743	1	0.00
09/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	753	1	753	1	0.00
09/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2050 On 06-February-14			Bond Future	111.57	111.5615	111.5696	111.5615	472.00
09/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1570	2	1570	2	0.00
09/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1560	2	1560	2	0.00
09/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1580	2	1580	2	0.00
09/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	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
09/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	AL37 On 06-February-14			Index Future	412.91	410.8220	412.9070	410.8220	0.00
09/12/2013	AL37 On 08-May-14			Index Future	418.33	416.2160	418.3270	416.2160	0.00
09/12/2013	AL7T On 06-February-14			Index Future	485.81	482.1150	485.8090	482.1150	1.00
09/12/2013	AL7T On 08-May-14			Index Future	492.19	488.4470	492.1860	488.4470	0.00
09/12/2013	ALBI On 06-February-14			Index Future	437.82	434.6620	437.8230	434.6620	789.00
09/12/2013	ALBI On 08-May-14			Index Future	443.57	440.3700	443.5700	440.3700	35.00
09/12/2013	ALBI On 07-August-14			Index Future	449.65	446.4160	449.6480	446.4160	0.00
09/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	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
09/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	EL28 On 06-February-14			Bond Future	113.17	113.1577	113.1659	113.1577	0.00
09/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2176	2	2176	2	0.00
09/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2156	2	2156	2	0.00
09/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2166	2	2166	2	0.00
09/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
09/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 06-February-14			Bond Future	9.74	82.9142	9.7367	82.9142	6,292.00
09/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1390	2	1390	2	0.00
09/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1315	2	1315	2	0.00
09/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1466	2	1466	2	0.00
09/12/2013	ES33 On 08-May-14			Bond Future	9.86	80.2210	9.8575	80.2210	0.00
09/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2264	3	2264	3	0.00
09/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2189	3	2189	3	0.00
09/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2340	3	2340	3	0.00
09/12/2013	GOVI On 06-February-14			GOVI	437.25	434.2000	437.2460	434.2000	468.00
09/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	27440	6	27440	6	0.00
09/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	27640	6	27640	6	0.00
09/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	27540	6	27540	6	0.00
09/12/2013	GOVI On 08-May-14			GOVI	442.99	439.9020	442.9860	439.9020	0.00
09/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	9760	0	9760	0	0.00

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09/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	9860	0	9860	0	0.00
09/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	9960	0	9960	0	0.00
09/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	2	0	2	0.00
09/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	2	0	2	0.00
09/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	2	0	2	0.00
09/12/2013	GOVI On 07-August-14			GOVI	449.06	445.9420	449.0560	445.9420	0.00
09/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	109340	14	109340	14	0.00
09/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	109540	14	109540	14	0.00
09/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	109440	14	109440	14	0.00
09/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2013	IGOV On 06-February-14			Index Future	200.02	199.9710	200.0240	199.9710	1,332.00
09/12/2013	IGOV On 08-May-14			Index Future	202.67	202.6220	202.6740	202.6220	7.00
09/12/2013	ILBI On 06-February-14			Index Future	541.75	541.7150	541.7470	541.7150	190.00
09/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
09/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,500.00
09/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.24	94.7400	5.2400	94.7400	1,000.00
09/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.32	94.6400	5.3200	94.6400	0.00
09/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.37	94.5700	5.3700	94.5700	0.00
09/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.46	94.4800	5.4600	94.4800	0.00
09/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.57	94.3400	5.5700	94.3400	0.00
09/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.70	94.2200	5.7000	94.2200	6,000.00
09/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.8900	6.0300	93.8900	1,000.00
09/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.42	93.4800	6.4200	93.4800	0.00
09/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.73	93.1400	6.7300	93.1400	150.00
09/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.06	92.8200	7.0600	92.8200	3,200.00
09/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.35	92.5200	7.3500	92.5200	0.00

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09/12/2013	R023 On 06-February-14			Bond Future	8.04	100.8416	8.0373	100.8416	11,257.00
09/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	1183	2	1183	2	0.00
09/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	1120	2	1120	2	0.00
09/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	1247	2	1247	2	0.00
09/12/2013	R023 On 08-May-14			Bond Future	8.14	98.2494	8.1437	98.2494	0.00
09/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	3327	4	3327	4	0.00
09/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	3391	4	3391	4	0.00
09/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	3454	4	3454	4	0.00
09/12/2013	R157 On 06-February-14			Bond Future	6.29	116.0936	6.2932	116.0936	32,002.00
09/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	83	0	83	0	0.00
09/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	88	0	88	0	0.00
09/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	85	0	85	0	0.00
09/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	1121	1	1121	1	0.00
09/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1134	1	1134	1	0.00
09/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1107	1	1107	1	0.00
09/12/2013	R157 On 08-May-14			Bond Future	6.49	110.8105	6.4934	110.8105	0.00
09/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	95	0	95	0	0.00
09/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	93	0	93	0	0.00
09/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	91	0	91	0	0.00
09/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1853	2	1853	2	0.00
09/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1841	2	1841	2	0.00
09/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1865	2	1865	2	0.00
09/12/2013	R157 On 07-August-14			Bond Future	6.72	112.3329	6.7178	112.3329	0.00
09/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	701	1	701	1	0.00
09/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	707	1	707	1	0.00
09/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	712	1	712	1	0.00
09/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	677	1	677	1	0.00
09/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	672	1	672	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
09/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	666	1	666	1	0.00
09/12/2013	R157 On 06-November-14			Bond Future	7.07	107.0819	7.0731	107.0819	0.00
09/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	366	0	366	0	0.00
09/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	363	0	363	0	0.00
09/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	369	0	369	0	0.00
09/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1099	1	1099	1	0.00
09/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1110	1	1110	1	0.00
09/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1104	1	1104	1	0.00
09/12/2013	R186 On 06-February-14			Bond Future	8.33	117.3687	8.3259	117.3687	60,693.00
09/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	810	1	810	1	0.00
09/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	4802	4	4802	4	0.00
09/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	790	1	790	1	0.00
09/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	830	1	830	1	0.00
09/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5982	7	5982	7	0.00
09/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5909	7	5909	7	0.00
09/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1187	2	1187	2	250.00
09/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	6055	7	6055	7	0.00
09/12/2013	R186 On 08-May-14			Bond Future	8.43	118.9100	8.4294	118.9100	740.00
09/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	778	1	778	1	0.00
09/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4630	4	4630	4	0.00
09/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	791	1	791	1	0.00
09/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8471	8	8471	8	0.00
09/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3608	3	3608	3	8,000.00
09/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	765	1	765	1	0.00
09/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1419	1	1419	1	1,933.00
09/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7084	6	7084	6	0.00
09/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12907	14	12907	14	0.00
09/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4031	5	4031	5	1,933.00
09/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12822	14	12822	14	0.00
09/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2366	3	2366	3	400.00
09/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1771	2	1771	2	8,000.00
09/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12993	14	12993	14	0.00
09/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9721	11	9721	11	0.00
09/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	5149	6	5149	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
09/12/2013	R186 On 07-August-14			Bond Future	8.53	115.2520	8.5285	115.2520	0.00
09/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4200	4	4200	4	0.00
09/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4275	4	4275	4	0.00
09/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4237	4	4237	4	0.00
09/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	6875	6	6875	6	0.00
09/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	6113	7	6113	7	0.00
09/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	6209	7	6209	7	0.00
09/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	6161	7	6161	7	0.00
09/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3681	4	3681	4	840.00
09/12/2013	R186 On 06-November-14			Bond Future	8.63	116.8498	8.6298	116.8498	0.00
09/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8259	8	8259	8	0.00
09/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4083	4	4083	4	0.00
09/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4149	4	4149	4	0.00
09/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4116	4	4116	4	0.00
09/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	8110	9	8110	9	0.00
09/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	8162	9	8162	9	0.00
09/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	8058	9	8058	9	0.00
09/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3983	4	3983	4	2,010.00
09/12/2013	R197 On 06-February-14			Bond Future	275.81	275.7920	275.8070	275.7920	2,049.00
09/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	4193	4	4193	4	0.00
09/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	4203	4	4203	4	0.00
09/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	4183	4	4183	4	0.00
09/12/2013	R201 On 06-February-14			Bond Future	4.83	104.4550	4.8275	104.4550	0.00
09/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	421	0	421	0	0.00
09/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	427	0	427	0	0.00
09/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	434	0	434	0	0.00
09/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	68	0	68	0	0.00
09/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	66	0	66	0	0.00
09/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	69	0	69	0	0.00
09/12/2013	R201 On 08-May-14			Bond Future	4.63	105.8267	4.6327	105.8267	0.00
09/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	289	0	289	0	0.00



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09/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	292	0	292	0	0.00
09/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	286	0	286	0	0.00
09/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	218	0	218	0	0.00
09/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	215	0	215	0	0.00
09/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	221	0	221	0	0.00
09/12/2013	R201 On 07-August-14			Bond Future	3.97	102.8709	3.9706	102.8709	0.00
09/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	530	1	530	1	0.00
09/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	536	1	536	1	0.00
09/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	533	1	533	1	0.00
09/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	52	0	52	0	0.00
09/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	51	0	51	0	0.00
09/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	51	0	51	0	0.00
09/12/2013	R202 On 06-February-14			Bond Future	209.21	209.1961	209.2100	209.1961	44,679.00
09/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	220	0	220	0	0.00
09/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	200	0	200	0	0.00
09/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	210	0	210	0	0.00
09/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R203 On 06-February-14			Bond Future	7.05	106.6913	7.0549	106.6913	8,612.00
09/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	30	0	30	0	16.00
09/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	67	0	67	0	0.00
09/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	510	0	510	0	13.00
09/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	62	0	62	0	0.00
09/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	64	0	64	0	0.00
09/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3634	4	3634	4	0.00
09/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3036	3	3036	3	0.00
09/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2975	3	2975	3	0.00
09/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1199	2	1199	2	0.00
09/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3005	3	3005	3	0.00
09/12/2013	R203 On 08-May-14			Bond Future	7.20	103.9321	7.2043	103.9321	0.00
09/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	127	0	127	0	0.00
09/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	817	1	817	1	13.00
09/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	122	0	122	0	0.00

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09/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	125	0	125	0	0.00
09/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1611	1	1611	1	16.00
09/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4600	5	4600	5	0.00
09/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1030	1	1030	1	0.00
09/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4572	5	4572	5	0.00
09/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4543	5	4543	5	0.00
09/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1910	2	1910	2	0.00
09/12/2013	R203 On 07-August-14			Bond Future	7.35	105.3596	7.3528	105.3596	0.00
09/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1478	1	1478	1	0.00
09/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1464	1	1464	1	0.00
09/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1451	1	1451	1	0.00
09/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	917	1	917	1	30.00
09/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1610	2	1610	2	0.00
09/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1596	2	1596	2	0.00
09/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1624	2	1624	2	0.00
09/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2347	3	2347	3	0.00
09/12/2013	R203 On 06-November-14			Bond Future	7.53	102.6595	7.5277	102.6595	0.00
09/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	946	1	946	1	0.00
09/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	964	1	964	1	0.00
09/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	955	1	955	1	0.00
09/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2717	3	2717	3	0.00
09/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2683	3	2683	3	0.00
09/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2700	3	2700	3	0.00
09/12/2013	R204 On 06-February-14			Bond Future	7.32	103.3661	7.3162	103.3661	28,343.00
09/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	115	0	115	0	0.00
09/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	119	0	119	0	0.00
09/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	122	0	122	0	0.00
09/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3957	4	3957	4	0.00
09/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3918	4	3918	4	0.00
09/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3996	4	3996	4	0.00
09/12/2013	R204 On 08-May-14			Bond Future	7.45	104.7235	7.4492	104.7235	0.00
09/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	229	0	229	0	0.00
09/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	225	0	225	0	0.00
09/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	233	0	233	0	0.00

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09/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5856	6	5856	6	0.00
09/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5893	6	5893	6	0.00
09/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5819	6	5819	6	0.00
09/12/2013	R204 On 07-August-14			Bond Future	7.58	102.1304	7.5797	102.1304	0.00
09/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2006	2	2006	2	0.00
09/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2634	2	2634	2	0.00
09/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2024	2	2024	2	0.00
09/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1989	2	1989	2	0.00
09/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1898	2	1898	2	530.00
09/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2506	3	2506	3	0.00
09/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2466	3	2466	3	0.00
09/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2486	3	2486	3	0.00
09/12/2013	R204 On 06-November-14			Bond Future	7.72	103.5462	7.7204	103.5462	0.00
09/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1530	1	1530	1	0.00
09/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1543	1	1543	1	0.00
09/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3134	3	3134	3	0.00
09/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1517	1	1517	1	0.00
09/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4080	4	4080	4	0.00
09/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2199	2	2199	2	1,270.00
09/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4057	4	4057	4	0.00
09/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4104	4	4104	4	0.00
09/12/2013	R207 On 06-February-14			Bond Future	7.60	98.2873	7.5986	98.2873	20,161.00
09/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	153	0	153	0	0.00
09/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	149	0	149	0	0.00
09/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	158	0	158	0	0.00
09/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4692	5	4692	5	0.00
09/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4737	5	4737	5	0.00
09/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4647	5	4647	5	0.00
09/12/2013	R207 On 08-May-14			Bond Future	7.73	99.5779	7.7265	99.5779	0.00
09/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	247	0	247	0	0.00
09/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	252	0	252	0	0.00
09/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	243	0	243	0	0.00
09/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	7365	8	7365	8	0.00
09/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7409	8	7409	8	0.00

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09/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	7321	8	7321	8	0.00
09/12/2013	R207 On 07-August-14			Bond Future	7.85	97.3051	7.8520	97.3051	0.00
09/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2328	2	2328	2	0.00
09/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2368	2	2368	2	0.00
09/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2348	2	2348	2	0.00
09/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3001	3	3001	3	0.00
09/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3025	3	3025	3	0.00
09/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2978	3	2978	3	0.00
09/12/2013	R207 On 06-November-14			Bond Future	7.98	98.6542	7.9795	98.6542	0.00
09/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2015	2	2015	2	0.00
09/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1984	2	1984	2	0.00
09/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1999	2	1999	2	0.00
09/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4648	5	4648	5	0.00
09/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4621	5	4621	5	0.00
09/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4595	5	4595	5	0.00
09/12/2013	R208 On 06-February-14			Bond Future	7.78	96.2461	7.7788	96.2461	11,034.00
09/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	114	0	114	0	0.00
09/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	122	0	122	0	0.00
09/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	118	0	118	0	0.00
09/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5671	6	5671	6	0.00
09/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5619	6	5619	6	0.00
09/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5723	6	5723	6	0.00
09/12/2013	R208 On 08-May-14			Bond Future	7.89	94.1140	7.8936	94.1140	0.00
09/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	223	0	223	0	0.00
09/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	231	0	231	0	0.00
09/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	227	0	227	0	0.00
09/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8747	9	8747	9	0.00
09/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8644	9	8644	9	0.00
09/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8695	9	8695	9	0.00
09/12/2013	R208 On 07-August-14			Bond Future	8.00	95.4067	8.0046	95.4067	0.00
09/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2395	2	2395	2	0.00
09/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3590	3	3590	3	0.00
09/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2373	2	2373	2	0.00
09/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2418	2	2418	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2260	3	2260	3	630.00
09/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3398	4	3398	4	0.00
09/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3371	4	3371	4	0.00
09/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3426	4	3426	4	0.00
09/12/2013	R208 On 06-November-14			Bond Future	8.12	93.3327	8.1224	93.3327	0.00
09/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1948	2	1948	2	0.00
09/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1983	2	1983	2	0.00
09/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1966	2	1966	2	0.00
09/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4302	4	4302	4	0.00
09/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5194	6	5194	6	0.00
09/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2547	3	2547	3	1,520.00
09/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5226	6	5226	6	0.00
09/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5163	6	5163	6	0.00
09/12/2013	R209 On 06-February-14			Bond Future	9.06	74.8641	9.0612	74.8641	23,356.00
09/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	925	1	925	1	0.00
09/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	966	1	966	1	0.00
09/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	945	1	945	1	0.00
09/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4984	6	4984	6	0.00
09/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4863	5	4863	5	0.00
09/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4923	6	4923	6	0.00
09/12/2013	R209 On 08-May-14			Bond Future	9.15	72.7028	9.1536	72.7028	0.00
09/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5708	0	5708	0	0.00
09/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	757	1	757	1	0.00
09/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	745	1	745	1	0.00
09/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6232	6	6232	6	0.00
09/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6680	6	6680	6	0.00
09/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	733	1	733	1	0.00
09/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11391	12	11391	12	0.00
09/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11470	12	11470	12	0.00
09/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2337	0	2337	0	845.00
09/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11312	12	11312	12	0.00
09/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2051	2	2051	2	7,262.00
09/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1835	2	1835	2	10,000.00
09/12/2013	R209 On 07-August-14			Bond Future	9.24	73.7015	9.2424	73.7015	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
09/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4129	4	4129	4	0.00
09/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4162	4	4162	4	0.00
09/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4097	4	4097	4	0.00
09/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5499	6	5499	6	0.00
09/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5583	6	5583	6	0.00
09/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5541	6	5541	6	0.00
09/12/2013	R209 On 06-November-14			Bond Future	9.33	71.5783	9.3331	71.5783	0.00
09/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4389	4	4389	4	0.00
09/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4451	4	4451	4	0.00
09/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4420	4	4420	4	0.00
09/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6897	7	6897	7	0.00
09/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6809	7	6809	7	0.00
09/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6853	7	6853	7	0.00
09/12/2013	R210 On 06-February-14			Bond Future	160.13	160.1199	160.1300	160.1199	1,319.00
09/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	1360	1	1360	1	0.00
09/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	1370	1	1370	1	0.00
09/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	1380	1	1380	1	0.00
09/12/2013	R211 On 06-February-14			Bond Future	129.04	129.0376	129.0393	129.0376	2,022.00
09/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	29	0	29	0	0.00
09/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	39	0	39	0	0.00
09/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	49	0	49	0	0.00
09/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R212 On 06-February-14			Bond Future	130.89	130.8870	130.8936	130.8870	21,791.00
09/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	2096	2	2096	2	0.00
09/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	2116	2	2116	2	0.00
09/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	2106	2	2106	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2013	R213 On 06-February-14			Bond Future	8.89	85.8609	8.8863	85.8609	21,203.00
09/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	850	1	850	1	0.00
09/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	831	1	831	1	0.00
09/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	813	1	813	1	0.00
09/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5490	6	5490	6	0.00
09/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5426	6	5426	6	0.00
09/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5554	6	5554	6	0.00
09/12/2013	R213 On 08-May-14			Bond Future	8.98	83.4510	8.9827	83.4510	0.00
09/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	782	1	782	1	0.00
09/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	770	1	770	1	0.00
09/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	794	1	794	1	0.00
09/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11724	13	11724	13	0.00
09/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11802	13	11802	13	0.00
09/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11646	12	11646	12	0.00
09/12/2013	R213 On 07-August-14			Bond Future	9.08	84.5972	9.0766	84.5972	0.00
09/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4151	4	4151	4	0.00
09/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4216	4	4216	4	0.00
09/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4183	4	4183	4	0.00
09/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5880	6	5880	6	0.00
09/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5837	6	5837	6	0.00
09/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5923	6	5923	6	0.00
09/12/2013	R213 On 06-November-14			Bond Future	9.17	82.2317	9.1743	82.2317	0.00
09/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4572	4	4572	4	0.00
09/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4635	4	4635	4	0.00
09/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4604	4	4604	4	0.00
09/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7004	8	7004	8	0.00
09/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7048	8	7048	8	0.00
09/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6960	7	6960	7	0.00
09/12/2013	R214 On 06-February-14			Bond Future	9.19	75.4759	9.1877	75.4759	5,155.00
09/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1970	2	1970	2	0.00
09/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1938	2	1938	2	0.00
09/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1906	2	1906	2	0.00
09/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3405	4	3405	4	0.00
09/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3453	4	3453	4	0.00

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09/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3358	4	3358	4	0.00
09/12/2013	R214 On 08-May-14			Bond Future	9.28	73.1822	9.2786	73.1822	0.00
09/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3154	3	3154	3	0.00
09/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3186	3	3186	3	0.00
09/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3122	3	3122	3	0.00
09/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5266	6	5266	6	0.00
09/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5313	6	5313	6	0.00
09/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5361	6	5361	6	0.00
09/12/2013	R248 On 06-February-14			Bond Future	9.23	97.8972	9.2341	97.8972	12,106.00
09/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1441	2	1441	2	0.00
09/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1340	2	1340	2	0.00
09/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1239	2	1239	2	0.00
09/12/2013	R248 On 08-May-14			Bond Future	9.33	94.7609	9.3271	94.7609	1,375.00
09/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2755	4	2755	4	0.00
09/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2653	4	2653	4	0.00
09/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2857	4	2857	4	0.00