



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For October 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	2025 On 07-November-13			Bond Future	109.41	109.5125	109.4055	109.5125	0.00
07/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
07/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
07/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
07/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1605	1	1605	1	0.00
07/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1595	1	1595	1	0.00
07/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1585	1	1585	1	0.00
07/10/2013	2037 On 07-November-13			Bond Future	9.01	97.7861	9.0134	97.7861	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
07/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3568	4	3568	4	0.00
07/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	3742	4	3742	4	0.00
07/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	3655	4	3655	4	0.00
07/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2037 On 06-February-14			Bond Future	9.11	94.8153	9.1077	94.8153	0.00
07/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2430	3	2430	3	0.00
07/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2517	3	2517	3	0.00
07/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2342	3	2342	3	0.00
07/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2037 On 08-May-14			Bond Future	9.20	96.0999	9.2030	96.0999	0.00
07/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	1650	2	1650	2	0.00
07/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1476	2	1476	2	0.00
07/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1563	2	1563	2	0.00
07/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2038 On 07-November-13			Bond Future	105.61	105.6070	105.6114	105.6070	18.00
07/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
07/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
07/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
07/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4379	4	4379	4	0.00
07/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4389	4	4389	4	0.00
07/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4399	4	4399	4	0.00
07/10/2013	2050 On 07-November-13			Bond Future	110.18	110.1798	110.1848	110.1798	122.00
07/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	195	0	195	0	0.00
07/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	185	0	185	0	0.00
07/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	175	0	175	0	0.00
07/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
07/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	AL37 On 07-November-13			Index Future	410.32	410.5100	410.3230	410.5100	0.00
07/10/2013	AL37 On 06-February-14			Index Future	415.72	415.9080	415.7200	415.9080	0.00
07/10/2013	AL7T On 07-November-13			Index Future	485.45	486.1500	485.4450	486.1500	1.00
07/10/2013	AL7T On 06-February-14			Index Future	491.83	492.5430	491.8290	492.5430	0.00
07/10/2013	ALBI On 07-November-13			Index Future	436.23	436.9170	436.2310	436.9170	759.00
07/10/2013	ALBI On 06-February-14			Index Future	441.97	442.6630	441.9690	442.6630	73.00
07/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/10/2013	EL28 On 07-November-13			Bond Future	110.54	110.5366	110.5416	110.5366	0.00
07/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	542	1	542	1	0.00
07/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	552	1	552	1	0.00
07/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	532	1	532	1	0.00
07/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
07/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
07/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
07/10/2013	ES33 On 07-November-13			Bond Future	9.47	84.0356	9.4654	84.0356	6,292.00
07/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
07/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
07/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
07/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8031	8	8031	8	0.00
07/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7942	8	7942	8	0.00
07/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7854	8	7854	8	0.00
07/10/2013	ES33 On 06-February-14			Bond Future	9.58	85.1406	9.5800	85.1406	0.00
07/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
07/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
07/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
07/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	226	0	226	0	0.00
07/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	150	0	150	0	0.00
07/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	301	0	301	0	0.00
07/10/2013	GOVI On 07-November-13			GOVI	435.60	436.2640	435.6030	436.2640	128.00
07/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
07/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
07/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
07/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	104070	10	104070	10	0.00
07/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	103970	10	103970	10	0.00
07/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	103870	10	103870	10	0.00
07/10/2013	GOVI On 06-February-14			GOVI	441.33	442.0010	441.3330	442.0010	269.00
07/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	13430	2	13430	2	0.00
07/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	13230	2	13230	2	0.00

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07/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	13330	2	13330	2	0.00
07/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
07/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
07/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
07/10/2013	GOVI On 08-May-14			GOVI	447.30	447.9870	447.3020	447.9870	0.00
07/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	52920	6	52920	6	0.00
07/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	53020	6	53020	6	0.00
07/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	53120	6	53120	6	0.00
07/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
07/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
07/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
07/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/10/2013	IGOV On 07-November-13			Index Future	196.19	196.0100	196.1910	196.0100	1,166.00
07/10/2013	IGOV On 06-February-14			Index Future	198.80	198.6120	198.7960	198.6120	190.00
07/10/2013	ILBI On 07-November-13			Index Future	532.44	532.3080	532.4400	532.3080	0.00
07/10/2013	ILBI On 06-February-14			Index Future	539.53	539.3990	539.5330	539.3990	186.00
07/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.14	94.8500	5.1400	94.8500	0.00
07/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.18	94.8100	5.1800	94.8100	4,100.00
07/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	1,500.00
07/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.28	94.7100	5.2800	94.7100	1,000.00
07/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.41	94.5800	5.4100	94.5800	0.00
07/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.51	94.4700	5.5100	94.4700	400.00
07/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.87	94.1200	5.8700	94.1200	1,000.00
07/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.15	93.8300	6.1500	93.8300	0.00
07/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.40	93.5800	6.4000	93.5800	0.00
07/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.65	93.3300	6.6500	93.3300	250.00
07/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.89	93.0800	6.8900	93.0800	0.00
07/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.8300	7.1300	92.8300	0.00

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07/10/2013	R023 On 07-November-13			Bond Future	7.72	101.9430	7.7188	101.9430	12,954.00
07/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	8420	8	8420	8	0.00
07/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	8493	8	8493	8	0.00
07/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	8347	8	8347	8	0.00
07/10/2013	R023 On 06-February-14			Bond Future	7.82	103.2836	7.8151	103.2836	0.00
07/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	222	0	222	0	0.00
07/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	286	0	286	0	0.00
07/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	159	0	159	0	0.00
07/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
07/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
07/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
07/10/2013	R157 On 07-November-13			Bond Future	6.13	114.7841	6.1272	114.7841	29,465.00
07/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	54	0	54	0	0.00
07/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	51	0	51	0	0.00
07/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	56	0	56	0	0.00
07/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	1040	1	1040	1	0.00
07/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	1057	1	1057	1	0.00
07/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	1024	1	1024	1	0.00
07/10/2013	R157 On 06-February-14			Bond Future	6.28	116.2935	6.2801	116.2935	300.00
07/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	245	0	245	0	0.00
07/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	254	0	254	0	0.00
07/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	249	0	249	0	0.00
07/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	1264	1	1264	1	0.00
07/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1275	1	1275	1	0.00
07/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	1252	1	1252	1	0.00
07/10/2013	R157 On 08-May-14			Bond Future	6.44	111.0597	6.4438	111.0597	0.00
07/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	187	0	187	0	0.00
07/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	184	0	184	0	0.00
07/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	182	0	182	0	0.00
07/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1877	2	1877	2	0.00
07/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1889	2	1889	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
07/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1866	2	1866	2	0.00
07/10/2013	R157 On 07-August-14			Bond Future	6.63	112.6117	6.6281	112.6117	0.00
07/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	870	1	870	1	0.00
07/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	876	1	876	1	0.00
07/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	882	1	882	1	0.00
07/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	748	1	748	1	0.00
07/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	742	1	742	1	0.00
07/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	738	1	738	1	0.00
07/10/2013	R186 On 07-November-13			Bond Future	8.05	123.9747	8.0526	123.9747	57,201.00
07/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	4586	5	4586	5	0.00
07/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2430	3	2430	3	0.00
07/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6380	7	6380	7	0.00
07/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	12	0	12	0	1,000.00
07/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	8296	9	8296	9	0.00
07/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3021	3	3021	3	0.00
07/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	2	0	2	0	5,290.00
07/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2533	3	2533	3	0.00
07/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1781	2	1781	2	1,000.00
07/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2481	3	2481	3	0.00
07/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	275	0	275	0	1,030.00
07/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	2260	2	2260	2	0.00
07/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	619	1	619	1	4,000.00
07/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	1641	2	1641	2	0.00
07/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	1247	1	1247	1	250.00
07/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	12704	12	12704	12	0.00
07/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	15341	15	15341	15	0.00
07/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	1602	2	1602	2	0.00
07/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	110	0	110	0	1,200.00
07/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	1563	2	1563	2	0.00
07/10/2013	R186 On 06-February-14			Bond Future	8.14	120.3156	8.1437	120.3156	120.00
07/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2429	3	2429	3	0.00
07/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2397	3	2397	3	0.00
07/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2462	3	2462	3	0.00
07/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5939	6	5939	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
07/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5999	6	5999	6	0.00
07/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	6059	6	6059	6	0.00
07/10/2013	R186 On 08-May-14			Bond Future	8.23	121.9454	8.2349	121.9454	0.00
07/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1617	2	1617	2	0.00
07/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1598	2	1598	2	0.00
07/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1637	2	1637	2	0.00
07/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6370	7	6370	7	0.00
07/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2563	3	2563	3	1,933.00
07/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	4099	4	4099	4	1,933.00
07/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11996	12	11996	12	0.00
07/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	12074	12	12074	12	0.00
07/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	12152	12	12152	12	0.00
07/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	9193	9	9193	9	0.00
07/10/2013	R186 On 07-August-14			Bond Future	8.32	118.3574	8.3229	118.3574	0.00
07/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	5813	6	5813	6	0.00
07/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	5898	6	5898	6	0.00
07/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	5856	6	5856	6	0.00
07/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	6051	6	6051	6	0.00
07/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	6094	6	6094	6	0.00
07/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	6008	6	6008	6	0.00
07/10/2013	R197 On 07-November-13			Bond Future	278.15	278.1453	278.1522	278.1453	2,049.00
07/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1848	2	1848	2	0.00
07/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1858	2	1858	2	0.00
07/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1838	2	1838	2	0.00
07/10/2013	R201 On 07-November-13			Bond Future	4.93	107.2702	4.9328	107.2702	0.00
07/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	129	0	129	0	0.00
07/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	134	0	134	0	0.00
07/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	138	0	138	0	0.00
07/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	280	0	280	0	0.00
07/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	273	0	273	0	0.00
07/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	286	0	286	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
07/10/2013	R201 On 06-February-14			Bond Future	4.82	104.2730	4.8190	104.2730	0.00
07/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	535	0	535	0	0.00
07/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	547	0	547	0	0.00
07/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	541	0	541	0	0.00
07/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	174	0	174	0	0.00
07/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	171	0	171	0	0.00
07/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	177	0	177	0	0.00
07/10/2013	R201 On 08-May-14			Bond Future	4.55	105.6855	4.5513	105.6855	0.00
07/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	425	0	425	0	0.00
07/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	428	0	428	0	0.00
07/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	421	0	421	0	0.00
07/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	301	0	301	0	0.00
07/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	304	0	304	0	0.00
07/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	307	0	307	0	0.00
07/10/2013	R201 On 07-August-14			Bond Future	3.75	102.7523	3.7548	102.7523	0.00
07/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	663	0	663	0	0.00
07/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	668	1	668	1	0.00
07/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	666	0	666	0	0.00
07/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	106	0	106	0	0.00
07/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	105	0	105	0	0.00
07/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	104	0	104	0	0.00
07/10/2013	R202 On 07-November-13			Bond Future	204.85	204.8410	204.8495	204.8410	43,395.00
07/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	4151	4	4151	4	0.00
07/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	4161	4	4161	4	0.00
07/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	4141	4	4141	4	0.00
07/10/2013	R203 On 07-November-13			Bond Future	6.81	106.1413	6.8074	106.1413	19,710.00
07/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	32	0	32	0	0.00
07/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	35	0	35	0	0.00
07/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	34	0	34	0	0.00
07/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	103881	104	103881	104	0.00
07/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	7	0	7	0	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	2847	3	2847	3	0.00
07/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2814	3	2814	3	0.00
07/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
07/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	2881	3	2881	3	0.00
07/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	3854	4	3854	4	0.00
07/10/2013	R203 On 06-February-14			Bond Future	6.93	107.5371	6.9333	107.5371	0.00
07/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	354	0	354	0	0.00
07/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1102	1	1102	1	13.00
07/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	368	0	368	0	0.00
07/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	243	0	243	0	16.00
07/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	361	0	361	0	0.00
07/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2939	3	2939	3	0.00
07/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	3458	3	3458	3	0.00
07/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2913	3	2913	3	0.00
07/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	1402	1	1402	1	0.00
07/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2886	3	2886	3	0.00
07/10/2013	R203 On 08-May-14			Bond Future	7.06	104.8326	7.0580	104.8326	0.00
07/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	310	0	310	0	0.00
07/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1255	1	1255	1	13.00
07/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	301	0	301	0	0.00
07/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	306	0	306	0	0.00
07/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2135	2	2135	2	16.00
07/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	4342	4	4342	4	0.00
07/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	1118	1	1118	1	0.00
07/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	4289	4	4289	4	0.00
07/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1910	2	1910	2	0.00
07/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	4316	4	4316	4	0.00
07/10/2013	R203 On 07-August-14			Bond Future	7.18	106.2971	7.1828	106.2971	0.00
07/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	1978	2	1978	2	0.00
07/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	1963	2	1963	2	0.00
07/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	1948	2	1948	2	0.00
07/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1348	1	1348	1	30.00
07/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1637	2	1637	2	0.00
07/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1625	2	1625	2	0.00

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07/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1650	2	1650	2	0.00
07/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	2306	2	2306	2	0.00
07/10/2013	R204 On 07-November-13			Bond Future	7.00	107.4014	7.0015	107.4014	31,288.00
07/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	91	0	91	0	0.00
07/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	918	1	918	1	0.00
07/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	95	0	95	0	0.00
07/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	100	0	100	0	0.00
07/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	3197	3	3197	3	0.00
07/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	925	1	925	1	1,270.00
07/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	3156	3	3156	3	0.00
07/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	3238	3	3238	3	0.00
07/10/2013	R204 On 06-February-14			Bond Future	7.11	104.7837	7.1069	104.7837	0.00
07/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	654	1	654	1	0.00
07/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	675	1	675	1	0.00
07/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	664	1	664	1	0.00
07/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	3673	4	3673	4	0.00
07/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	3641	4	3641	4	0.00
07/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	3609	4	3609	4	0.00
07/10/2013	R204 On 08-May-14			Bond Future	7.22	106.2030	7.2153	106.2030	0.00
07/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	626	1	626	1	0.00
07/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	618	1	618	1	0.00
07/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	634	1	634	1	0.00
07/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	5371	5	5371	5	0.00
07/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	5304	5	5304	5	0.00
07/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	5338	5	5338	5	0.00
07/10/2013	R204 On 07-August-14			Bond Future	7.32	103.6550	7.3219	103.6550	0.00
07/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	2792	3	2792	3	0.00
07/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	2752	3	2752	3	0.00
07/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	2772	3	2772	3	0.00
07/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	2313	2	2313	2	0.00
07/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	2278	2	2278	2	0.00
07/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	2295	2	2295	2	0.00
07/10/2013	R206 On 07-November-13			Bond Future	5.17	102.8069	5.1731	102.8069	0.00
07/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	11	0	11	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	11	0	11	0	0.00
07/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	11	0	11	0	0.00
07/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	169	0	169	0	0.00
07/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	167	0	167	0	0.00
07/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	166	0	166	0	0.00
07/10/2013	R207 On 07-November-13			Bond Future	7.32	102.1216	7.3158	102.1216	21,283.00
07/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	175	0	175	0	0.00
07/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	169	0	169	0	0.00
07/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	163	0	163	0	0.00
07/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	3236	3	3236	3	0.00
07/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	3192	3	3192	3	0.00
07/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	3281	3	3281	3	0.00
07/10/2013	R207 On 06-February-14			Bond Future	7.42	99.8254	7.4199	99.8254	0.00
07/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	725	1	725	1	0.00
07/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	737	1	737	1	0.00
07/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	713	1	713	1	0.00
07/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	4428	4	4428	4	0.00
07/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	4465	4	4465	4	0.00
07/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	4390	4	4390	4	0.00
07/10/2013	R207 On 08-May-14			Bond Future	7.53	101.1776	7.5289	101.1776	0.00
07/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	649	1	649	1	0.00
07/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	657	1	657	1	0.00
07/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	641	1	641	1	0.00
07/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6879	7	6879	7	0.00
07/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6920	7	6920	7	0.00
07/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6839	7	6839	7	0.00
07/10/2013	R207 On 07-August-14			Bond Future	7.64	98.9505	7.6366	98.9505	0.00
07/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3186	3	3186	3	0.00
07/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3231	3	3231	3	0.00
07/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3208	3	3208	3	0.00
07/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2934	3	2934	3	0.00
07/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2955	3	2955	3	0.00
07/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2913	3	2913	3	0.00
07/10/2013	R208 On 07-November-13			Bond Future	7.46	96.9508	7.4589	96.9508	10,564.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	144	0	144	0	0.00
07/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1275	1	1275	1	0.00
07/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	138	0	138	0	0.00
07/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	150	0	150	0	0.00
07/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	1051	1	1051	1	1,520.00
07/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3879	4	3879	4	0.00
07/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	3776	4	3776	4	0.00
07/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	3827	4	3827	4	0.00
07/10/2013	R208 On 06-February-14			Bond Future	7.56	98.2257	7.5560	98.2257	0.00
07/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	747	1	747	1	0.00
07/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	759	1	759	1	0.00
07/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	772	1	772	1	0.00
07/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	5099	5	5099	5	0.00
07/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	5142	5	5142	5	0.00
07/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	5186	5	5186	5	0.00
07/10/2013	R208 On 08-May-14			Bond Future	7.65	96.1596	7.6526	96.1596	0.00
07/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	648	1	648	1	0.00
07/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	666	1	666	1	0.00
07/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	657	1	657	1	0.00
07/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7949	8	7949	8	0.00
07/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7854	8	7854	8	0.00
07/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7901	8	7901	8	0.00
07/10/2013	R208 On 07-August-14			Bond Future	7.75	97.5029	7.7466	97.5029	0.00
07/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3530	4	3530	4	0.00
07/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3504	4	3504	4	0.00
07/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3556	4	3556	4	0.00
07/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	3266	3	3266	3	0.00
07/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	3243	3	3243	3	0.00
07/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	3290	3	3290	3	0.00
07/10/2013	R209 On 07-November-13			Bond Future	8.82	76.0767	8.8202	76.0767	19,784.00
07/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4754	5	4754	5	0.00
07/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1298	1	1298	1	0.00
07/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1771	2	1771	2	0.00
07/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1808	2	1808	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
07/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1846	2	1846	2	0.00
07/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3910	4	3910	4	0.00
07/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5343	6	5343	6	0.00
07/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6560	7	6560	7	0.00
07/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	450	0	450	0	5,000.00
07/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	2007	2	2007	2	0.00
07/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2640	3	2640	3	4,700.00
07/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1926	2	1926	2	0.00
07/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	681	1	681	1	1,000.00
07/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	179	0	179	0	1,520.00
07/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1966	2	1966	2	0.00
07/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	335	0	335	0	980.00
07/10/2013	R209 On 06-February-14			Bond Future	8.91	77.0771	8.9054	77.0771	0.00
07/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2517	3	2517	3	0.00
07/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2577	3	2577	3	0.00
07/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2547	3	2547	3	0.00
07/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5398	5	5398	5	0.00
07/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	5347	5	5347	5	0.00
07/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	5296	5	5296	5	0.00
07/10/2013	R209 On 08-May-14			Bond Future	8.99	74.9761	8.9892	74.9761	0.00
07/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1685	2	1685	2	0.00
07/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1667	2	1667	2	0.00
07/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1648	2	1648	2	0.00
07/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	11089	11	11089	11	0.00
07/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	11161	11	11161	11	0.00
07/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	11017	11	11017	11	0.00
07/10/2013	R209 On 07-August-14			Bond Future	9.07	76.0236	9.0703	76.0236	0.00
07/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5686	6	5686	6	0.00
07/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5722	6	5722	6	0.00
07/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5650	6	5650	6	0.00
07/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5798	6	5798	6	0.00
07/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5876	6	5876	6	0.00
07/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5837	6	5837	6	0.00
07/10/2013	R210 On 07-November-13			Bond Future	157.27	157.3547	157.2650	157.3547	1,449.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	2725	3	2725	3	0.00
07/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	2735	3	2735	3	0.00
07/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	2745	3	2745	3	0.00
07/10/2013	R211 On 07-November-13			Bond Future	128.19	128.1947	128.1929	128.1947	522.00
07/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1807	2	1807	2	0.00
07/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1817	2	1817	2	0.00
07/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1797	2	1797	2	0.00
07/10/2013	R212 On 07-November-13			Bond Future	130.74	130.3967	130.7393	130.3967	21,791.00
07/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	2261	3	2261	3	0.00
07/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	2271	3	2271	3	0.00
07/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	2251	3	2251	3	0.00
07/10/2013	R213 On 07-November-13			Bond Future	8.65	87.0590	8.6477	87.0590	19,468.00
07/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1710	2	1710	2	0.00
07/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1672	2	1672	2	0.00
07/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1636	2	1636	2	0.00
07/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	2052	2	2052	2	0.00
07/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	2010	2	2010	2	0.00
07/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	2095	2	2095	2	0.00
07/10/2013	R213 On 06-February-14			Bond Future	8.74	88.2039	8.7402	88.2039	0.00
07/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2337	3	2337	3	0.00
07/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2366	3	2366	3	0.00
07/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2394	3	2394	3	0.00
07/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5898	6	5898	6	0.00
07/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5844	6	5844	6	0.00
07/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5952	6	5952	6	0.00

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07/10/2013	R213 On 08-May-14			Bond Future	8.83	85.8602	8.8276	85.8602	0.00
07/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1604	2	1604	2	0.00
07/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1640	2	1640	2	0.00
07/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1622	2	1622	2	0.00
07/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11388	11	11388	11	0.00
07/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11460	11	11460	11	0.00
07/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11317	11	11317	11	0.00
07/10/2013	R213 On 07-August-14			Bond Future	8.91	87.0596	8.9135	87.0596	0.00
07/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5570	6	5570	6	0.00
07/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5641	6	5641	6	0.00
07/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5605	6	5605	6	0.00
07/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	6045	6	6045	6	0.00
07/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	6086	6	6086	6	0.00
07/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	6126	6	6126	6	0.00
07/10/2013	R214 On 07-November-13			Bond Future	9.01	76.3308	9.0066	76.3308	2,427.00
07/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	35	0	35	0	0.00
07/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	33	0	33	0	0.00
07/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	31	0	31	0	0.00
07/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10751	10	10751	10	0.00
07/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10653	10	10653	10	0.00
07/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10848	11	10848	11	0.00
07/10/2013	R214 On 06-February-14			Bond Future	9.10	77.3346	9.0957	77.3346	0.00
07/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3698	4	3698	4	0.00
07/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3661	4	3661	4	0.00
07/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3625	4	3625	4	0.00
07/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4416	4	4416	4	0.00
07/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4459	4	4459	4	0.00
07/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4373	4	4373	4	0.00
07/10/2013	R248 On 07-November-13			Bond Future	9.05	98.9679	9.0522	98.9679	10,220.00
07/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13700	13	13700	13	0.00
07/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13829	13	13829	13	0.00

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07/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13959	14	13959	14	0.00
07/10/2013	R248 On 06-February-14			Bond Future	9.14	100.2694	9.1433	100.2694	0.00
07/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
07/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	538	0	538	0	0.00
07/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	436	0	436	0	0.00
07/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	335	0	335	0	0.00