



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
08/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	2025 On 07-November-13			Bond Future	109.08	109.4055	109.0791	109.4055	0.00
08/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
08/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
08/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
08/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1931	2	1931	2	0.00
08/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1921	2	1921	2	0.00
08/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1911	2	1911	2	0.00
08/10/2013	2037 On 07-November-13			Bond Future	9.02	97.4189	9.0174	97.4189	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
08/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3530	4	3530	4	0.00
08/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	3704	4	3704	4	0.00
08/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	3617	4	3617	4	0.00
08/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
08/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
08/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
08/10/2013	2037 On 06-February-14			Bond Future	9.11	94.4434	9.1118	94.4434	0.00
08/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2392	2	2392	2	0.00
08/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2479	3	2479	3	0.00
08/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2305	2	2305	2	0.00
08/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
08/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
08/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
08/10/2013	2037 On 08-May-14			Bond Future	9.21	95.7215	9.2074	95.7215	0.00
08/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	1612	2	1612	2	0.00
08/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1437	1	1437	1	0.00
08/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1524	2	1524	2	0.00
08/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
08/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
08/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
08/10/2013	2038 On 07-November-13			Bond Future	105.62	105.6114	105.6161	105.6114	18.00
08/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
08/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
08/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
08/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4374	4	4374	4	0.00
08/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4384	4	4384	4	0.00
08/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4394	4	4394	4	0.00
08/10/2013	2050 On 07-November-13			Bond Future	109.92	110.1848	109.9239	110.1848	122.00
08/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
08/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
08/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
08/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	76	0	76	0	0.00
08/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	86	0	86	0	0.00
08/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	66	0	66	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
08/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	AL37 On 07-November-13			Index Future	411.17	410.3230	411.1690	410.3230	0.00
08/10/2013	AL37 On 06-February-14			Index Future	416.58	415.7200	416.5770	415.7200	0.00
08/10/2013	AL7T On 07-November-13			Index Future	486.58	485.4450	486.5750	485.4450	1.00
08/10/2013	AL7T On 06-February-14			Index Future	492.98	491.8290	492.9750	491.8290	0.00
08/10/2013	ALBI On 07-November-13			Index Future	436.67	436.2310	436.6650	436.2310	759.00
08/10/2013	ALBI On 06-February-14			Index Future	442.41	441.9690	442.4090	441.9690	73.00
08/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/10/2013	EL28 On 07-November-13			Bond Future	110.41	110.5416	110.4124	110.5416	0.00
08/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	412	1	412	1	0.00
08/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	422	1	422	1	0.00
08/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	402	1	402	1	0.00
08/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
08/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
08/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
08/10/2013	ES33 On 07-November-13			Bond Future	9.47	83.7336	9.4692	83.7336	6,292.00
08/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
08/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
08/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
08/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8060	8	8060	8	0.00
08/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7972	8	7972	8	0.00
08/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7884	8	7884	8	0.00
08/10/2013	ES33 On 06-February-14			Bond Future	9.58	84.8350	9.5839	84.8350	0.00
08/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
08/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
08/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
08/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	255	0	255	0	0.00
08/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	180	0	180	0	0.00
08/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	331	0	331	0	0.00
08/10/2013	GOVI On 07-November-13			GOVI	436.09	435.6030	436.0940	435.6030	128.00
08/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
08/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
08/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
08/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	99160	10	99160	10	0.00
08/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	99060	10	99060	10	0.00
08/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	98960	10	98960	10	0.00
08/10/2013	GOVI On 06-February-14			GOVI	441.83	441.3330	441.8300	441.3330	269.00
08/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	18400	1	18400	1	0.00
08/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	18200	1	18200	1	0.00

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08/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	18300	1	18300	1	0.00
08/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
08/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
08/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
08/10/2013	GOVI On 08-May-14			GOVI	447.81	447.3020	447.8060	447.3020	0.00
08/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	57960	5	57960	5	0.00
08/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	58060	5	58060	5	0.00
08/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	58160	5	58160	5	0.00
08/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
08/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
08/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
08/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/10/2013	IGOV On 07-November-13			Index Future	196.07	196.1910	196.0690	196.1910	1,166.00
08/10/2013	IGOV On 06-February-14			Index Future	198.67	198.7960	198.6720	198.7960	190.00
08/10/2013	ILBI On 07-November-13			Index Future	532.44	532.4400	532.4400	532.4400	0.00
08/10/2013	ILBI On 06-February-14			Index Future	539.53	539.5330	539.5330	539.5330	186.00
08/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
08/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	4,100.00
08/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7700	5.2200	94.7700	1,500.00
08/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.26	94.7200	5.2600	94.7200	1,000.00
08/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.38	94.5900	5.3800	94.5900	0.00
08/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.47	94.4900	5.4700	94.4900	400.00
08/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.86	94.1300	5.8600	94.1300	1,000.00
08/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.8500	6.1400	93.8500	0.00
08/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.39	93.6000	6.3900	93.6000	0.00
08/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.63	93.3500	6.6300	93.3500	250.00
08/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.88	93.1100	6.8800	93.1100	0.00
08/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00

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08/10/2013	R023 On 07-November-13			Bond Future	7.68	101.7495	7.6823	101.7495	12,954.00
08/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	8180	8	8180	8	0.00
08/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	8253	8	8253	8	0.00
08/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	8108	8	8108	8	0.00
08/10/2013	R023 On 06-February-14			Bond Future	7.78	103.0878	7.7771	103.0878	0.00
08/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	465	0	465	0	0.00
08/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	529	0	529	0	0.00
08/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	402	0	402	0	0.00
08/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
08/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
08/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
08/10/2013	R157 On 07-November-13			Bond Future	6.08	114.7865	6.0838	114.7865	29,465.00
08/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	61	0	61	0	0.00
08/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	59	0	59	0	0.00
08/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	64	0	64	0	0.00
08/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	967	1	967	1	0.00
08/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	983	1	983	1	0.00
08/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	951	1	951	1	0.00
08/10/2013	R157 On 06-February-14			Bond Future	6.23	116.2963	6.2288	116.2963	330.00
08/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	265	0	265	0	0.00
08/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	274	0	274	0	0.00
08/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	269	0	269	0	0.00
08/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	1202	1	1202	1	0.00
08/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1213	1	1213	1	0.00
08/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	1190	1	1190	1	0.00
08/10/2013	R157 On 08-May-14			Bond Future	6.38	111.0608	6.3821	111.0608	0.00
08/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	202	0	202	0	0.00
08/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	199	0	199	0	0.00
08/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	196	0	196	0	0.00
08/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1809	2	1809	2	0.00
08/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1820	2	1820	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
08/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1798	2	1798	2	0.00
08/10/2013	R157 On 07-August-14			Bond Future	6.55	112.6142	6.5513	112.6142	0.00
08/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	914	1	914	1	0.00
08/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	920	1	920	1	0.00
08/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	926	1	926	1	0.00
08/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	707	1	707	1	0.00
08/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	702	1	702	1	0.00
08/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	698	1	698	1	0.00
08/10/2013	R186 On 07-November-13			Bond Future	8.04	123.7070	8.0415	123.7070	57,201.00
08/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	4643	5	4643	5	0.00
08/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2456	2	2456	2	0.00
08/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6455	6	6455	6	0.00
08/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	11	0	11	0	1,000.00
08/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	8384	8	8384	8	0.00
08/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3055	3	3055	3	0.00
08/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	2	0	2	0	5,290.00
08/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2560	3	2560	3	0.00
08/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1796	2	1796	2	1,000.00
08/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2508	2	2508	2	0.00
08/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	249	0	249	0	1,030.00
08/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	2175	2	2175	2	0.00
08/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	574	1	574	1	4,000.00
08/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	1565	2	1565	2	0.00
08/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	1181	1	1181	1	250.00
08/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	12602	13	12602	13	0.00
08/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	15240	15	15240	15	0.00
08/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	1527	2	1527	2	0.00
08/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	97	0	97	0	1,200.00
08/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	1490	2	1490	2	0.00
08/10/2013	R186 On 06-February-14			Bond Future	8.13	120.0447	8.1322	120.0447	120.00
08/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2452	2	2452	2	0.00
08/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2420	2	2420	2	0.00
08/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2486	2	2486	2	0.00
08/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5860	6	5860	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
08/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5920	6	5920	6	0.00
08/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	5979	6	5979	6	0.00
08/10/2013	R186 On 08-May-14			Bond Future	8.22	121.6689	8.2229	121.6689	0.00
08/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1632	2	1632	2	0.00
08/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1612	2	1612	2	0.00
08/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1652	2	1652	2	0.00
08/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6419	6	6419	6	0.00
08/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2586	3	2586	3	1,933.00
08/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	4044	4	4044	4	1,933.00
08/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11907	12	11907	12	0.00
08/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	11985	12	11985	12	0.00
08/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	12063	12	12063	12	0.00
08/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	9112	9	9112	9	0.00
08/10/2013	R186 On 07-August-14			Bond Future	8.31	118.0787	8.3106	118.0787	0.00
08/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	5858	6	5858	6	0.00
08/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	5943	6	5943	6	0.00
08/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	5900	6	5900	6	0.00
08/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5991	6	5991	6	0.00
08/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	6033	6	6033	6	0.00
08/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5948	6	5948	6	0.00
08/10/2013	R197 On 07-November-13			Bond Future	277.71	278.1522	277.7084	278.1522	2,049.00
08/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	2292	2	2292	2	0.00
08/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	2302	2	2302	2	0.00
08/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	2282	2	2282	2	0.00
08/10/2013	R201 On 07-November-13			Bond Future	4.96	107.4958	4.9555	107.4958	0.00
08/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	117	0	117	0	0.00
08/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	121	0	121	0	0.00
08/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	125	0	125	0	0.00
08/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	292	0	292	0	0.00
08/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	285	0	285	0	0.00
08/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	299	0	299	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
08/10/2013	R201 On 06-February-14			Bond Future	4.85	104.5018	4.8483	104.5018	0.00
08/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	517	1	517	1	0.00
08/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	529	1	529	1	0.00
08/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	523	1	523	1	0.00
08/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	181	0	181	0	0.00
08/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	178	0	178	0	0.00
08/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	184	0	184	0	0.00
08/10/2013	R201 On 08-May-14			Bond Future	4.59	105.9157	4.5931	105.9157	0.00
08/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	410	0	410	0	0.00
08/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	413	0	413	0	0.00
08/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	407	0	407	0	0.00
08/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	312	0	312	0	0.00
08/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	315	0	315	0	0.00
08/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	318	0	318	0	0.00
08/10/2013	R201 On 07-August-14			Bond Future	3.83	102.9871	3.8258	102.9871	0.00
08/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	643	1	643	1	0.00
08/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	648	1	648	1	0.00
08/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	645	1	645	1	0.00
08/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	112	0	112	0	0.00
08/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	111	0	111	0	0.00
08/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	110	0	110	0	0.00
08/10/2013	R202 On 07-November-13			Bond Future	204.86	204.8495	204.8583	204.8495	43,395.00
08/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	4142	4	4142	4	0.00
08/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	4152	4	4152	4	0.00
08/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	4132	4	4132	4	0.00
08/10/2013	R203 On 07-November-13			Bond Future	6.73	106.1102	6.7343	106.1102	19,710.00
08/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	42	0	42	0	0.00
08/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	47	0	47	0	0.00
08/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	44	0	44	0	0.00
08/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104132	104	104132	104	0.00
08/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	9	0	9	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
08/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	2607	3	2607	3	0.00
08/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2574	3	2574	3	0.00
08/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
08/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	2640	3	2640	3	0.00
08/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	3605	4	3605	4	0.00
08/10/2013	R203 On 06-February-14			Bond Future	6.85	107.5058	6.8541	107.5058	0.00
08/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	406	0	406	0	0.00
08/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1220	1	1220	1	13.00
08/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	421	0	421	0	0.00
08/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	281	0	281	0	16.00
08/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	414	0	414	0	0.00
08/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2736	3	2736	3	0.00
08/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	3242	3	3242	3	0.00
08/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2711	3	2711	3	0.00
08/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	1266	1	1266	1	0.00
08/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2685	3	2685	3	0.00
08/10/2013	R203 On 08-May-14			Bond Future	6.97	104.7992	6.9720	104.7992	0.00
08/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	341	0	341	0	0.00
08/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	351	0	351	0	0.00
08/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1368	1	1368	1	13.00
08/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	346	0	346	0	0.00
08/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2292	2	2292	2	16.00
08/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	4124	4	4124	4	0.00
08/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	1016	1	1016	1	0.00
08/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	4072	4	4072	4	0.00
08/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1766	2	1766	2	0.00
08/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	4098	4	4098	4	0.00
08/10/2013	R203 On 07-August-14			Bond Future	7.09	106.2647	7.0889	106.2647	0.00
08/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2119	2	2119	2	0.00
08/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2103	2	2103	2	0.00
08/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2087	2	2087	2	0.00
08/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1459	1	1459	1	30.00
08/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1517	2	1517	2	0.00
08/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1505	2	1505	2	0.00

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08/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1528	2	1528	2	0.00
08/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	2156	2	2156	2	0.00
08/10/2013	R204 On 07-November-13			Bond Future	6.95	107.3616	6.9494	107.3616	31,288.00
08/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	107	0	107	0	0.00
08/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1021	1	1021	1	0.00
08/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	111	0	111	0	0.00
08/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	116	0	116	0	0.00
08/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2986	3	2986	3	0.00
08/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	801	1	801	1	1,270.00
08/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2946	3	2946	3	0.00
08/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	3026	3	3026	3	0.00
08/10/2013	R204 On 06-February-14			Bond Future	7.05	104.7436	7.0514	104.7436	0.00
08/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	708	1	708	1	0.00
08/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	731	1	731	1	0.00
08/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	720	1	720	1	0.00
08/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	3498	4	3498	4	0.00
08/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	3466	4	3466	4	0.00
08/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	3435	4	3435	4	0.00
08/10/2013	R204 On 08-May-14			Bond Future	7.16	106.1608	7.1562	106.1608	0.00
08/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	672	1	672	1	0.00
08/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	664	1	664	1	0.00
08/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	681	1	681	1	0.00
08/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	5184	5	5184	5	0.00
08/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	5118	5	5118	5	0.00
08/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	5151	5	5151	5	0.00
08/10/2013	R204 On 07-August-14			Bond Future	7.26	103.6135	7.2588	103.6135	0.00
08/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	2918	3	2918	3	0.00
08/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	2877	3	2877	3	0.00
08/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	2898	3	2898	3	0.00
08/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	2202	2	2202	2	0.00
08/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	2168	2	2168	2	0.00
08/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	2185	2	2185	2	0.00
08/10/2013	R206 On 07-November-13			Bond Future	5.12	102.8174	5.1154	102.8174	0.00
08/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	12	0	12	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
08/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	12	0	12	0	0.00
08/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	12	0	12	0	0.00
08/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	159	0	159	0	0.00
08/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	158	0	158	0	0.00
08/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	156	0	156	0	0.00
08/10/2013	R207 On 07-November-13			Bond Future	7.28	102.0269	7.2791	102.0269	21,283.00
08/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	191	0	191	0	0.00
08/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	184	0	184	0	0.00
08/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	177	0	177	0	0.00
08/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	3072	3	3072	3	0.00
08/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	3028	3	3028	3	0.00
08/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	3116	3	3116	3	0.00
08/10/2013	R207 On 06-February-14			Bond Future	7.38	99.7298	7.3812	99.7298	0.00
08/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	764	1	764	1	0.00
08/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	776	1	776	1	0.00
08/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	752	1	752	1	0.00
08/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	4285	4	4285	4	0.00
08/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	4322	4	4322	4	0.00
08/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	4248	4	4248	4	0.00
08/10/2013	R207 On 08-May-14			Bond Future	7.49	101.0792	7.4881	101.0792	0.00
08/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	680	1	680	1	0.00
08/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	688	1	688	1	0.00
08/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	671	1	671	1	0.00
08/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6726	7	6726	7	0.00
08/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6766	7	6766	7	0.00
08/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6686	7	6686	7	0.00
08/10/2013	R207 On 07-August-14			Bond Future	7.59	98.8520	7.5935	98.8520	0.00
08/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3281	3	3281	3	0.00
08/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3326	3	3326	3	0.00
08/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3303	3	3303	3	0.00
08/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2842	3	2842	3	0.00
08/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2863	3	2863	3	0.00
08/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2822	3	2822	3	0.00
08/10/2013	R208 On 07-November-13			Bond Future	7.42	96.8173	7.4173	96.8173	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
08/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	160	0	160	0	0.00
08/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1382	1	1382	1	0.00
08/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	154	0	154	0	0.00
08/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	167	0	167	0	0.00
08/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	930	1	930	1	1,520.00
08/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3667	4	3667	4	0.00
08/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	3566	4	3566	4	0.00
08/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	3616	4	3616	4	0.00
08/10/2013	R208 On 06-February-14			Bond Future	7.51	98.0907	7.5125	98.0907	0.00
08/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	794	1	794	1	0.00
08/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	807	1	807	1	0.00
08/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	820	1	820	1	0.00
08/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	4917	5	4917	5	0.00
08/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	4960	5	4960	5	0.00
08/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	5003	5	5003	5	0.00
08/10/2013	R208 On 08-May-14			Bond Future	7.61	96.0212	7.6070	96.0212	0.00
08/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	685	1	685	1	0.00
08/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	704	1	704	1	0.00
08/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	695	1	695	1	0.00
08/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7752	8	7752	8	0.00
08/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7658	8	7658	8	0.00
08/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7705	8	7705	8	0.00
08/10/2013	R208 On 07-August-14			Bond Future	7.70	97.3639	7.6988	97.3639	0.00
08/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3652	4	3652	4	0.00
08/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3625	4	3625	4	0.00
08/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3678	4	3678	4	0.00
08/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	3151	3	3151	3	0.00
08/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	3128	3	3128	3	0.00
08/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	3174	3	3174	3	0.00
08/10/2013	R209 On 07-November-13			Bond Future	8.82	75.8079	8.8244	75.8079	19,784.00
08/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4708	5	4708	5	0.00
08/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1256	1	1256	1	0.00
08/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1725	2	1725	2	0.00
08/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1762	2	1762	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
08/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1799	2	1799	2	0.00
08/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3861	4	3861	4	0.00
08/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5298	5	5298	5	0.00
08/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6519	7	6519	7	0.00
08/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	435	0	435	0	5,000.00
08/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1992	2	1992	2	0.00
08/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2630	3	2630	3	4,700.00
08/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1911	2	1911	2	0.00
08/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	664	1	664	1	1,000.00
08/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	170	0	170	0	1,520.00
08/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1951	2	1951	2	0.00
08/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	323	0	323	0	980.00
08/10/2013	R209 On 06-February-14			Bond Future	8.91	76.8049	8.9097	76.8049	0.00
08/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2489	3	2489	3	0.00
08/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2549	3	2549	3	0.00
08/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2519	3	2519	3	0.00
08/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5403	5	5403	5	0.00
08/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	5351	5	5351	5	0.00
08/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	5300	5	5300	5	0.00
08/10/2013	R209 On 08-May-14			Bond Future	8.99	74.6991	8.9935	74.6991	0.00
08/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1668	2	1668	2	0.00
08/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1650	2	1650	2	0.00
08/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1631	2	1631	2	0.00
08/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	11105	11	11105	11	0.00
08/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	11177	11	11177	11	0.00
08/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	11033	11	11033	11	0.00
08/10/2013	R209 On 07-August-14			Bond Future	9.07	75.7438	9.0748	75.7438	0.00
08/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5659	6	5659	6	0.00
08/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5694	6	5694	6	0.00
08/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5623	6	5623	6	0.00
08/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5804	6	5804	6	0.00
08/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5882	6	5882	6	0.00
08/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5843	6	5843	6	0.00
08/10/2013	R210 On 07-November-13			Bond Future	157.08	157.2650	157.0802	157.2650	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
08/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	2910	3	2910	3	0.00
08/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	2920	3	2920	3	0.00
08/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	2930	3	2930	3	0.00
08/10/2013	R211 On 07-November-13			Bond Future	128.19	128.1929	128.1912	128.1929	522.00
08/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1809	2	1809	2	0.00
08/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1819	2	1819	2	0.00
08/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1799	2	1799	2	0.00
08/10/2013	R212 On 07-November-13			Bond Future	130.74	130.7393	130.7420	130.7393	21,791.00
08/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	2258	2	2258	2	0.00
08/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	2268	2	2268	2	0.00
08/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	2248	2	2248	2	0.00
08/10/2013	R213 On 07-November-13			Bond Future	8.66	86.7451	8.6569	86.7451	19,468.00
08/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1645	2	1645	2	0.00
08/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1608	2	1608	2	0.00
08/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1572	2	1572	2	0.00
08/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	2060	2	2060	2	0.00
08/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	2017	2	2017	2	0.00
08/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	2104	2	2104	2	0.00
08/10/2013	R213 On 06-February-14			Bond Future	8.75	87.8860	8.7496	87.8860	0.00
08/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2295	2	2295	2	0.00
08/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2323	2	2323	2	0.00
08/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2352	2	2352	2	0.00
08/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5928	6	5928	6	0.00
08/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5874	6	5874	6	0.00
08/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5983	6	5983	6	0.00

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08/10/2013	R213 On 08-May-14			Bond Future	8.84	85.5367	8.8373	85.5367	0.00
08/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1578	2	1578	2	0.00
08/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1613	2	1613	2	0.00
08/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1595	2	1595	2	0.00
08/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11435	11	11435	11	0.00
08/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11507	11	11507	11	0.00
08/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11364	11	11364	11	0.00
08/10/2013	R213 On 07-August-14			Bond Future	8.92	86.7329	8.9235	86.7329	0.00
08/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5521	6	5521	6	0.00
08/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5592	6	5592	6	0.00
08/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5556	6	5556	6	0.00
08/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	6072	6	6072	6	0.00
08/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	6112	6	6112	6	0.00
08/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	6153	6	6153	6	0.00
08/10/2013	R214 On 07-November-13			Bond Future	9.02	75.9753	9.0208	75.9753	2,427.00
08/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	29	0	29	0	0.00
08/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	27	0	27	0	0.00
08/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	26	0	26	0	0.00
08/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10858	11	10858	11	0.00
08/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10761	11	10761	11	0.00
08/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10956	11	10956	11	0.00
08/10/2013	R214 On 06-February-14			Bond Future	9.11	76.9746	9.1103	76.9746	0.00
08/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3625	4	3625	4	0.00
08/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3589	4	3589	4	0.00
08/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3553	4	3553	4	0.00
08/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4457	4	4457	4	0.00
08/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4501	4	4501	4	0.00
08/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4414	4	4414	4	0.00
08/10/2013	R248 On 07-November-13			Bond Future	9.08	98.5627	9.0765	98.5627	10,220.00
08/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13948	14	13948	14	0.00
08/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	14077	14	14077	14	0.00

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08/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	14206	14	14206	14	0.00
08/10/2013	R248 On 06-February-14			Bond Future	9.17	99.8591	9.1684	99.8591	0.00
08/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
08/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	789	1	789	1	0.00
08/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	687	0	687	0	0.00
08/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	586	0	586	0	0.00