



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For November 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	2025 On 07-November-13			Bond Future	110.11	109.8926	110.1121	109.8926	0.00
07/11/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2025 On 07-November-13	111.01	Put	Bond Future	898	1	898	1	0.00
07/11/2013	2025 On 07-November-13	111.00	Put	Bond Future	888	1	888	1	0.00
07/11/2013	2025 On 07-November-13	110.99	Put	Bond Future	878	1	878	1	0.00
07/11/2013	2025 On 06-February-14			Bond Future	110.26	110.2637	110.2639	110.2637	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
07/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	736	1	736	1	0.00
07/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	746	1	746	1	0.00
07/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	726	1	726	1	0.00
07/11/2013	2037 On 07-November-13			Bond Future	9.04	96.7028	9.0400	96.7028	0.00
07/11/2013	2037 On 07-November-13	9.43	Call	Bond Future	3495	3	3495	3	0.00
07/11/2013	2037 On 07-November-13	9.41	Call	Bond Future	3321	3	3321	3	0.00
07/11/2013	2037 On 07-November-13	9.42	Call	Bond Future	3408	3	3408	3	0.00
07/11/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 06-February-14			Bond Future	9.07	93.7178	9.0681	93.7178	1,652.00
07/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	2879	2	2879	2	0.00
07/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	2792	2	2792	2	0.00
07/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	2704	2	2704	2	0.00
07/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 08-May-14			Bond Future	9.16	94.9713	9.1639	94.9713	0.00
07/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	2002	1	2002	1	0.00
07/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	1828	1	1828	1	0.00
07/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	1915	1	1915	1	0.00
07/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 07-August-14			Bond Future	9.26	92.0497	9.2567	92.0497	0.00
07/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	1950	3	1950	3	0.00
07/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	1859	3	1859	3	0.00
07/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	1768	3	1768	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2013	2038 On 07-November-13			Bond Future	106.06	106.0568	106.0585	106.0568	0.00
07/11/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2038 On 07-November-13	109.99	Put	Bond Future	3931	4	3931	4	0.00
07/11/2013	2038 On 07-November-13	110.00	Put	Bond Future	3941	4	3941	4	0.00
07/11/2013	2038 On 07-November-13	110.01	Put	Bond Future	3951	4	3951	4	0.00
07/11/2013	2038 On 06-February-14			Bond Future	106.24	106.2411	106.2427	106.2411	24.00
07/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	757	1	757	1	0.00
07/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	747	1	747	1	0.00
07/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	767	1	767	1	0.00
07/11/2013	2050 On 07-November-13			Bond Future	111.07	110.5304	111.0652	110.5304	0.00
07/11/2013	2050 On 07-November-13	109.99	Call	Bond Future	1075	1	1075	1	0.00
07/11/2013	2050 On 07-November-13	110.00	Call	Bond Future	1065	1	1065	1	0.00
07/11/2013	2050 On 07-November-13	110.01	Call	Bond Future	1055	1	1055	1	0.00
07/11/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2050 On 06-February-14			Bond Future	110.64	110.6377	110.6396	110.6377	472.00
07/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	640	1	640	1	0.00
07/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	650	1	650	1	0.00
07/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	630	1	630	1	0.00
07/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
07/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
07/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/11/2013	AL37 On 07-November-13			Index Future	409.83	410.1600	409.8280	410.1600	0.00
07/11/2013	AL37 On 06-February-14			Index Future	416.52	415.5550	416.5230	415.5550	0.00
07/11/2013	AL37 On 08-May-14			Index Future	422.09	421.1130	422.0930	421.1130	0.00
07/11/2013	AL7T On 07-November-13			Index Future	483.02	482.9160	483.0160	482.9160	0.00
07/11/2013	AL7T On 06-February-14			Index Future	491.61	489.2670	491.6140	489.2670	1.00
07/11/2013	AL7T On 08-May-14			Index Future	498.19	495.8110	498.1900	495.8110	0.00
07/11/2013	ALBI On 07-November-13			Index Future	434.29	433.8960	434.2860	433.8960	0.00
07/11/2013	ALBI On 06-February-14			Index Future	441.91	439.6020	441.9140	439.6020	785.00
07/11/2013	ALBI On 08-May-14			Index Future	447.83	445.4820	447.8250	445.4820	85.00
07/11/2013	ALBI On 07-August-14			Index Future	454.12	451.7460	454.1210	451.7460	0.00
07/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	CS26 On 02-April-26			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
07/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/11/2013	EL28 On 07-November-13			Bond Future	114.64	111.1569	114.6391	111.1569	0.00
07/11/2013	EL28 On 07-November-13	110.00	Call	Bond Future	4639	1	4639	1	0.00
07/11/2013	EL28 On 07-November-13	109.99	Call	Bond Future	4649	1	4649	1	0.00
07/11/2013	EL28 On 07-November-13	110.01	Call	Bond Future	4629	1	4629	1	0.00
07/11/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
07/11/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
07/11/2013	EL28 On 06-February-14			Bond Future	112.63	112.6327	112.6348	112.6327	0.00
07/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	1625	2	1625	2	0.00
07/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	1645	2	1645	2	0.00
07/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	1635	2	1635	2	0.00
07/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
07/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 07-November-13			Bond Future	9.58	82.5895	9.5750	82.5895	0.00
07/11/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8864	9	8864	9	0.00
07/11/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8776	9	8776	9	0.00
07/11/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8688	9	8688	9	0.00
07/11/2013	ES33 On 06-February-14			Bond Future	9.62	83.6757	9.6209	83.6757	6,292.00
07/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	533	1	533	1	0.00
07/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	457	1	457	1	0.00
07/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	608	1	608	1	0.00
07/11/2013	ES33 On 08-May-14			Bond Future	9.74	81.0123	9.7351	81.0123	0.00
07/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
07/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1375	2	1375	2	0.00

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07/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1450	2	1450	2	0.00
07/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1300	2	1300	2	0.00
07/11/2013	GOVI On 07-November-13			GOVI	433.73	433.4300	433.7310	433.4300	0.00
07/11/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
07/11/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
07/11/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
07/11/2013	GOVI On 07-November-13	446.01	Put	GOVI	122790	13	122790	13	0.00
07/11/2013	GOVI On 07-November-13	446.00	Put	GOVI	122690	13	122690	13	0.00
07/11/2013	GOVI On 07-November-13	445.99	Put	GOVI	122590	13	122590	13	0.00
07/11/2013	GOVI On 06-February-14			GOVI	441.29	439.1300	441.2870	439.1300	366.00
07/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	12970	0	12970	0	0.00
07/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	12770	0	12770	0	0.00
07/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	12870	0	12870	0	0.00
07/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	1	0	1	0.00
07/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	1	0	1	0.00
07/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	1	0	1	0.00
07/11/2013	GOVI On 08-May-14			GOVI	447.19	445.0030	447.1890	445.0030	0.00
07/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	51790	3	51790	3	0.00
07/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	51890	3	51890	3	0.00
07/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	51990	3	51990	3	0.00
07/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
07/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
07/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
07/11/2013	GOVI On 07-August-14			GOVI	453.48	451.2610	453.4770	451.2610	0.00
07/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
07/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
07/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
07/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	65130	9	65130	9	0.00
07/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	65330	9	65330	9	0.00
07/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	65230	9	65230	9	0.00
07/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/11/2013	IGOV On 07-November-13			Index Future	198.36	198.0170	198.3550	198.0170	0.00
07/11/2013	IGOV On 06-February-14			Index Future	200.84	200.6460	200.8380	200.6460	1,333.00
07/11/2013	IGOV On 08-May-14			Index Future	203.55	203.3540	203.5490	203.3540	7.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2013	ILBI On 07-November-13			Index Future	536.44	536.4400	536.4400	536.4400	0.00
07/11/2013	ILBI On 06-February-14			Index Future	543.35	543.6630	543.3500	543.6630	186.00
07/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
07/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.16	94.8500	5.1600	94.8500	100.00
07/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8400	5.1700	94.8400	1,500.00
07/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.19	94.8000	5.1900	94.8000	1,000.00
07/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.25	94.7200	5.2500	94.7200	0.00
07/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6400	5.3300	94.6400	400.00
07/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.41	94.5500	5.4100	94.5500	0.00
07/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.62	94.3300	5.6200	94.3300	2,000.00
07/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.98	93.9700	5.9800	93.9700	1,000.00
07/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7000	6.2600	93.7000	0.00
07/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.55	93.4200	6.5500	93.4200	150.00
07/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.81	93.1500	6.8100	93.1500	2,100.00
07/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.07	92.8800	7.0700	92.8800	0.00
07/11/2013	R023 On 07-November-13			Bond Future	7.82	101.0490	7.8200	101.0490	0.00
07/11/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R023 On 07-November-13	6.50	Put	Bond Future	9081	9	9081	9	0.00
07/11/2013	R023 On 07-November-13	6.49	Put	Bond Future	9154	9	9154	9	0.00
07/11/2013	R023 On 07-November-13	6.51	Put	Bond Future	9008	9	9008	9	0.00
07/11/2013	R023 On 06-February-14			Bond Future	7.84	102.3779	7.8372	102.3779	11,257.00
07/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	81	0	81	0	0.00
07/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	145	0	145	0	0.00
07/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	18	0	18	0	0.00
07/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	1	0	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
07/11/2013	R023 On 08-May-14			Bond Future	7.93	99.8301	7.9314	99.8301	0.00
07/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	2021	3	2021	3	0.00
07/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	2084	3	2084	3	0.00
07/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	2148	3	2148	3	0.00
07/11/2013	R157 On 07-November-13			Bond Future	6.08	114.9370	6.0750	114.9370	0.00
07/11/2013	R157 On 07-November-13	5.60	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R157 On 07-November-13	5.61	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R157 On 07-November-13	5.59	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R157 On 07-November-13	5.60	Put	Bond Future	889	1	889	1	0.00
07/11/2013	R157 On 07-November-13	5.61	Put	Bond Future	871	1	871	1	0.00
07/11/2013	R157 On 07-November-13	5.59	Put	Bond Future	908	1	908	1	0.00
07/11/2013	R157 On 06-February-14			Bond Future	6.14	116.4486	6.1362	116.4486	32,209.00
07/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	168	0	168	0	0.00
07/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	172	0	172	0	0.00
07/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	176	0	176	0	0.00
07/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	956	1	956	1	0.00
07/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	944	1	944	1	0.00
07/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	968	1	968	1	0.00
07/11/2013	R157 On 08-May-14			Bond Future	6.28	111.1976	6.2836	111.1976	0.00
07/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	111	0	111	0	0.00
07/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	109	0	109	0	0.00
07/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	107	0	107	0	0.00
07/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1586	2	1586	2	0.00
07/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1597	2	1597	2	0.00
07/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1574	2	1574	2	0.00
07/11/2013	R157 On 07-August-14			Bond Future	6.42	112.7629	6.4195	112.7629	0.00
07/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	832	1	832	1	0.00
07/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	838	1	838	1	0.00
07/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	845	1	845	1	0.00
07/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	481	1	481	1	0.00
07/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	477	1	477	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
07/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	472	1	472	1	0.00
07/11/2013	R157 On 06-November-14			Bond Future	6.74	107.4655	6.7435	107.4655	0.00
07/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	489	0	489	0	0.00
07/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	485	0	485	0	0.00
07/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	492	0	492	0	0.00
07/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	944	1	944	1	0.00
07/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	954	1	954	1	0.00
07/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	949	1	949	1	0.00
07/11/2013	R186 On 07-November-13			Bond Future	8.14	122.8179	8.1350	122.8179	0.00
07/11/2013	R186 On 07-November-13	8.14	Call	Bond Future	45	0	45	0	0.00
07/11/2013	R186 On 07-November-13	8.50	Call	Bond Future	3223	3	3223	3	0.00
07/11/2013	R186 On 07-November-13	8.75	Call	Bond Future	5360	5	5360	5	0.00
07/11/2013	R186 On 07-November-13	8.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 07-November-13	8.15	Call	Bond Future	135	0	135	0	0.00
07/11/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 07-November-13	8.16	Call	Bond Future	225	0	225	0	0.00
07/11/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 07-November-13	9.00	Call	Bond Future	7441	7	7441	7	0.00
07/11/2013	R186 On 07-November-13	8.25	Call	Bond Future	1029	1	1029	1	0.00
07/11/2013	R186 On 07-November-13	8.00	Put	Bond Future	1224	1	1224	1	0.00
07/11/2013	R186 On 07-November-13	8.75	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 07-November-13	8.14	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 07-November-13	8.25	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 07-November-13	6.75	Put	Bond Future	13437	14	13437	14	0.00
07/11/2013	R186 On 07-November-13	6.50	Put	Bond Future	16083	16	16083	16	0.00
07/11/2013	R186 On 07-November-13	8.15	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 07-November-13	8.16	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R186 On 06-February-14			Bond Future	8.16	119.1437	8.1565	119.1437	55,932.00
07/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1574	1	1574	1	0.00
07/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1545	1	1545	1	0.00
07/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1603	1	1603	1	0.00
07/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	6265	6	6265	6	0.00

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07/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	5257	6	5257	6	0.00
07/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	5194	6	5194	6	0.00
07/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1161	1	1161	1	250.00
07/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	5321	6	5321	6	0.00
07/11/2013	R186 On 08-May-14			Bond Future	8.25	120.7373	8.2503	120.7373	540.00
07/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	1016	1	1016	1	0.00
07/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	5537	5	5537	5	0.00
07/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	1032	1	1032	1	0.00
07/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	1001	1	1001	1	0.00
07/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1826	2	1826	2	1,933.00
07/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	3400	4	3400	4	1,933.00
07/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	11525	12	11525	12	0.00
07/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	11607	12	11607	12	0.00
07/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	11690	12	11690	12	0.00
07/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	8590	9	8590	9	0.00
07/11/2013	R186 On 07-August-14			Bond Future	8.34	117.1443	8.3378	117.1443	0.00
07/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	5069	5	5069	5	0.00
07/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	5152	5	5152	5	0.00
07/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	5111	5	5111	5	0.00
07/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	8006	7	8006	7	0.00
07/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	5388	6	5388	6	0.00
07/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	5476	6	5476	6	0.00
07/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	5432	6	5432	6	0.00
07/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3210	4	3210	4	840.00
07/11/2013	R186 On 06-November-14			Bond Future	8.44	118.7132	8.4387	118.7132	0.00
07/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	9544	5	9544	5	0.00
07/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	5019	0	5019	0	0.00
07/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	5093	0	5093	0	0.00
07/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	5056	0	5056	0	0.00
07/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	7482	3	7482	3	0.00
07/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	7530	3	7530	3	0.00
07/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	7434	3	7434	3	0.00
07/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	3700	0	3700	0	2,010.00
07/11/2013	R197 On 07-November-13			Bond Future	280.86	280.8613	280.8602	280.8613	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
07/11/2013	R197 On 07-November-13	279.99	Call	Bond Future	870	1	870	1	0.00
07/11/2013	R197 On 07-November-13	280.01	Call	Bond Future	850	1	850	1	0.00
07/11/2013	R197 On 07-November-13	280.00	Call	Bond Future	860	1	860	1	0.00
07/11/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R197 On 06-February-14			Bond Future	278.94	278.9446	278.9435	278.9446	2,049.00
07/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	1067	1	1067	1	0.00
07/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	1057	1	1057	1	0.00
07/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	1047	1	1047	1	0.00
07/11/2013	R201 On 07-November-13			Bond Future	4.81	107.6487	4.8100	107.6487	0.00
07/11/2013	R201 On 07-November-13	4.79	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R201 On 07-November-13	4.81	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R201 On 07-November-13	4.80	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R201 On 07-November-13	4.80	Put	Bond Future	11	0	11	0	0.00
07/11/2013	R201 On 07-November-13	4.81	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R201 On 07-November-13	4.79	Put	Bond Future	22	0	22	0	0.00
07/11/2013	R201 On 06-February-14			Bond Future	4.64	104.6566	4.6396	104.6566	0.00
07/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	559	1	559	1	0.00
07/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	566	1	566	1	0.00
07/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	574	1	574	1	0.00
07/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	46	0	46	0	0.00
07/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	45	0	45	0	0.00
07/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	48	0	48	0	0.00
07/11/2013	R201 On 08-May-14			Bond Future	4.32	106.0563	4.3225	106.0563	0.00
07/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	385	0	385	0	0.00
07/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	389	0	389	0	0.00
07/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	381	0	381	0	0.00
07/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	126	0	126	0	0.00
07/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	124	0	124	0	0.00
07/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	128	0	128	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
07/11/2013	R201 On 07-August-14			Bond Future	3.34	103.1387	3.3444	103.1387	0.00
07/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	717	1	717	1	0.00
07/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	724	1	724	1	0.00
07/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	721	1	721	1	0.00
07/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	11	0	11	0	0.00
07/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	10	0	10	0	0.00
07/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	10	0	10	0	0.00
07/11/2013	R202 On 07-November-13			Bond Future	209.55	208.9272	209.5510	208.9272	0.00
07/11/2013	R202 On 07-November-13	208.99	Call	Bond Future	561	0	561	0	0.00
07/11/2013	R202 On 07-November-13	209.01	Call	Bond Future	541	0	541	0	0.00
07/11/2013	R202 On 07-November-13	209.00	Call	Bond Future	551	0	551	0	0.00
07/11/2013	R202 On 07-November-13	209.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R202 On 07-November-13	209.01	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R202 On 07-November-13	208.99	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R202 On 06-February-14			Bond Future	209.33	208.7021	209.3343	208.7021	43,449.00
07/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	344	0	344	0	0.00
07/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	324	0	324	0	0.00
07/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	334	0	334	0	0.00
07/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R203 On 07-November-13			Bond Future	6.78	106.3373	6.7800	106.3373	0.00
07/11/2013	R203 On 07-November-13	5.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R203 On 07-November-13	6.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R203 On 07-November-13	6.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R203 On 07-November-13	571.00	Call	Bond Future	103975	104	103975	104	0.00
07/11/2013	R203 On 07-November-13	5.71	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R203 On 07-November-13	6.00	Put	Bond Future	2720	3	2720	3	0.00
07/11/2013	R203 On 07-November-13	6.01	Put	Bond Future	2684	3	2684	3	0.00
07/11/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R203 On 07-November-13	5.99	Put	Bond Future	2755	3	2755	3	0.00
07/11/2013	R203 On 07-November-13	5.71	Put	Bond Future	3753	4	3753	4	0.00
07/11/2013	R203 On 06-February-14			Bond Future	6.82	107.7358	6.8171	107.7358	8,517.00
07/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	216	0	216	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
07/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	980	1	980	1	13.00
07/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	228	0	228	0	0.00
07/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	126	0	126	0	16.00
07/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	222	0	222	0	0.00
07/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2427	3	2427	3	0.00
07/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	2968	3	2968	3	0.00
07/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2400	3	2400	3	0.00
07/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	906	1	906	1	0.00
07/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2372	2	2372	2	0.00
07/11/2013	R203 On 08-May-14			Bond Future	6.94	105.0160	6.9373	105.0160	0.00
07/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	211	0	211	0	0.00
07/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	219	0	219	0	0.00
07/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	1170	1	1170	1	13.00
07/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	215	0	215	0	0.00
07/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	2128	2	2128	2	16.00
07/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	3889	4	3889	4	0.00
07/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	748	1	748	1	0.00
07/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	3835	4	3835	4	0.00
07/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1463	2	1463	2	0.00
07/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	3862	4	3862	4	0.00
07/11/2013	R203 On 07-August-14			Bond Future	7.05	106.4937	7.0477	106.4937	0.00
07/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1925	2	1925	2	0.00
07/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1908	2	1908	2	0.00
07/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1892	2	1892	2	0.00
07/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1243	1	1243	1	30.00
07/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1207	1	1207	1	0.00
07/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1195	1	1195	1	0.00
07/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1218	1	1218	1	0.00
07/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	1825	2	1825	2	0.00
07/11/2013	R203 On 06-November-14			Bond Future	7.21	103.7603	7.2115	103.7603	0.00
07/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1272	0	1272	0	0.00
07/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1294	0	1294	0	0.00
07/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1283	0	1283	0	0.00
07/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2233	1	2233	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
07/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2203	1	2203	1	0.00
07/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2218	1	2218	1	0.00
07/11/2013	R204 On 07-November-13			Bond Future	7.06	107.2765	7.0550	107.2765	0.00
07/11/2013	R204 On 07-November-13	6.31	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R204 On 07-November-13	6.30	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R204 On 07-November-13	7.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R204 On 07-November-13	6.29	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R204 On 07-November-13	6.30	Put	Bond Future	3333	3	3333	3	0.00
07/11/2013	R204 On 07-November-13	7.00	Put	Bond Future	239	0	239	0	0.00
07/11/2013	R204 On 07-November-13	6.31	Put	Bond Future	3288	3	3288	3	0.00
07/11/2013	R204 On 07-November-13	6.29	Put	Bond Future	3378	3	3378	3	0.00
07/11/2013	R204 On 06-February-14			Bond Future	7.08	104.6573	7.0840	104.6573	28,279.00
07/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	307	0	307	0	0.00
07/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	323	0	323	0	0.00
07/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	315	0	315	0	0.00
07/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3232	3	3232	3	0.00
07/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3162	3	3162	3	0.00
07/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3197	3	3197	3	0.00
07/11/2013	R204 On 08-May-14			Bond Future	7.20	106.0571	7.1951	106.0571	0.00
07/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	317	0	317	0	0.00
07/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	311	0	311	0	0.00
07/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	323	0	323	0	0.00
07/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	4913	5	4913	5	0.00
07/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	4985	5	4985	5	0.00
07/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	4949	5	4949	5	0.00
07/11/2013	R204 On 07-August-14			Bond Future	7.30	103.5174	7.2979	103.5174	0.00
07/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2445	2	2445	2	0.00
07/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	3152	3	3152	3	0.00
07/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2404	2	2404	2	0.00
07/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2424	2	2424	2	0.00
07/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1371	1	1371	1	530.00
07/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	1875	2	1875	2	0.00
07/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	1841	2	1841	2	0.00
07/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	1858	2	1858	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
07/11/2013	R204 On 06-November-14			Bond Future	7.43	104.9041	7.4322	104.9041	0.00
07/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1781	0	1781	0	0.00
07/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1796	0	1796	0	0.00
07/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3620	2	3620	2	0.00
07/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1766	0	1766	0	0.00
07/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3321	2	3321	2	0.00
07/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1674	0	1674	0	1,270.00
07/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3300	2	3300	2	0.00
07/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3342	2	3342	2	0.00
07/11/2013	R206 On 07-November-13			Bond Future	5.19	102.8191	5.1850	102.8191	0.00
07/11/2013	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R206 On 07-November-13	4.29	Put	Bond Future	160	0	160	0	0.00
07/11/2013	R206 On 07-November-13	4.30	Put	Bond Future	158	0	158	0	0.00
07/11/2013	R206 On 07-November-13	4.31	Put	Bond Future	157	0	157	0	0.00
07/11/2013	R207 On 07-November-13			Bond Future	7.36	101.8302	7.3550	101.8302	0.00
07/11/2013	R207 On 07-November-13	6.71	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R207 On 07-November-13	6.70	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R207 On 07-November-13	6.69	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R207 On 07-November-13	6.70	Put	Bond Future	3259	3	3259	3	0.00
07/11/2013	R207 On 07-November-13	6.71	Put	Bond Future	3208	3	3208	3	0.00
07/11/2013	R207 On 07-November-13	6.69	Put	Bond Future	3310	3	3310	3	0.00
07/11/2013	R207 On 06-February-14			Bond Future	7.38	99.5302	7.3769	99.5302	18,702.00
07/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	379	0	379	0	0.00
07/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	388	0	388	0	0.00
07/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	370	0	370	0	0.00
07/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	3880	4	3880	4	0.00
07/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	3839	4	3839	4	0.00
07/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	3920	4	3920	4	0.00
07/11/2013	R207 On 08-May-14			Bond Future	7.49	100.8615	7.4870	100.8615	0.00
07/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	367	0	367	0	0.00
07/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	374	0	374	0	0.00
07/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	361	0	361	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
07/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	6408	7	6408	7	0.00
07/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	6451	7	6451	7	0.00
07/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	6366	7	6366	7	0.00
07/11/2013	R207 On 07-August-14			Bond Future	7.59	98.6399	7.5903	98.6399	0.00
07/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2866	3	2866	3	0.00
07/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2889	3	2889	3	0.00
07/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2912	3	2912	3	0.00
07/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2415	3	2415	3	0.00
07/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2435	3	2435	3	0.00
07/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2394	3	2394	3	0.00
07/11/2013	R207 On 06-November-14			Bond Future	7.71	99.9610	7.7138	99.9610	0.00
07/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2377	0	2377	0	0.00
07/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2413	0	2413	0	0.00
07/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2395	0	2395	0	0.00
07/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	3945	2	3945	2	0.00
07/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	3920	2	3920	2	0.00
07/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	3896	2	3896	2	0.00
07/11/2013	R208 On 07-November-13			Bond Future	7.53	96.4242	7.5300	96.4242	0.00
07/11/2013	R208 On 07-November-13	6.80	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R208 On 07-November-13	7.50	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R208 On 07-November-13	6.79	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R208 On 07-November-13	6.81	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R208 On 07-November-13	7.50	Put	Bond Future	163	0	163	0	0.00
07/11/2013	R208 On 07-November-13	6.79	Put	Bond Future	4128	4	4128	4	0.00
07/11/2013	R208 On 07-November-13	6.81	Put	Bond Future	4014	4	4014	4	0.00
07/11/2013	R208 On 07-November-13	6.80	Put	Bond Future	4071	4	4071	4	0.00
07/11/2013	R208 On 06-February-14			Bond Future	7.55	97.6923	7.5520	97.6923	10,358.00
07/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	321	0	321	0	0.00
07/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	330	0	330	0	0.00
07/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	338	0	338	0	0.00
07/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	4644	5	4644	5	0.00
07/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	4692	5	4692	5	0.00
07/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	4739	5	4739	5	0.00
07/11/2013	R208 On 08-May-14			Bond Future	7.65	95.6027	7.6512	95.6027	0.00

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07/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	311	0	311	0	0.00
07/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	323	0	323	0	0.00
07/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	317	0	317	0	0.00
07/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	7605	8	7605	8	0.00
07/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	7505	8	7505	8	0.00
07/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	7555	8	7555	8	0.00
07/11/2013	R208 On 07-August-14			Bond Future	7.74	96.9479	7.7435	96.9479	0.00
07/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	3019	3	3019	3	0.00
07/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	4388	4	4388	4	0.00
07/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2993	3	2993	3	0.00
07/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	3045	3	3045	3	0.00
07/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	1776	2	1776	2	630.00
07/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	2740	3	2740	3	0.00
07/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	2717	3	2717	3	0.00
07/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	2763	3	2763	3	0.00
07/11/2013	R208 On 06-November-14			Bond Future	7.86	94.8507	7.8578	94.8507	0.00
07/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	2342	0	2342	0	0.00
07/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	2382	0	2382	0	0.00
07/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	2362	0	2362	0	0.00
07/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	5015	3	5015	3	0.00
07/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4336	2	4336	2	0.00
07/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2006	0	2006	0	1,520.00
07/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4365	2	4365	2	0.00
07/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4307	2	4307	2	0.00
07/11/2013	R209 On 07-November-13			Bond Future	8.93	74.6878	8.9250	74.6878	0.00
07/11/2013	R209 On 07-November-13	8.65	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R209 On 07-November-13	8.79	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R209 On 07-November-13	9.40	Call	Bond Future	3497	3	3497	3	0.00
07/11/2013	R209 On 07-November-13	8.80	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R209 On 07-November-13	9.25	Call	Bond Future	2421	2	2421	2	0.00
07/11/2013	R209 On 07-November-13	8.81	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R209 On 07-November-13	9.50	Call	Bond Future	4200	4	4200	4	0.00
07/11/2013	R209 On 07-November-13	9.70	Call	Bond Future	5573	5	5573	5	0.00
07/11/2013	R209 On 07-November-13	8.79	Put	Bond Future	1044	1	1044	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
07/11/2013	R209 On 07-November-13	9.40	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R209 On 07-November-13	8.65	Put	Bond Future	2150	2	2150	2	0.00
07/11/2013	R209 On 07-November-13	8.81	Put	Bond Future	887	1	887	1	0.00
07/11/2013	R209 On 07-November-13	9.25	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R209 On 07-November-13	9.70	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R209 On 07-November-13	8.80	Put	Bond Future	965	1	965	1	0.00
07/11/2013	R209 On 07-November-13	9.50	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R209 On 06-February-14			Bond Future	8.94	75.6701	8.9412	75.6701	23,118.00
07/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1759	1	1759	1	0.00
07/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1813	2	1813	2	0.00
07/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1786	2	1786	2	0.00
07/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	4913	5	4913	5	0.00
07/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	4859	5	4859	5	0.00
07/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	4805	5	4805	5	0.00
07/11/2013	R209 On 08-May-14			Bond Future	9.03	73.5374	9.0276	73.5374	0.00
07/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	1079	1	1079	1	0.00
07/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	1063	1	1063	1	0.00
07/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	1049	1	1049	1	0.00
07/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	10774	11	10774	11	0.00
07/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	10850	12	10850	12	0.00
07/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	10699	11	10699	11	0.00
07/11/2013	R209 On 07-August-14			Bond Future	9.11	74.5723	9.1089	74.5723	0.00
07/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4838	4	4838	4	0.00
07/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4873	4	4873	4	0.00
07/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4803	4	4803	4	0.00
07/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	5235	6	5235	6	0.00
07/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	5314	6	5314	6	0.00
07/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	5275	6	5275	6	0.00
07/11/2013	R209 On 06-November-14			Bond Future	9.20	72.4268	9.2006	72.4268	0.00
07/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4958	0	4958	0	0.00
07/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	5024	0	5024	0	0.00
07/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4991	0	4991	0	0.00
07/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	6513	2	6513	2	0.00
07/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	6429	2	6429	2	0.00

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07/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	6471	2	6471	2	0.00
07/11/2013	R210 On 07-November-13			Bond Future	159.33	158.6637	159.3344	158.6637	0.00
07/11/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R210 On 07-November-13	160.01	Put	Bond Future	676	1	676	1	0.00
07/11/2013	R210 On 07-November-13	160.00	Put	Bond Future	666	1	666	1	0.00
07/11/2013	R210 On 07-November-13	159.99	Put	Bond Future	656	1	656	1	0.00
07/11/2013	R210 On 06-February-14			Bond Future	160.96	160.7701	160.9649	160.7701	1,319.00
07/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	525	1	525	1	0.00
07/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	535	1	535	1	0.00
07/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	545	1	545	1	0.00
07/11/2013	R211 On 07-November-13			Bond Future	128.85	128.8533	128.8481	128.8533	0.00
07/11/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R211 On 07-November-13	130.00	Put	Bond Future	1152	1	1152	1	0.00
07/11/2013	R211 On 07-November-13	130.01	Put	Bond Future	1162	1	1162	1	0.00
07/11/2013	R211 On 07-November-13	129.99	Put	Bond Future	1142	1	1142	1	0.00
07/11/2013	R211 On 06-February-14			Bond Future	129.05	129.0539	129.0485	129.0539	522.00
07/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	39	0	39	0	0.00
07/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	49	0	49	0	0.00
07/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	59	0	59	0	0.00
07/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
07/11/2013	R212 On 07-November-13			Bond Future	131.68	131.5817	131.6775	131.5817	0.00
07/11/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R212 On 07-November-13	133.00	Put	Bond Future	1323	1	1323	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
07/11/2013	R212 On 07-November-13	133.01	Put	Bond Future	1333	1	1333	1	0.00
07/11/2013	R212 On 07-November-13	132.99	Put	Bond Future	1313	1	1313	1	0.00
07/11/2013	R212 On 06-February-14			Bond Future	131.77	131.6710	131.7681	131.6710	21,791.00
07/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1222	1	1222	1	0.00
07/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1242	1	1242	1	0.00
07/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1232	1	1232	1	0.00
07/11/2013	R213 On 07-November-13			Bond Future	8.77	85.5420	8.7700	85.5420	0.00
07/11/2013	R213 On 07-November-13	8.61	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R213 On 07-November-13	8.60	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R213 On 07-November-13	8.59	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R213 On 07-November-13	8.60	Put	Bond Future	1341	2	1341	2	0.00
07/11/2013	R213 On 07-November-13	8.61	Put	Bond Future	1261	2	1261	2	0.00
07/11/2013	R213 On 07-November-13	8.59	Put	Bond Future	1421	2	1421	2	0.00
07/11/2013	R213 On 06-February-14			Bond Future	8.80	86.6670	8.7993	86.6670	19,947.00
07/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1484	1	1484	1	0.00
07/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1509	1	1509	1	0.00
07/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1533	1	1533	1	0.00
07/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	5499	6	5499	6	0.00
07/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	5441	6	5441	6	0.00
07/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	5557	6	5557	6	0.00
07/11/2013	R213 On 08-May-14			Bond Future	8.89	84.2882	8.8903	84.2882	0.00
07/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	1010	1	1010	1	0.00
07/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	1039	1	1039	1	0.00
07/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	1024	1	1024	1	0.00
07/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	11268	12	11268	12	0.00
07/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	11343	12	11343	12	0.00
07/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	11193	12	11193	12	0.00
07/11/2013	R213 On 07-August-14			Bond Future	8.98	85.4741	8.9771	85.4741	0.00
07/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	4683	4	4683	4	0.00
07/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4752	4	4752	4	0.00
07/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	4718	4	4718	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	5634	6	5634	6	0.00
07/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	5675	6	5675	6	0.00
07/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	5717	6	5717	6	0.00
07/11/2013	R213 On 06-November-14			Bond Future	9.08	83.0815	9.0772	83.0815	0.00
07/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	5003	0	5003	0	0.00
07/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	5069	0	5069	0	0.00
07/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	5036	0	5036	0	0.00
07/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	6728	2	6728	2	0.00
07/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	6685	2	6685	2	0.00
07/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	6770	3	6770	3	0.00
07/11/2013	R214 On 07-November-13			Bond Future	9.07	75.1142	9.0700	75.1142	0.00
07/11/2013	R214 On 07-November-13	7.81	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R214 On 07-November-13	7.80	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R214 On 07-November-13	7.79	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R214 On 07-November-13	7.79	Put	Bond Future	11318	12	11318	12	0.00
07/11/2013	R214 On 07-November-13	7.80	Put	Bond Future	11219	12	11219	12	0.00
07/11/2013	R214 On 07-November-13	7.81	Put	Bond Future	11120	11	11120	11	0.00
07/11/2013	R214 On 06-February-14			Bond Future	9.10	76.1021	9.1044	76.1021	2,927.00
07/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2772	2	2772	2	0.00
07/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2843	2	2843	2	0.00
07/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2808	2	2808	2	0.00
07/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	3630	4	3630	4	0.00
07/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	3674	4	3674	4	0.00
07/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	3586	4	3586	4	0.00
07/11/2013	R214 On 08-May-14			Bond Future	9.19	73.8346	9.1904	73.8346	0.00
07/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	3699	3	3699	3	0.00
07/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	3734	3	3734	3	0.00
07/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	3665	3	3665	3	0.00
07/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	5141	6	5141	6	0.00
07/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	5186	6	5186	6	0.00
07/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	5232	6	5232	6	0.00
07/11/2013	R248 On 07-November-13			Bond Future	9.13	97.2622	9.1250	97.2622	0.00
07/11/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/11/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R248 On 07-November-13	7.85	Put	Bond Future	14568	15	14568	15	0.00
07/11/2013	R248 On 07-November-13	7.86	Put	Bond Future	14439	15	14439	15	0.00
07/11/2013	R248 On 07-November-13	7.84	Put	Bond Future	14697	15	14697	15	0.00
07/11/2013	R248 On 06-February-14			Bond Future	9.16	98.5414	9.1565	98.5414	10,220.00
07/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	670	2	670	2	0.00
07/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	569	2	569	2	0.00
07/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	467	2	467	2	0.00
07/11/2013	R248 On 08-May-14			Bond Future	9.24	95.4367	9.2446	95.4367	0.00
07/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
07/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	1950	3	1950	3	0.00
07/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	1848	3	1848	3	0.00
07/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	2052	3	2052	3	0.00