



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	2025 On 07-November-13			Bond Future	107.18	107.0561	107.1790	107.0561	0.00
06/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	3831	4	3831	4	0.00
06/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	3821	4	3821	4	0.00
06/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	3811	4	3811	4	0.00
06/09/2013	2037 On 07-November-13			Bond Future	9.31	93.1633	9.3131	93.1633	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
06/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	851	0	851	0	0.00
06/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	1025	0	1025	0	0.00
06/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	938	0	938	0	0.00
06/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	1	0	1	0.00
06/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	1	0	1	0.00
06/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	1	0	1	0.00
06/09/2013	2037 On 06-February-14			Bond Future	9.42	90.1226	9.4172	90.1226	0.00
06/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	324	2	324	2	0.00
06/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	237	2	237	2	0.00
06/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	412	2	412	2	0.00
06/09/2013	2037 On 08-May-14			Bond Future	9.52	91.3184	9.5201	91.3184	0.00
06/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	1208	3	1208	3	0.00
06/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	1121	3	1121	3	0.00
06/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	1295	3	1295	3	0.00
06/09/2013	2038 On 07-November-13			Bond Future	102.45	102.4383	102.4536	102.4383	0.00
06/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	7536	8	7536	8	0.00
06/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	7546	8	7546	8	0.00
06/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	7556	8	7556	8	0.00
06/09/2013	2050 On 07-November-13			Bond Future	105.18	105.1647	105.1809	105.1647	122.00
06/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
06/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	4819	5	4819	5	0.00
06/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	4829	5	4829	5	0.00
06/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	4809	5	4809	5	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
06/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	AL37 On 07-November-13			Index Future	402.71	400.3490	402.7070	400.3490	0.00
06/09/2013	AL37 On 06-February-14			Index Future	408.00	405.5740	407.9950	405.5740	0.00
06/09/2013	AL7T On 07-November-13			Index Future	473.41	469.3940	473.4110	469.3940	1.00
06/09/2013	AL7T On 06-February-14			Index Future	479.63	475.5200	479.6280	475.5200	0.00
06/09/2013	ALBI On 07-November-13			Index Future	426.17	422.2280	426.1660	422.2280	769.00
06/09/2013	ALBI On 06-February-14			Index Future	431.76	427.7390	431.7620	427.7390	73.00
06/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	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
06/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/09/2013	EL28 On 07-November-13			Bond Future	107.92	107.9057	107.9223	107.9057	0.00
06/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
06/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
06/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
06/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	2088	2	2088	2	0.00
06/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	2078	2	2078	2	0.00
06/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	2068	2	2068	2	0.00
06/09/2013	ES33 On 07-November-13			Bond Future	9.77	80.1231	9.7714	80.1231	6,292.00
06/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
06/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
06/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
06/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	10325	12	10325	12	0.00
06/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	10237	12	10237	12	0.00
06/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	10149	11	10149	11	0.00
06/09/2013	ES33 On 06-February-14			Bond Future	9.90	81.1689	9.8965	81.1689	0.00
06/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
06/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
06/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
06/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2552	4	2552	4	0.00
06/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2477	4	2477	4	0.00
06/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2628	4	2628	4	0.00
06/09/2013	GOVI On 07-November-13			GOVI	425.55	421.7110	425.5460	421.7110	116.00
06/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
06/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
06/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
06/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	204640	24	204640	24	0.00
06/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	204540	24	204540	24	0.00
06/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	204440	24	204440	24	0.00
06/09/2013	GOVI On 06-February-14			GOVI	431.14	427.2160	431.1350	427.2160	269.00
06/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
06/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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06/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
06/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	88650	13	88650	13	0.00
06/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	88550	13	88550	13	0.00
06/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	88750	13	88750	13	0.00
06/09/2013	GOVI On 08-May-14			GOVI	437.06	432.8830	437.0610	432.8830	0.00
06/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
06/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
06/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
06/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	49390	9	49390	9	0.00
06/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	49490	9	49490	9	0.00
06/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	49290	9	49290	9	0.00
06/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/09/2013	IGOV On 07-November-13			Index Future	192.04	191.8310	192.0430	191.8310	1,136.00
06/09/2013	IGOV On 06-February-14			Index Future	194.59	194.3590	194.5880	194.3590	173.00
06/09/2013	ILBI On 07-November-13			Index Future	519.42	519.6130	519.4170	519.6130	0.00
06/09/2013	ILBI On 06-February-14			Index Future	526.44	526.6340	526.4350	526.6340	186.00
06/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
06/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.16	94.8200	5.1600	94.8200	700.00
06/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.21	94.7400	5.2100	94.7400	0.00
06/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.26	94.6600	5.2600	94.6600	3,000.00
06/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.31	94.6000	5.3100	94.6000	1,500.00
06/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.38	94.4800	5.3800	94.4800	1,000.00
06/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.57	94.2600	5.5700	94.2600	0.00
06/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.70	94.1200	5.7000	94.1200	400.00
06/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.15	93.6600	6.1500	93.6600	1,000.00
06/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.49	93.2900	6.4900	93.2900	0.00
06/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.81	92.9600	6.8100	92.9600	0.00
06/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.13	92.6400	7.1300	92.6400	250.00
06/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.42	92.3400	7.4200	92.3400	0.00

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06/09/2013	R023 On 07-November-13			Bond Future	8.15	98.0547	8.1487	98.0547	11,802.00
06/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	11190	12	11190	12	0.00
06/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	11262	12	11262	12	0.00
06/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	11117	12	11117	12	0.00
06/09/2013	R023 On 06-February-14			Bond Future	8.26	99.3346	8.2631	99.3346	0.00
06/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	2586	4	2586	4	0.00
06/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	2522	3	2522	3	0.00
06/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	2650	4	2650	4	0.00
06/09/2013	R157 On 07-November-13			Bond Future	6.44	113.9400	6.4423	113.9400	30,785.00
06/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	94	0	94	0	0.00
06/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	91	0	91	0	0.00
06/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	96	0	96	0	0.00
06/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1664	2	1664	2	0.00
06/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1681	2	1681	2	0.00
06/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1648	2	1648	2	0.00
06/09/2013	R157 On 06-February-14			Bond Future	6.65	115.4272	6.6530	115.4272	200.00
06/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	266	0	266	0	0.00
06/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	273	0	273	0	0.00
06/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	269	0	269	0	0.00
06/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1878	2	1878	2	0.00
06/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1890	2	1890	2	0.00
06/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1865	2	1865	2	0.00
06/09/2013	R157 On 08-May-14			Bond Future	6.87	110.1506	6.8743	110.1506	0.00
06/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	196	0	196	0	0.00
06/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	194	0	194	0	0.00
06/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	192	0	192	0	0.00
06/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	2465	3	2465	3	0.00
06/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2476	3	2476	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
06/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	2453	3	2453	3	0.00
06/09/2013	R157 On 07-August-14			Bond Future	7.18	111.6240	7.1796	111.6240	0.00
06/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	741	1	741	1	0.00
06/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	745	1	745	1	0.00
06/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	750	1	750	1	0.00
06/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	1219	1	1219	1	0.00
06/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	1213	1	1213	1	0.00
06/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	1207	1	1207	1	0.00
06/09/2013	R186 On 07-November-13			Bond Future	8.47	118.6468	8.4703	118.6468	58,423.00
06/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	1777	1	1777	1	0.00
06/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	3128	2	3128	2	0.00
06/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	4333	4	4333	4	0.00
06/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	55	0	55	0	1,000.00
06/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	5738	5	5738	5	0.00
06/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	2139	2	2139	2	0.00
06/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	23	0	23	0	5,290.00
06/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	1840	1	1840	1	0.00
06/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	1379	1	1379	1	1,000.00
06/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	1808	1	1808	1	0.00
06/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	5568	7	5568	7	0.00
06/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	1938	2	1938	2	1,030.00
06/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	4697	6	4697	6	0.00
06/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	2870	4	2870	4	4,000.00
06/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	4075	5	4075	5	250.00
06/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	16457	18	16457	18	0.00
06/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	19071	20	19071	20	0.00
06/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	4638	6	4638	6	0.00
06/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	4580	5	4580	5	0.00
06/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	1262	2	1262	2	1,200.00
06/09/2013	R186 On 06-February-14			Bond Future	8.58	114.9064	8.5769	114.9064	101.00
06/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	1931	2	1931	2	0.00
06/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	1908	2	1908	2	0.00
06/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	1955	2	1955	2	0.00
06/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	9194	10	9194	10	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
06/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	9262	10	9262	10	0.00
06/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	9331	10	9331	10	0.00
06/09/2013	R186 On 08-May-14			Bond Future	8.68	116.4308	8.6810	116.4308	0.00
06/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1408	1	1408	1	0.00
06/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1393	1	1393	1	0.00
06/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1424	1	1424	1	0.00
06/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	15569	17	15569	17	0.00
06/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	15651	17	15651	17	0.00
06/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	15733	17	15733	17	0.00
06/09/2013	R186 On 07-August-14			Bond Future	8.79	112.6981	8.7875	112.6981	0.00
06/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	4753	4	4753	4	0.00
06/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	4819	4	4819	4	0.00
06/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	4786	4	4786	4	0.00
06/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	8836	10	8836	10	0.00
06/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	8888	10	8888	10	0.00
06/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	8784	10	8784	10	0.00
06/09/2013	R197 On 07-November-13			Bond Future	274.71	274.6777	274.7137	274.6777	2,100.00
06/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	5286	5	5286	5	0.00
06/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	5296	5	5296	5	0.00
06/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	5276	5	5276	5	0.00
06/09/2013	R201 On 07-November-13			Bond Future	5.39	106.8562	5.3888	106.8562	0.00
06/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	105	0	105	0	0.00
06/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	107	0	107	0	0.00
06/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	110	0	110	0	0.00
06/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	752	1	752	1	0.00
06/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	743	1	743	1	0.00
06/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	761	1	761	1	0.00
06/09/2013	R201 On 06-February-14			Bond Future	5.42	103.8434	5.4159	103.8434	0.00
06/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	365	0	365	0	0.00
06/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	373	0	373	0	0.00
06/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	369	0	369	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
06/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	509	1	509	1	0.00
06/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	505	1	505	1	0.00
06/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	514	1	514	1	0.00
06/09/2013	R201 On 08-May-14			Bond Future	5.36	105.2211	5.3635	105.2211	0.00
06/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	283	0	283	0	0.00
06/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	286	0	286	0	0.00
06/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	281	0	281	0	0.00
06/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	650	1	650	1	0.00
06/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	654	1	654	1	0.00
06/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	658	1	658	1	0.00
06/09/2013	R201 On 07-August-14			Bond Future	5.17	102.2202	5.1670	102.2202	0.00
06/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	388	0	388	0	0.00
06/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	391	0	391	0	0.00
06/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	389	0	389	0	0.00
06/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	343	0	343	0	0.00
06/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	341	0	341	0	0.00
06/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	340	0	340	0	0.00
06/09/2013	R202 On 07-November-13			Bond Future	199.88	199.8479	199.8776	199.8479	43,251.00
06/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	9122	9	9122	9	0.00
06/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	9132	9	9132	9	0.00
06/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	9112	9	9112	9	0.00
06/09/2013	R203 On 07-November-13			Bond Future	7.26	104.0973	7.2591	104.0973	19,784.00
06/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	43	0	43	0	0.00
06/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	46	0	46	0	0.00
06/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	45	0	45	0	0.00
06/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	102346	102	102346	102	0.00
06/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	16	0	16	0	15.00
06/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	4394	5	4394	5	0.00
06/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	4360	5	4360	5	0.00
06/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
06/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	4428	5	4428	5	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
06/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	5398	6	5398	6	0.00
06/09/2013	R203 On 06-February-14			Bond Future	7.42	105.4560	7.4230	105.4560	0.00
06/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	250	0	250	0	0.00
06/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	259	0	259	0	0.00
06/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	179	0	179	0	16.00
06/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	254	0	254	0	0.00
06/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	4392	5	4392	5	0.00
06/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	4951	5	4951	5	0.00
06/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	4363	5	4363	5	0.00
06/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	4334	5	4334	5	0.00
06/09/2013	R203 On 08-May-14			Bond Future	7.58	102.6947	7.5823	102.6947	0.00
06/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	245	0	245	0	0.00
06/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	252	0	252	0	0.00
06/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	248	0	248	0	0.00
06/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1543	1	1543	1	16.00
06/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	5842	6	5842	6	0.00
06/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	2080	2	2080	2	0.00
06/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	5786	6	5786	6	0.00
06/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	5814	6	5814	6	0.00
06/09/2013	R203 On 07-August-14			Bond Future	7.76	104.0683	7.7608	104.0683	0.00
06/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1479	1	1479	1	0.00
06/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1468	1	1468	1	0.00
06/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1457	1	1457	1	0.00
06/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	2734	3	2734	3	0.00
06/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	2718	3	2718	3	0.00
06/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	2750	3	2750	3	0.00
06/09/2013	R204 On 07-November-13			Bond Future	7.47	104.7578	7.4652	104.7578	29,247.00
06/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	91	0	91	0	0.00
06/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	558	0	558	0	0.00
06/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	94	0	94	0	0.00
06/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	96	0	96	0	0.00
06/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	5185	6	5185	6	0.00
06/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	2555	3	2555	3	1,270.00
06/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	5143	6	5143	6	0.00

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06/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	5227	6	5227	6	0.00
06/09/2013	R204 On 06-February-14			Bond Future	7.60	102.0954	7.6005	102.0954	0.00
06/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	421	0	421	0	0.00
06/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	434	0	434	0	0.00
06/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	427	0	427	0	0.00
06/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	5458	6	5458	6	0.00
06/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	5422	6	5422	6	0.00
06/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	5386	6	5386	6	0.00
06/09/2013	R204 On 08-May-14			Bond Future	7.74	103.4500	7.7358	103.4500	0.00
06/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	463	0	463	0	0.00
06/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	458	0	458	0	0.00
06/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	469	0	469	0	0.00
06/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	7234	8	7234	8	0.00
06/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	7162	8	7162	8	0.00
06/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	7198	8	7198	8	0.00
06/09/2013	R204 On 07-August-14			Bond Future	7.88	100.8032	7.8822	100.8032	0.00
06/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2113	2	2113	2	0.00
06/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2083	2	2083	2	0.00
06/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2098	2	2098	2	0.00
06/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	3708	4	3708	4	0.00
06/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	3664	4	3664	4	0.00
06/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	3686	4	3686	4	0.00
06/09/2013	R206 On 07-November-13			Bond Future	5.53	102.7024	5.5254	102.7024	0.00
06/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	29	0	29	0	0.00
06/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	30	0	30	0	0.00
06/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	30	0	30	0	0.00
06/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	250	0	250	0	0.00
06/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	249	0	249	0	0.00
06/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	247	0	247	0	0.00
06/09/2013	R207 On 07-November-13			Bond Future	7.79	99.0029	7.7918	99.0029	27,295.00
06/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	163	0	163	0	0.00
06/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	159	0	159	0	0.00
06/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	155	0	155	0	0.00
06/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	5521	6	5521	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
06/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	5475	6	5475	6	0.00
06/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	5568	6	5568	6	0.00
06/09/2013	R207 On 06-February-14			Bond Future	7.92	96.6561	7.9219	96.6561	0.00
06/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	485	0	485	0	0.00
06/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	493	0	493	0	0.00
06/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	478	0	478	0	0.00
06/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	6515	7	6515	7	0.00
06/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	6557	7	6557	7	0.00
06/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	6473	7	6473	7	0.00
06/09/2013	R207 On 08-May-14			Bond Future	8.05	97.9386	8.0539	97.9386	0.00
06/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	499	0	499	0	0.00
06/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	505	0	505	0	0.00
06/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	494	0	494	0	0.00
06/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	9066	10	9066	10	0.00
06/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	9109	10	9109	10	0.00
06/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	9024	10	9024	10	0.00
06/09/2013	R207 On 07-August-14			Bond Future	8.20	95.6087	8.1952	95.6087	0.00
06/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	2443	2	2443	2	0.00
06/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	2477	2	2477	2	0.00
06/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	2460	2	2460	2	0.00
06/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	4568	5	4568	5	0.00
06/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	4595	5	4595	5	0.00
06/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	4542	5	4542	5	0.00
06/09/2013	R208 On 07-November-13			Bond Future	7.91	93.6073	7.9060	93.6073	14,367.00
06/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	161	0	161	0	0.00
06/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	847	1	847	1	0.00
06/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	157	0	157	0	0.00
06/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	166	0	166	0	0.00
06/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	3027	4	3027	4	1,520.00
06/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	6301	7	6301	7	0.00
06/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	6196	7	6196	7	0.00
06/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	6249	7	6249	7	0.00
06/09/2013	R208 On 06-February-14			Bond Future	8.02	94.8291	8.0242	94.8291	0.00
06/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	541	0	541	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
06/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	550	0	550	0	0.00
06/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	558	0	558	0	0.00
06/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	7323	8	7323	8	0.00
06/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	7370	8	7370	8	0.00
06/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	7418	8	7418	8	0.00
06/09/2013	R208 On 08-May-14			Bond Future	8.14	92.6911	8.1388	92.6911	0.00
06/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	511	0	511	0	0.00
06/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	524	0	524	0	0.00
06/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	517	0	517	0	0.00
06/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	10261	11	10261	11	0.00
06/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	10162	11	10162	11	0.00
06/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	10211	11	10211	11	0.00
06/09/2013	R208 On 07-August-14			Bond Future	8.26	93.9309	8.2591	93.9309	0.00
06/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	2672	2	2672	2	0.00
06/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	2653	2	2653	2	0.00
06/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	2692	2	2692	2	0.00
06/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	4905	5	4905	5	0.00
06/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	4876	5	4876	5	0.00
06/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	4935	6	4935	6	0.00
06/09/2013	R209 On 07-November-13			Bond Future	9.15	72.0096	9.1530	72.0096	19,302.00
06/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1299	1	1299	1	0.00
06/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	1641	1	1641	1	0.00
06/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	3737	3	3737	3	0.00
06/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	1667	1	1667	1	0.00
06/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	3132	2	3132	2	0.00
06/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	1694	1	1694	1	0.00
06/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	4168	3	4168	3	0.00
06/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	5088	4	5088	4	0.00
06/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	4396	5	4396	5	0.00
06/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	1952	3	1952	3	5,000.00
06/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	5161	6	5161	6	4,700.00
06/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	4293	5	4293	5	0.00
06/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	2423	3	2423	3	1,000.00
06/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	1227	2	1227	2	1,520.00

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06/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	4345	5	4345	5	0.00
06/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	1680	2	1680	2	980.00
06/09/2013	R209 On 06-February-14			Bond Future	9.25	72.9495	9.2483	72.9495	410.00
06/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2236	2	2236	2	0.00
06/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2285	2	2285	2	0.00
06/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2261	2	2261	2	0.00
06/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	7672	9	7672	9	0.00
06/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	7615	9	7615	9	0.00
06/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	7558	8	7558	8	0.00
06/09/2013	R209 On 08-May-14			Bond Future	9.34	70.7728	9.3400	70.7728	0.00
06/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1616	1	1616	1	0.00
06/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1600	1	1600	1	0.00
06/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1584	1	1584	1	0.00
06/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	13596	15	13596	15	0.00
06/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	13670	15	13670	15	0.00
06/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	13521	15	13521	15	0.00
06/09/2013	R209 On 07-August-14			Bond Future	9.43	71.7195	9.4330	71.7195	0.00
06/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	4995	4	4995	4	0.00
06/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	5025	4	5025	4	0.00
06/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	4965	4	4965	4	0.00
06/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	7721	8	7721	8	0.00
06/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	7810	9	7810	9	0.00
06/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	7765	9	7765	9	0.00
06/09/2013	R210 On 07-November-13			Bond Future	152.48	151.7167	152.4771	151.7167	1,237.00
06/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	7513	8	7513	8	0.00
06/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	7523	8	7523	8	0.00
06/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	7533	8	7533	8	0.00
06/09/2013	R211 On 07-November-13			Bond Future	128.35	128.3428	128.3542	128.3428	522.00
06/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R211 On 07-November-13	129.99	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
06/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1646	2	1646	2	0.00
06/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1656	2	1656	2	0.00
06/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1636	2	1636	2	0.00
06/09/2013	R212 On 07-November-13			Bond Future	128.20	127.8523	128.2048	127.8523	21,791.00
06/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	4795	5	4795	5	0.00
06/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	4805	5	4805	5	0.00
06/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	4785	5	4785	5	0.00
06/09/2013	R213 On 07-November-13			Bond Future	9.02	82.6407	9.0183	82.6407	19,481.00
06/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1419	1	1419	1	0.00
06/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1394	1	1394	1	0.00
06/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1369	1	1369	1	0.00
06/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	4640	6	4640	6	0.00
06/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	4585	5	4585	5	0.00
06/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	4695	6	4695	6	0.00
06/09/2013	R213 On 06-February-14			Bond Future	9.12	83.7193	9.1228	83.7193	0.00
06/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	1983	2	1983	2	0.00
06/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2005	2	2005	2	0.00
06/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2028	2	2028	2	0.00
06/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	8442	9	8442	9	0.00
06/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	8382	9	8382	9	0.00
06/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	8503	9	8503	9	0.00
06/09/2013	R213 On 08-May-14			Bond Future	9.22	81.2923	9.2196	81.2923	0.00
06/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1461	1	1461	1	0.00
06/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1491	1	1491	1	0.00
06/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1476	1	1476	1	0.00
06/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	14168	15	14168	15	0.00
06/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	14243	15	14243	15	0.00
06/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	14093	15	14093	15	0.00
06/09/2013	R213 On 07-August-14			Bond Future	9.32	82.3797	9.3194	82.3797	0.00
06/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	4777	4	4777	4	0.00
06/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	4836	4	4836	4	0.00

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06/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	4806	4	4806	4	0.00
06/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	8219	9	8219	9	0.00
06/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	8266	9	8266	9	0.00
06/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	8312	9	8312	9	0.00
06/09/2013	R214 On 07-November-13			Bond Future	9.31	72.2875	9.3097	72.2875	2,427.00
06/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	124	0	124	0	0.00
06/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	120	0	120	0	0.00
06/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	117	0	117	0	0.00
06/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	13183	14	13183	14	0.00
06/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	13088	14	13088	14	0.00
06/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	13279	15	13279	15	0.00
06/09/2013	R214 On 06-February-14			Bond Future	9.41	73.2311	9.4084	73.2311	0.00
06/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	3252	3	3252	3	0.00
06/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	3222	3	3222	3	0.00
06/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	3192	3	3192	3	0.00
06/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	6354	7	6354	7	0.00
06/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	6404	7	6404	7	0.00
06/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	6304	7	6304	7	0.00
06/09/2013	R248 On 07-November-13			Bond Future	9.32	94.2531	9.3153	94.2531	10,260.00
06/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	16324	18	16324	18	0.00
06/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	16453	18	16453	18	0.00
06/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	16582	18	16582	18	0.00
06/09/2013	R248 On 06-February-14			Bond Future	9.42	95.4832	9.4151	95.4832	0.00
06/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
06/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	3198	5	3198	5	0.00
06/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	3096	5	3096	5	0.00
06/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	2995	5	2995	5	0.00