



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
10/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	2025 On 07-November-13			Bond Future	107.18	107.1796	107.1804	107.1796	0.00
10/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	3830	4	3830	4	0.00
10/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	3820	4	3820	4	0.00
10/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	3810	4	3810	4	0.00
10/09/2013	2037 On 07-November-13			Bond Future	9.23	95.7148	9.2293	95.7148	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
10/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	1598	2	1598	2	0.00
10/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	1772	2	1772	2	0.00
10/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	1685	2	1685	2	0.00
10/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
10/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
10/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
10/09/2013	2037 On 06-February-14			Bond Future	9.33	92.7145	9.3309	92.7145	0.00
10/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	431	1	431	1	0.00
10/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	518	1	518	1	0.00
10/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	343	1	343	1	0.00
10/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
10/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
10/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
10/09/2013	2037 On 08-May-14			Bond Future	9.43	93.9876	9.4313	93.9876	0.00
10/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	445	0	445	0	0.00
10/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	358	0	358	0	0.00
10/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	533	0	533	0	0.00
10/09/2013	2038 On 07-November-13			Bond Future	104.95	103.5980	104.9524	103.5980	0.00
10/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	5038	6	5038	6	0.00
10/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	5048	6	5048	6	0.00
10/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	5058	6	5058	6	0.00
10/09/2013	2050 On 07-November-13			Bond Future	108.00	105.1829	107.9968	105.1829	122.00
10/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
10/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	2003	5	2003	5	0.00
10/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	2013	5	2013	5	0.00
10/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	1993	5	1993	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
10/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	AL37 On 07-November-13			Index Future	404.72	405.1170	404.7200	405.1170	0.00
10/09/2013	AL37 On 06-February-14			Index Future	410.03	410.4350	410.0290	410.4350	0.00
10/09/2013	AL7T On 07-November-13			Index Future	476.40	477.2050	476.4020	477.2050	1.00
10/09/2013	AL7T On 06-February-14			Index Future	482.65	483.4690	482.6510	483.4690	0.00
10/09/2013	ALBI On 07-November-13			Index Future	428.67	429.4060	428.6650	429.4060	769.00
10/09/2013	ALBI On 06-February-14			Index Future	434.29	435.0430	434.2890	435.0430	73.00
10/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	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
10/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2013	EL28 On 07-November-13			Bond Future	109.38	107.9245	109.3850	107.9245	0.00
10/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
10/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
10/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
10/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	625	2	625	2	0.00
10/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	615	2	615	2	0.00
10/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	605	2	605	2	0.00
10/09/2013	ES33 On 07-November-13			Bond Future	9.69	82.3178	9.6871	82.3178	6,292.00
10/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
10/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
10/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
10/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9703	9	9703	9	0.00
10/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	9615	9	9615	9	0.00
10/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	9527	9	9527	9	0.00
10/09/2013	ES33 On 06-February-14			Bond Future	9.81	83.3983	9.8096	83.3983	0.00
10/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
10/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
10/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
10/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1923	2	1923	2	0.00
10/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1848	2	1848	2	0.00
10/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1999	2	1999	2	0.00
10/09/2013	GOVI On 07-November-13			GOVI	428.08	428.7850	428.0770	428.7850	120.00
10/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
10/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
10/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
10/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	179330	17	179330	17	0.00
10/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	179230	17	179230	17	0.00
10/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	179130	17	179130	17	0.00
10/09/2013	GOVI On 06-February-14			GOVI	433.69	434.4140	433.6920	434.4140	269.00
10/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
10/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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10/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
10/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	63080	6	63080	6	0.00
10/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	62980	6	62980	6	0.00
10/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	63180	6	63180	6	0.00
10/09/2013	GOVI On 08-May-14			GOVI	439.64	440.3730	439.6380	440.3730	0.00
10/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
10/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
10/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
10/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	23620	2	23620	2	0.00
10/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	23720	2	23720	2	0.00
10/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	23520	2	23520	2	0.00
10/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/09/2013	IGOV On 07-November-13			Index Future	192.97	191.9740	192.9710	191.9740	1,136.00
10/09/2013	IGOV On 06-February-14			Index Future	195.53	194.5180	195.5260	194.5180	173.00
10/09/2013	ILBI On 07-November-13			Index Future	519.75	519.4170	519.7510	519.4170	0.00
10/09/2013	ILBI On 06-February-14			Index Future	526.77	526.4350	526.7720	526.4350	186.00
10/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	700.00
10/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.17	94.8400	5.1700	94.8400	0.00
10/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.21	94.8000	5.2100	94.8000	3,000.00
10/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.27	94.7500	5.2700	94.7500	1,500.00
10/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.33	94.7000	5.3300	94.7000	1,000.00
10/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.49	94.5200	5.4900	94.5200	0.00
10/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.60	94.4000	5.6000	94.4000	400.00
10/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.03	93.9900	6.0300	93.9900	1,000.00
10/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.33	93.6600	6.3300	93.6600	0.00
10/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.64	93.3400	6.6400	93.3400	0.00
10/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.96	93.0300	6.9600	93.0300	250.00
10/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.26	92.7200	7.2600	92.7200	0.00

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10/09/2013	R023 On 07-November-13			Bond Future	8.05	99.8035	8.0488	99.8035	11,802.00
10/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	10555	10	10555	10	0.00
10/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	10628	10	10628	10	0.00
10/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	10483	10	10483	10	0.00
10/09/2013	R023 On 06-February-14			Bond Future	8.16	101.1136	8.1594	101.1136	0.00
10/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	1945	2	1945	2	0.00
10/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	1881	2	1881	2	0.00
10/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	2008	2	2008	2	0.00
10/09/2013	R157 On 07-November-13			Bond Future	6.27	114.5516	6.2742	114.5516	30,785.00
10/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	131	0	131	0	0.00
10/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	128	0	128	0	0.00
10/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	134	0	134	0	0.00
10/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1391	1	1391	1	0.00
10/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1406	1	1406	1	0.00
10/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1375	1	1375	1	0.00
10/09/2013	R157 On 06-February-14			Bond Future	6.46	116.0553	6.4559	116.0553	280.00
10/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	334	0	334	0	0.00
10/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	342	0	342	0	0.00
10/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	338	0	338	0	0.00
10/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1633	2	1633	2	0.00
10/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1645	2	1645	2	0.00
10/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1621	2	1621	2	0.00
10/09/2013	R157 On 08-May-14			Bond Future	6.64	110.8387	6.6396	110.8387	0.00
10/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	248	0	248	0	0.00
10/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	246	0	246	0	0.00
10/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	243	0	243	0	0.00
10/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	2202	2	2202	2	0.00
10/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2213	2	2213	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
10/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	2191	2	2191	2	0.00
10/09/2013	R157 On 07-August-14			Bond Future	6.88	112.3748	6.8839	112.3748	0.00
10/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	880	1	880	1	0.00
10/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	885	1	885	1	0.00
10/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	890	1	890	1	0.00
10/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	1037	1	1037	1	0.00
10/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	1031	1	1031	1	0.00
10/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	1026	1	1026	1	0.00
10/09/2013	R186 On 07-November-13			Bond Future	8.38	121.0815	8.3759	121.0815	58,474.00
10/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	1996	2	1996	2	0.00
10/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	3482	4	3482	4	0.00
10/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	4786	5	4786	5	0.00
10/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	60	0	60	0	1,000.00
10/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	6283	7	6283	7	0.00
10/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	2398	3	2398	3	0.00
10/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	24	0	24	0	5,290.00
10/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	2066	2	2066	2	0.00
10/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	1553	2	1553	2	1,000.00
10/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	2031	2	2031	2	0.00
10/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	4918	5	4918	5	0.00
10/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	1567	2	1567	2	1,030.00
10/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	4092	4	4092	4	0.00
10/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	2400	2	2400	2	4,000.00
10/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	3510	3	3510	3	250.00
10/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	15638	15	15638	15	0.00
10/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	18249	18	18249	18	0.00
10/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	4037	4	4037	4	0.00
10/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	3982	4	3982	4	0.00
10/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	983	1	983	1	1,200.00
10/09/2013	R186 On 06-February-14			Bond Future	8.48	117.3814	8.4792	117.3814	104.00
10/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2125	2	2125	2	0.00
10/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2100	2	2100	2	0.00
10/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2151	2	2151	2	0.00
10/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	8556	8	8556	8	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
10/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	8623	8	8623	8	0.00
10/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	8690	9	8690	9	0.00
10/09/2013	R186 On 08-May-14			Bond Future	8.58	118.9929	8.5801	118.9929	0.00
10/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1540	2	1540	2	0.00
10/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1524	2	1524	2	0.00
10/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1557	2	1557	2	0.00
10/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	14862	15	14862	15	0.00
10/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	14943	15	14943	15	0.00
10/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	15024	15	15024	15	0.00
10/09/2013	R186 On 07-August-14			Bond Future	8.68	115.3504	8.6825	115.3504	0.00
10/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	5090	5	5090	5	0.00
10/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	5160	5	5160	5	0.00
10/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	5125	5	5125	5	0.00
10/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	8320	8	8320	8	0.00
10/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	8370	8	8370	8	0.00
10/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	8269	8	8269	8	0.00
10/09/2013	R197 On 07-November-13			Bond Future	273.37	273.3717	273.3728	273.3717	2,100.00
10/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	6627	7	6627	7	0.00
10/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	6637	7	6637	7	0.00
10/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	6617	7	6617	7	0.00
10/09/2013	R201 On 07-November-13			Bond Future	5.26	107.1361	5.2614	107.1361	0.00
10/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	130	0	130	0	0.00
10/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	133	0	133	0	0.00
10/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	136	0	136	0	0.00
10/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	638	1	638	1	0.00
10/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	630	1	630	1	0.00
10/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	646	1	646	1	0.00
10/09/2013	R201 On 06-February-14			Bond Future	5.25	104.1345	5.2517	104.1345	0.00
10/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	425	0	425	0	0.00
10/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	434	0	434	0	0.00
10/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	429	0	429	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
10/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	431	0	431	0	0.00
10/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	426	0	426	0	0.00
10/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	435	0	435	0	0.00
10/09/2013	R201 On 08-May-14			Bond Future	5.13	105.5641	5.1349	105.5641	0.00
10/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	334	0	334	0	0.00
10/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	337	0	337	0	0.00
10/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	332	0	332	0	0.00
10/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	564	1	564	1	0.00
10/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	567	1	567	1	0.00
10/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	571	1	571	1	0.00
10/09/2013	R201 On 07-August-14			Bond Future	4.77	102.6174	4.7728	102.6174	0.00
10/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	464	0	464	0	0.00
10/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	468	0	468	0	0.00
10/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	466	0	466	0	0.00
10/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	277	0	277	0	0.00
10/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	276	0	276	0	0.00
10/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	274	0	274	0	0.00
10/09/2013	R202 On 07-November-13			Bond Future	203.19	200.4771	203.1904	200.4771	43,251.00
10/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	5810	9	5810	9	0.00
10/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	5820	9	5820	9	0.00
10/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	5800	9	5800	9	0.00
10/09/2013	R203 On 07-November-13			Bond Future	7.12	105.1128	7.1249	105.1128	19,611.00
10/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	58	0	58	0	0.00
10/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	61	0	61	0	0.00
10/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	59	0	59	0	0.00
10/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	102799	103	102799	103	0.00
10/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	21	0	21	0	15.00
10/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	3955	4	3955	4	0.00
10/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	3921	4	3921	4	0.00
10/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
10/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	3988	4	3988	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
10/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	4950	5	4950	5	0.00
10/09/2013	R203 On 06-February-14			Bond Future	7.28	106.4925	7.2782	106.4925	0.00
10/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	307	0	307	0	0.00
10/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	318	0	318	0	0.00
10/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	222	0	222	0	16.00
10/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	312	0	312	0	0.00
10/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	3992	4	3992	4	0.00
10/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	4537	4	4537	4	0.00
10/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	3964	4	3964	4	0.00
10/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	3936	4	3936	4	0.00
10/09/2013	R203 On 08-May-14			Bond Future	7.43	103.7927	7.4260	103.7927	0.00
10/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	295	0	295	0	0.00
10/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	303	0	303	0	0.00
10/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	299	0	299	0	0.00
10/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1750	2	1750	2	16.00
10/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	5431	5	5431	5	0.00
10/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1827	2	1827	2	0.00
10/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	5376	5	5376	5	0.00
10/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	5403	5	5403	5	0.00
10/09/2013	R203 On 07-August-14			Bond Future	7.59	105.2309	7.5890	105.2309	0.00
10/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1670	2	1670	2	0.00
10/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1658	2	1658	2	0.00
10/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1645	2	1645	2	0.00
10/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	2454	2	2454	2	0.00
10/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	2439	2	2439	2	0.00
10/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	2470	2	2470	2	0.00
10/09/2013	R204 On 07-November-13			Bond Future	7.34	105.9975	7.3429	105.9975	29,247.00
10/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	114	0	114	0	0.00
10/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	678	1	678	1	0.00
10/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	117	0	117	0	0.00
10/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	121	0	121	0	0.00
10/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	4688	5	4688	5	0.00
10/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	2155	2	2155	2	1,270.00
10/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	4646	5	4646	5	0.00

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10/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	4730	5	4730	5	0.00
10/09/2013	R204 On 06-February-14			Bond Future	7.47	103.3588	7.4708	103.3588	0.00
10/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	497	1	497	1	0.00
10/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	512	1	512	1	0.00
10/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	504	1	504	1	0.00
10/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	5009	5	5009	5	0.00
10/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	4973	5	4973	5	0.00
10/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	4938	5	4938	5	0.00
10/09/2013	R204 On 08-May-14			Bond Future	7.60	104.7776	7.5983	104.7776	0.00
10/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	535	1	535	1	0.00
10/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	529	1	529	1	0.00
10/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	542	1	542	1	0.00
10/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	6775	7	6775	7	0.00
10/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	6705	7	6705	7	0.00
10/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	6740	7	6740	7	0.00
10/09/2013	R204 On 07-August-14			Bond Future	7.73	102.1979	7.7345	102.1979	0.00
10/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2335	2	2335	2	0.00
10/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2302	2	2302	2	0.00
10/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2318	2	2318	2	0.00
10/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	3388	3	3388	3	0.00
10/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	3346	3	3346	3	0.00
10/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	3367	3	3367	3	0.00
10/09/2013	R206 On 07-November-13			Bond Future	5.28	102.7993	5.2838	102.7993	0.00
10/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	36	0	36	0	0.00
10/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	37	0	37	0	0.00
10/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	37	0	37	0	0.00
10/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	214	0	214	0	0.00
10/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	213	0	213	0	0.00
10/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	211	0	211	0	0.00
10/09/2013	R207 On 07-November-13			Bond Future	7.68	100.4048	7.6755	100.4048	27,295.00
10/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	197	0	197	0	0.00
10/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	192	0	192	0	0.00
10/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	187	0	187	0	0.00
10/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	4999	5	4999	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
10/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	4954	5	4954	5	0.00
10/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	5045	5	5045	5	0.00
10/09/2013	R207 On 06-February-14			Bond Future	7.80	98.0836	7.7996	98.0836	0.00
10/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	563	1	563	1	0.00
10/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	572	1	572	1	0.00
10/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	555	1	555	1	0.00
10/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	6032	6	6032	6	0.00
10/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	6073	6	6073	6	0.00
10/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	5992	6	5992	6	0.00
10/09/2013	R207 On 08-May-14			Bond Future	7.93	99.4301	7.9256	99.4301	0.00
10/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	568	1	568	1	0.00
10/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	575	1	575	1	0.00
10/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	562	1	562	1	0.00
10/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	8570	8	8570	8	0.00
10/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	8612	9	8612	9	0.00
10/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	8528	8	8528	8	0.00
10/09/2013	R207 On 07-August-14			Bond Future	8.06	97.1674	8.0588	97.1674	0.00
10/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	2671	3	2671	3	0.00
10/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	2707	3	2707	3	0.00
10/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	2689	3	2689	3	0.00
10/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	4222	4	4222	4	0.00
10/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	4247	4	4247	4	0.00
10/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	4197	4	4197	4	0.00
10/09/2013	R208 On 07-November-13			Bond Future	7.79	95.1869	7.7903	95.1869	14,367.00
10/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	195	0	195	0	0.00
10/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1004	1	1004	1	0.00
10/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	190	0	190	0	0.00
10/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	201	0	201	0	0.00
10/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	2569	2	2569	2	1,520.00
10/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	5720	6	5720	6	0.00
10/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	5616	5	5616	5	0.00
10/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	5668	6	5668	6	0.00
10/09/2013	R208 On 06-February-14			Bond Future	7.90	96.4364	7.9034	96.4364	0.00
10/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	627	1	627	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
10/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	636	1	636	1	0.00
10/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	645	1	645	1	0.00
10/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	6789	7	6789	7	0.00
10/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	6835	7	6835	7	0.00
10/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	6882	7	6882	7	0.00
10/09/2013	R208 On 08-May-14			Bond Future	8.01	94.3632	8.0128	94.3632	0.00
10/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	584	1	584	1	0.00
10/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	598	1	598	1	0.00
10/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	591	1	591	1	0.00
10/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	9707	10	9707	10	0.00
10/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	9609	9	9609	9	0.00
10/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	9658	10	9658	10	0.00
10/09/2013	R208 On 07-August-14			Bond Future	8.13	95.6708	8.1265	95.6708	0.00
10/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	2929	3	2929	3	0.00
10/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	2908	3	2908	3	0.00
10/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	2951	3	2951	3	0.00
10/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	4524	4	4524	4	0.00
10/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	4496	4	4496	4	0.00
10/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	4552	4	4552	4	0.00
10/09/2013	R209 On 07-November-13			Bond Future	9.07	74.1681	9.0695	74.1681	19,302.00
10/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1417	2	1417	2	0.00
10/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	1790	2	1790	2	0.00
10/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	4047	4	4047	4	0.00
10/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	1818	2	1818	2	0.00
10/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	3401	4	3401	4	0.00
10/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	1847	2	1847	2	0.00
10/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	4505	5	4505	5	0.00
10/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	5477	6	5477	6	0.00
10/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	3925	4	3925	4	0.00
10/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	1642	2	1642	2	5,000.00
10/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	4659	5	4659	5	4,700.00
10/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	3827	4	3827	4	0.00
10/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	2071	2	2071	2	1,000.00
10/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	995	1	995	1	1,520.00

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10/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	3876	4	3876	4	0.00
10/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	1397	1	1397	1	980.00
10/09/2013	R209 On 06-February-14			Bond Future	9.16	75.1416	9.1624	75.1416	410.00
10/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2402	3	2402	3	0.00
10/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2454	3	2454	3	0.00
10/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2428	3	2428	3	0.00
10/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	7211	7	7211	7	0.00
10/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	7155	7	7155	7	0.00
10/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	7100	7	7100	7	0.00
10/09/2013	R209 On 08-May-14			Bond Future	9.25	73.0278	9.2518	73.0278	0.00
10/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1732	2	1732	2	0.00
10/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1715	2	1715	2	0.00
10/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1698	2	1698	2	0.00
10/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	13076	13	13076	13	0.00
10/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	13150	13	13150	13	0.00
10/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	13003	13	13003	13	0.00
10/09/2013	R209 On 07-August-14			Bond Future	9.34	74.0398	9.3418	74.0398	0.00
10/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	5268	5	5268	5	0.00
10/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	5299	5	5299	5	0.00
10/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	5236	5	5236	5	0.00
10/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	7350	7	7350	7	0.00
10/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	7436	7	7436	7	0.00
10/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	7393	7	7393	7	0.00
10/09/2013	R210 On 07-November-13			Bond Future	152.48	152.4789	152.4815	152.4789	1,237.00
10/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	7509	8	7509	8	0.00
10/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	7519	8	7519	8	0.00
10/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	7529	8	7529	8	0.00
10/09/2013	R211 On 07-November-13			Bond Future	128.34	128.3484	128.3433	128.3484	522.00
10/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
10/09/2013	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
10/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1657	2	1657	2	0.00
10/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1667	2	1667	2	0.00
10/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1647	2	1647	2	0.00
10/09/2013	R212 On 07-November-13			Bond Future	128.06	128.0605	128.0607	128.0605	21,791.00
10/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	4939	5	4939	5	0.00
10/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	4949	5	4949	5	0.00
10/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	4929	5	4929	5	0.00
10/09/2013	R213 On 07-November-13			Bond Future	8.94	84.7408	8.9396	84.7408	19,481.00
10/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1546	2	1546	2	0.00
10/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1519	2	1519	2	0.00
10/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1492	2	1492	2	0.00
10/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	4168	4	4168	4	0.00
10/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	4115	4	4115	4	0.00
10/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	4221	4	4221	4	0.00
10/09/2013	R213 On 06-February-14			Bond Future	9.04	85.8531	9.0418	85.8531	0.00
10/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2120	2	2120	2	0.00
10/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2144	2	2144	2	0.00
10/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2168	2	2168	2	0.00
10/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	7978	8	7978	8	0.00
10/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	7919	8	7919	8	0.00
10/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	8037	8	8037	8	0.00
10/09/2013	R213 On 08-May-14			Bond Future	9.14	83.4927	9.1363	83.4927	0.00
10/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1559	2	1559	2	0.00
10/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1591	2	1591	2	0.00
10/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1575	2	1575	2	0.00
10/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	13658	13	13658	13	0.00
10/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	13732	14	13732	14	0.00
10/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	13585	13	13585	13	0.00
10/09/2013	R213 On 07-August-14			Bond Future	9.23	84.6497	9.2332	84.6497	0.00
10/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	5023	5	5023	5	0.00
10/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	5084	5	5084	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
10/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	5053	5	5053	5	0.00
10/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	7848	8	7848	8	0.00
10/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	7893	8	7893	8	0.00
10/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	7938	8	7938	8	0.00
10/09/2013	R214 On 07-November-13			Bond Future	9.23	74.4132	9.2311	74.4132	2,427.00
10/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	129	0	129	0	0.00
10/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	126	0	126	0	0.00
10/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	122	0	122	0	0.00
10/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	12593	12	12593	12	0.00
10/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	12498	12	12498	12	0.00
10/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	12688	13	12688	13	0.00
10/09/2013	R214 On 06-February-14			Bond Future	9.33	75.3900	9.3275	75.3900	0.00
10/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	3455	4	3455	4	0.00
10/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	3423	4	3423	4	0.00
10/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	3392	3	3392	3	0.00
10/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	5953	6	5953	6	0.00
10/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	6001	6	6001	6	0.00
10/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	5905	6	5905	6	0.00
10/09/2013	R248 On 07-November-13			Bond Future	9.27	96.8007	9.2673	96.8007	10,260.00
10/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	15854	15	15854	15	0.00
10/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	15983	16	15983	16	0.00
10/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	16113	16	16113	16	0.00
10/09/2013	R248 On 06-February-14			Bond Future	9.37	98.0713	9.3657	98.0713	0.00
10/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
10/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	2724	2	2724	2	0.00
10/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	2622	2	2622	2	0.00
10/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	2521	2	2521	2	0.00