



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
08/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	2025 On 07-November-13			Bond Future	110.11	110.1121	110.1121	110.1121	0.00
08/11/2013	2025 On 06-February-14			Bond Future	110.59	110.2639	110.5908	110.2639	0.00
08/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
08/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
08/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
08/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	409	1	409	1	0.00
08/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	399	1	399	1	0.00
08/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	419	1	419	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
08/11/2013	2037 On 07-November-13			Bond Future	9.04	97.1725	9.0400	97.1725	0.00
08/11/2013	2037 On 06-February-14			Bond Future	9.26	94.8052	9.2585	94.8052	1,652.00
08/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	1159	3	1159	3	0.00
08/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	1071	3	1071	3	0.00
08/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	984	3	984	3	0.00
08/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
08/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
08/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
08/11/2013	2037 On 08-May-14			Bond Future	9.36	96.0732	9.3623	96.0732	0.00
08/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	241	2	241	2	0.00
08/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	67	2	67	2	0.00
08/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	154	2	154	2	0.00
08/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
08/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
08/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
08/11/2013	2037 On 07-August-14			Bond Future	9.46	93.1670	9.4629	93.1670	0.00
08/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
08/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
08/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
08/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	3747	2	3747	2	0.00
08/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	3656	2	3656	2	0.00
08/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	3564	2	3564	2	0.00
08/11/2013	2038 On 07-November-13			Bond Future	106.06	106.0585	106.0585	106.0585	0.00
08/11/2013	2038 On 06-February-14			Bond Future	106.44	106.2427	106.4359	106.2427	24.00
08/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
08/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
08/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
08/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	564	1	564	1	0.00
08/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	574	1	574	1	0.00
08/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	554	1	554	1	0.00
08/11/2013	2050 On 07-November-13			Bond Future	111.07	111.0652	111.0652	111.0652	0.00
08/11/2013	2050 On 06-February-14			Bond Future	111.45	110.6396	111.4459	110.6396	472.00
08/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1446	1	1446	1	0.00
08/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1436	1	1436	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
08/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1456	1	1456	1	0.00
08/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
08/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
08/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
08/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	AL37 On 06-February-14			Index Future	413.89	416.5230	413.8940	416.5230	0.00
08/11/2013	AL37 On 08-May-14			Index Future	419.35	422.0930	419.3540	422.0930	0.00
08/11/2013	AL7T On 06-February-14			Index Future	486.41	491.6140	486.4080	491.6140	1.00
08/11/2013	AL7T On 08-May-14			Index Future	492.82	498.1900	492.8240	498.1900	0.00
08/11/2013	ALBI On 06-February-14			Index Future	437.02	441.9140	437.0210	441.9140	785.00
08/11/2013	ALBI On 08-May-14			Index Future	442.79	447.8250	442.7860	447.8250	85.00
08/11/2013	ALBI On 07-August-14			Index Future	448.96	454.1210	448.9580	454.1210	0.00
08/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/11/2013	EL28 On 07-November-13			Bond Future	114.64	114.6391	114.6391	114.6391	0.00
08/11/2013	EL28 On 06-February-14			Bond Future	113.04	112.6348	113.0383	112.6348	0.00
08/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2048	2	2048	2	0.00
08/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2028	2	2028	2	0.00
08/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2038	2	2038	2	0.00
08/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
08/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
08/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
08/11/2013	ES33 On 07-November-13			Bond Future	9.58	82.9001	9.5750	82.9001	0.00
08/11/2013	ES33 On 06-February-14			Bond Future	9.83	84.5281	9.8270	84.5281	6,292.00
08/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
08/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
08/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
08/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2050	1	2050	1	0.00
08/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1975	0	1975	0	0.00
08/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2126	1	2126	1	0.00
08/11/2013	ES33 On 08-May-14			Bond Future	9.95	81.8762	9.9501	81.8762	0.00
08/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
08/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
08/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
08/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2927	1	2927	1	0.00
08/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2852	1	2852	1	0.00
08/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3003	1	3003	1	0.00
08/11/2013	GOVI On 06-February-14			GOVI	436.64	441.2870	436.6430	441.2870	366.00
08/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	1	0	1	0.00
08/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	1	0	1	0.00

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08/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	1	0	1	0.00
08/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	33470	0	33470	0	0.00
08/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	33670	0	33670	0	0.00
08/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	33570	0	33570	0	0.00
08/11/2013	GOVI On 08-May-14			GOVI	442.40	447.1890	442.4030	447.1890	0.00
08/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	3930	5	3930	5	0.00
08/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	4030	5	4030	5	0.00
08/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	4130	5	4130	5	0.00
08/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
08/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
08/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
08/11/2013	GOVI On 07-August-14			GOVI	448.57	453.4770	448.5700	453.4770	0.00
08/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
08/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
08/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
08/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	114200	7	114200	7	0.00
08/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	114400	7	114400	7	0.00
08/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	114300	7	114300	7	0.00
08/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/11/2013	IGOV On 06-February-14			Index Future	200.97	200.8380	200.9670	200.8380	1,333.00
08/11/2013	IGOV On 08-May-14			Index Future	203.64	203.5490	203.6420	203.5490	7.00
08/11/2013	ILBI On 06-February-14			Index Future	543.88	543.3500	543.8820	543.3500	186.00
08/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
08/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
08/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	100.00
08/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.19	94.8300	5.1900	94.8300	1,500.00
08/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.23	94.8100	5.2300	94.8100	1,000.00
08/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.31	94.7500	5.3100	94.7500	0.00
08/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.33	94.6700	5.3300	94.6700	400.00
08/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.49	94.5900	5.4900	94.5900	0.00

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08/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.72	94.3800	5.7200	94.3800	2,000.00
08/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.15	94.0200	6.1500	94.0200	1,000.00
08/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.43	93.7400	6.4300	93.7400	0.00
08/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.73	93.4500	6.7300	93.4500	150.00
08/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.01	93.1900	7.0100	93.1900	2,100.00
08/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.29	92.9300	7.2900	92.9300	0.00
08/11/2013	R023 On 07-November-13			Bond Future	7.82	101.0885	7.8200	101.0885	0.00
08/11/2013	R023 On 06-February-14			Bond Future	8.02	102.9469	8.0245	102.9469	11,259.00
08/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	1103	0	1103	0	0.00
08/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	1166	0	1166	0	0.00
08/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	1039	0	1039	0	0.00
08/11/2013	R023 On 08-May-14			Bond Future	8.13	100.4067	8.1293	100.4067	0.00
08/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	3239	2	3239	2	0.00
08/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	3302	2	3302	2	0.00
08/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	3366	2	3366	2	0.00
08/11/2013	R157 On 07-November-13			Bond Future	6.08	114.8837	6.0750	114.8837	0.00
08/11/2013	R157 On 06-February-14			Bond Future	6.28	116.5267	6.2803	116.5267	32,209.00
08/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	116	0	116	0	0.00
08/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	122	0	122	0	0.00
08/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	119	0	119	0	0.00
08/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1134	1	1134	1	0.00
08/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1147	1	1147	1	0.00
08/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1121	1	1121	1	0.00
08/11/2013	R157 On 08-May-14			Bond Future	6.47	111.2768	6.4725	111.2768	0.00
08/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	76	0	76	0	0.00
08/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	75	0	75	0	0.00
08/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	73	0	73	0	0.00
08/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1806	2	1806	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1794	2	1794	2	0.00
08/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1819	2	1819	2	0.00
08/11/2013	R157 On 07-August-14			Bond Future	6.67	112.8429	6.6673	112.8429	0.00
08/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	680	1	680	1	0.00
08/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	686	1	686	1	0.00
08/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	692	1	692	1	0.00
08/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	600	0	600	0	0.00
08/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	595	0	595	0	0.00
08/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	590	0	590	0	0.00
08/11/2013	R157 On 06-November-14			Bond Future	7.02	107.5468	7.0200	107.5468	0.00
08/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	401	0	401	0	0.00
08/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	398	0	398	0	0.00
08/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	404	0	404	0	0.00
08/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	1089	1	1089	1	0.00
08/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1100	1	1100	1	0.00
08/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	1094	1	1094	1	0.00
08/11/2013	R186 On 07-November-13			Bond Future	8.14	122.9622	8.1350	122.9622	0.00
08/11/2013	R186 On 06-February-14			Bond Future	8.35	119.9306	8.3480	119.9306	55,933.00
08/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	1075	2	1075	2	0.00
08/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	5036	6	5036	6	0.00
08/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	1053	2	1053	2	0.00
08/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	1097	2	1097	2	0.00
08/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6440	5	6440	5	0.00
08/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	6369	5	6369	5	0.00
08/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1613	1	1613	1	250.00
08/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6510	5	6510	5	0.00
08/11/2013	R186 On 08-May-14			Bond Future	8.45	121.5347	8.4514	121.5347	540.00
08/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	731	1	731	1	0.00
08/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	743	1	743	1	0.00
08/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4552	6	4552	6	0.00
08/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	719	1	719	1	0.00
08/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1371	2	1371	2	1,933.00
08/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	4140	3	4140	3	1,933.00
08/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	12962	12	12962	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	13047	12	13047	12	0.00
08/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	13133	12	13133	12	0.00
08/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	9860	9	9860	9	0.00
08/11/2013	R186 On 07-August-14			Bond Future	8.55	117.9526	8.5479	117.9526	0.00
08/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	4208	5	4208	5	0.00
08/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4281	5	4281	5	0.00
08/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	4244	5	4244	5	0.00
08/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	6870	8	6870	8	0.00
08/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6281	5	6281	5	0.00
08/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6377	5	6377	5	0.00
08/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6329	5	6329	5	0.00
08/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	3838	3	3838	3	840.00
08/11/2013	R186 On 06-November-14			Bond Future	8.65	119.5326	8.6513	119.5326	0.00
08/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8401	10	8401	10	0.00
08/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	4246	5	4246	5	0.00
08/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4312	5	4312	5	0.00
08/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4279	5	4279	5	0.00
08/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	8448	7	8448	7	0.00
08/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8500	8	8500	8	0.00
08/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	8396	7	8396	7	0.00
08/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	4300	4	4300	4	2,010.00
08/11/2013	R197 On 07-November-13			Bond Future	280.86	280.8602	280.8602	280.8602	0.00
08/11/2013	R197 On 06-February-14			Bond Future	278.93	278.9435	278.9251	278.9435	2,049.00
08/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	1075	1	1075	1	0.00
08/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	1085	1	1085	1	0.00
08/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	1065	1	1065	1	0.00
08/11/2013	R201 On 07-November-13			Bond Future	4.81	107.6308	4.8100	107.6308	0.00
08/11/2013	R201 On 06-February-14			Bond Future	4.75	104.6551	4.7529	104.6551	0.00
08/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	480	1	480	1	0.00
08/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	487	1	487	1	0.00
08/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	494	1	494	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
08/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	63	0	63	0	0.00
08/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	62	0	62	0	0.00
08/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	65	0	65	0	0.00
08/11/2013	R201 On 08-May-14			Bond Future	4.52	106.0549	4.5154	106.0549	0.00
08/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	310	0	310	0	0.00
08/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	314	0	314	0	0.00
08/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	306	0	306	0	0.00
08/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	168	0	168	0	0.00
08/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	165	0	165	0	0.00
08/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	170	0	170	0	0.00
08/11/2013	R201 On 07-August-14			Bond Future	3.70	103.1370	3.7041	103.1370	0.00
08/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	596	1	596	1	0.00
08/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	602	1	602	1	0.00
08/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	599	1	599	1	0.00
08/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	20	0	20	0	0.00
08/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	20	0	20	0	0.00
08/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	20	0	20	0	0.00
08/11/2013	R202 On 07-November-13			Bond Future	209.55	209.5510	209.5510	209.5510	0.00
08/11/2013	R202 On 06-February-14			Bond Future	209.48	209.3343	209.4816	209.3343	43,449.00
08/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	492	0	492	0	0.00
08/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	472	0	472	0	0.00
08/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	482	0	482	0	0.00
08/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
08/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
08/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
08/11/2013	R203 On 07-November-13			Bond Future	6.78	106.2042	6.7800	106.2042	0.00
08/11/2013	R203 On 06-February-14			Bond Future	6.98	107.8796	6.9801	107.8796	8,517.00
08/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	75	0	75	0	16.00
08/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	144	0	144	0	0.00
08/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	727	1	727	1	13.00
08/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	136	0	136	0	0.00
08/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	140	0	140	0	0.00
08/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3441	3	3441	3	0.00
08/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	2871	2	2871	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	2813	2	2813	2	0.00
08/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1177	1	1177	1	0.00
08/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	2841	2	2841	2	0.00
08/11/2013	R203 On 08-May-14			Bond Future	7.12	105.1617	7.1207	105.1617	0.00
08/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	152	0	152	0	0.00
08/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	926	1	926	1	13.00
08/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	146	0	146	0	0.00
08/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	149	0	149	0	0.00
08/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1775	2	1775	2	16.00
08/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4374	4	4374	4	0.00
08/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	945	1	945	1	0.00
08/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4346	4	4346	4	0.00
08/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4318	4	4318	4	0.00
08/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1769	1	1769	1	0.00
08/11/2013	R203 On 07-August-14			Bond Future	7.25	106.6412	7.2526	106.6412	0.00
08/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1607	2	1607	2	0.00
08/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1592	2	1592	2	0.00
08/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1577	2	1577	2	0.00
08/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	1003	1	1003	1	30.00
08/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1460	1	1460	1	0.00
08/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1447	1	1447	1	0.00
08/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1473	1	1473	1	0.00
08/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2155	2	2155	2	0.00
08/11/2013	R203 On 06-November-14			Bond Future	7.42	103.9100	7.4215	103.9100	0.00
08/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	1057	1	1057	1	0.00
08/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	1076	1	1076	1	0.00
08/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	1067	1	1067	1	0.00
08/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2557	2	2557	2	0.00
08/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2524	2	2524	2	0.00
08/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2540	2	2540	2	0.00
08/11/2013	R204 On 07-November-13			Bond Future	7.06	107.1297	7.0550	107.1297	0.00
08/11/2013	R204 On 06-February-14			Bond Future	7.23	104.8383	7.2332	104.8383	28,279.00
08/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	206	0	206	0	0.00
08/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	212	0	212	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	218	0	218	0	0.00
08/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	3710	3	3710	3	0.00
08/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	3673	3	3673	3	0.00
08/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	3747	3	3747	3	0.00
08/11/2013	R204 On 08-May-14			Bond Future	7.36	106.2404	7.3590	106.2404	0.00
08/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	231	0	231	0	0.00
08/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	226	0	226	0	0.00
08/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	235	0	235	0	0.00
08/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5506	5	5506	5	0.00
08/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5543	5	5543	5	0.00
08/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5469	5	5469	5	0.00
08/11/2013	R204 On 07-August-14			Bond Future	7.48	103.7032	7.4765	103.7032	0.00
08/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	2070	2	2070	2	0.00
08/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2739	3	2739	3	0.00
08/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	2088	2	2088	2	0.00
08/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	2051	2	2051	2	0.00
08/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1622	1	1622	1	530.00
08/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2187	2	2187	2	0.00
08/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2150	2	2150	2	0.00
08/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2168	2	2168	2	0.00
08/11/2013	R204 On 06-November-14			Bond Future	7.61	105.0924	7.6127	105.0924	0.00
08/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1528	2	1528	2	0.00
08/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1542	2	1542	2	0.00
08/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	3228	4	3228	4	0.00
08/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1515	2	1515	2	0.00
08/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	3703	3	3703	3	0.00
08/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	1916	2	1916	2	1,270.00
08/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	3680	3	3680	3	0.00
08/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	3725	3	3725	3	0.00
08/11/2013	R206 On 07-November-13			Bond Future	5.19	102.8152	5.1850	102.8152	0.00
08/11/2013	R207 On 07-November-13			Bond Future	7.36	101.8356	7.3550	101.8356	0.00
08/11/2013	R207 On 06-February-14			Bond Future	7.56	99.9321	7.5561	99.9321	18,702.00
08/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	241	0	241	0	0.00
08/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	235	0	235	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	248	0	248	0	0.00
08/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4582	4	4582	4	0.00
08/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	4625	4	4625	4	0.00
08/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4539	4	4539	4	0.00
08/11/2013	R207 On 08-May-14			Bond Future	7.68	101.2687	7.6802	101.2687	0.00
08/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	258	0	258	0	0.00
08/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	263	0	263	0	0.00
08/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	254	0	254	0	0.00
08/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7169	6	7169	6	0.00
08/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7213	6	7213	6	0.00
08/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7125	6	7125	6	0.00
08/11/2013	R207 On 07-August-14			Bond Future	7.80	99.0527	7.7974	99.0527	0.00
08/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2403	3	2403	3	0.00
08/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2445	3	2445	3	0.00
08/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2424	3	2424	3	0.00
08/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	2843	2	2843	2	0.00
08/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	2866	2	2866	2	0.00
08/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	2821	2	2821	2	0.00
08/11/2013	R207 On 06-November-14			Bond Future	7.92	100.3795	7.9241	100.3795	0.00
08/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	2046	2	2046	2	0.00
08/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	2014	2	2014	2	0.00
08/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	2030	2	2030	2	0.00
08/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4451	4	4451	4	0.00
08/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4424	4	4424	4	0.00
08/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4398	4	4398	4	0.00
08/11/2013	R208 On 07-November-13			Bond Future	7.53	96.4301	7.5300	96.4301	0.00
08/11/2013	R208 On 06-February-14			Bond Future	7.74	98.1123	7.7402	98.1123	10,360.00
08/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	192	0	192	0	0.00
08/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	203	0	203	0	0.00
08/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	198	0	198	0	0.00
08/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5549	5	5549	5	0.00
08/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5499	5	5499	5	0.00
08/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	5600	5	5600	5	0.00
08/11/2013	R208 On 08-May-14			Bond Future	7.85	96.0282	7.8519	96.0282	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	208	0	208	0	0.00
08/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	217	0	217	0	0.00
08/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	213	0	213	0	0.00
08/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8523	8	8523	8	0.00
08/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8419	8	8419	8	0.00
08/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8471	8	8471	8	0.00
08/11/2013	R208 On 07-August-14			Bond Future	7.96	97.3792	7.9562	97.3792	0.00
08/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2489	3	2489	3	0.00
08/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3726	4	3726	4	0.00
08/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2466	3	2466	3	0.00
08/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2512	3	2512	3	0.00
08/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2160	2	2160	2	630.00
08/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3256	3	3256	3	0.00
08/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3230	3	3230	3	0.00
08/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3283	3	3283	3	0.00
08/11/2013	R208 On 06-November-14			Bond Future	8.07	95.2880	8.0737	95.2880	0.00
08/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	1934	2	1934	2	0.00
08/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	1969	2	1969	2	0.00
08/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	1951	2	1951	2	0.00
08/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4359	5	4359	5	0.00
08/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	4950	4	4950	4	0.00
08/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2375	2	2375	2	1,520.00
08/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	4982	4	4982	4	0.00
08/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	4919	4	4919	4	0.00
08/11/2013	R209 On 07-November-13			Bond Future	8.93	75.0000	8.9250	75.0000	0.00
08/11/2013	R209 On 06-February-14			Bond Future	9.15	76.5317	9.1467	76.5317	23,118.00
08/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1248	2	1248	2	0.00
08/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1291	2	1291	2	0.00
08/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1269	2	1269	2	0.00
08/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	5942	5	5942	5	0.00
08/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5822	5	5822	5	0.00
08/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	5882	5	5882	5	0.00
08/11/2013	R209 On 08-May-14			Bond Future	9.24	74.4106	9.2411	74.4106	0.00
08/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	786	1	786	1	0.00

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08/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	774	1	774	1	0.00
08/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	762	1	762	1	0.00
08/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	12058	11	12058	11	0.00
08/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	11979	11	11979	11	0.00
08/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	12137	11	12137	11	0.00
08/11/2013	R209 On 07-August-14			Bond Future	9.33	75.4576	9.3300	75.4576	0.00
08/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	4036	5	4036	5	0.00
08/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	4067	5	4067	5	0.00
08/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	4005	5	4005	5	0.00
08/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	6034	5	6034	5	0.00
08/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	6120	5	6120	5	0.00
08/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	6077	5	6077	5	0.00
08/11/2013	R209 On 06-November-14			Bond Future	9.42	73.3240	9.4244	73.3240	0.00
08/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4195	5	4195	5	0.00
08/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4225	5	4225	5	0.00
08/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4255	5	4255	5	0.00
08/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7348	7	7348	7	0.00
08/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	7258	6	7258	6	0.00
08/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	7303	6	7303	6	0.00
08/11/2013	R210 On 07-November-13			Bond Future	159.33	159.3344	159.3344	159.3344	0.00
08/11/2013	R210 On 06-February-14			Bond Future	160.96	160.9649	160.9562	160.9649	1,319.00
08/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	534	1	534	1	0.00
08/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	544	1	544	1	0.00
08/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	554	1	554	1	0.00
08/11/2013	R211 On 07-November-13			Bond Future	128.85	128.8481	128.8481	128.8481	0.00
08/11/2013	R211 On 06-February-14			Bond Future	129.04	129.0485	129.0352	129.0485	522.00
08/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	25	0	25	0	0.00
08/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	35	0	35	0	0.00
08/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	45	0	45	0	0.00
08/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
08/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
08/11/2013	R212 On 07-November-13			Bond Future	131.68	131.6775	131.6775	131.6775	0.00
08/11/2013	R212 On 06-February-14			Bond Future	131.71	131.7681	131.7099	131.7681	21,791.00
08/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1280	1	1280	1	0.00
08/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1300	1	1300	1	0.00
08/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1290	1	1290	1	0.00
08/11/2013	R213 On 07-November-13			Bond Future	8.77	85.7836	8.7700	85.7836	0.00
08/11/2013	R213 On 06-February-14			Bond Future	8.99	87.4277	8.9898	87.4277	19,947.00
08/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	1099	2	1099	2	0.00
08/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	1079	2	1079	2	0.00
08/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	1060	1	1060	1	0.00
08/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	6523	5	6523	5	0.00
08/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	6460	5	6460	5	0.00
08/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6587	6	6587	6	0.00
08/11/2013	R213 On 08-May-14			Bond Future	9.09	85.0590	9.0887	85.0590	0.00
08/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	762	1	762	1	0.00
08/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	751	1	751	1	0.00
08/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	774	1	774	1	0.00
08/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	12494	11	12494	11	0.00
08/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	12572	11	12572	11	0.00
08/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	12416	11	12416	11	0.00
08/11/2013	R213 On 07-August-14			Bond Future	9.18	86.2556	9.1832	86.2556	0.00
08/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	3953	5	3953	5	0.00
08/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	4015	5	4015	5	0.00
08/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	3984	5	3984	5	0.00
08/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6461	6	6461	6	0.00
08/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6416	6	6416	6	0.00
08/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6506	6	6506	6	0.00
08/11/2013	R213 On 06-November-14			Bond Future	9.29	83.8736	9.2854	83.8736	0.00
08/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4293	5	4293	5	0.00
08/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4353	5	4353	5	0.00

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08/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4323	5	4323	5	0.00
08/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	7523	7	7523	7	0.00
08/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	7569	7	7569	7	0.00
08/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7477	7	7477	7	0.00
08/11/2013	R214 On 07-November-13			Bond Future	9.07	75.4742	9.0700	75.4742	0.00
08/11/2013	R214 On 06-February-14			Bond Future	9.31	76.9069	9.3101	76.9069	2,927.00
08/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2126	3	2126	3	0.00
08/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	2097	3	2097	3	0.00
08/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	2067	3	2067	3	0.00
08/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	4495	4	4495	4	0.00
08/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4546	4	4546	4	0.00
08/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	4445	4	4445	4	0.00
08/11/2013	R214 On 08-May-14			Bond Future	9.40	74.6502	9.4041	74.6502	0.00
08/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	2969	4	2969	4	0.00
08/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	2999	4	2999	4	0.00
08/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	2940	4	2940	4	0.00
08/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	6017	5	6017	5	0.00
08/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	6067	5	6067	5	0.00
08/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	6117	5	6117	5	0.00
08/11/2013	R248 On 07-November-13			Bond Future	9.13	97.8241	9.1250	97.8241	0.00
08/11/2013	R248 On 06-February-14			Bond Future	9.36	99.7269	9.3573	99.7269	10,220.00
08/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	2643	1	2643	1	0.00
08/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	2542	1	2542	1	0.00
08/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	2441	0	2441	0	0.00
08/11/2013	R248 On 08-May-14			Bond Future	9.45	96.6382	9.4536	96.6382	0.00
08/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
08/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	3967	2	3967	2	0.00
08/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	3865	2	3865	2	0.00
08/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	4069	2	4069	2	0.00

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