



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 09/12/2013 To: 09/12/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	0986 On 31-March-36			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
09/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	2025 On 06-February-14			Bond Future	110.00	109.9954	110.0018	109.9954	0.00
09/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	998	1	1	1	0.00
09/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	988	1	1	1	0.00
09/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	1008	1	1	1	0.00
09/12/2013	2037 On 06-February-14			Bond Future	9.17	92.9931	93.8717	92.9931	1,652.00
09/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	1945	1	2	1	0.00
09/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1858	1	2	1	0.00
09/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1771	1	2	1	0.00
09/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 08-May-14			Bond Future	9.27	94.2142	95.1038	94.2142	0.00
09/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1032	0	1	0	0.00
09/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	858	0	1	0	0.00
09/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	945	0	1	0	0.00
09/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 07-August-14			Bond Future	9.37	91.2505	92.1500	91.2505	0.00
09/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
09/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2967	4	3	4	0.00
09/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2876	4	3	4	0.00
09/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2785	4	3	4	0.00
09/12/2013	2038 On 06-February-14			Bond Future	107.74	107.5359	107.7435	107.5359	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	733	1	1	1	0.00
09/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	743	1	1	1	0.00
09/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	753	1	1	1	0.00
09/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2050 On 06-February-14			Bond Future	111.57	111.5615	111.5696	111.5615	472.00
09/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1570	2	2	2	0.00
09/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1560	2	2	2	0.00
09/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1580	2	2	2	0.00
09/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
09/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	AL37 On 06-February-14			Index Future	412.91	410.8220	412.9070	410.8220	0.00
09/12/2013	AL37 On 08-May-14			Index Future	418.33	416.2160	418.3270	416.2160	0.00
09/12/2013	AL7T On 06-February-14			Index Future	485.81	482.1150	485.8090	482.1150	1.00
09/12/2013	AL7T On 08-May-14			Index Future	492.19	488.4470	492.1860	488.4470	0.00
09/12/2013	ALBI On 06-February-14			Index Future	437.82	434.6620	437.8230	434.6620	789.00
09/12/2013	ALBI On 08-May-14			Index Future	443.57	440.3700	443.5700	440.3700	35.00
09/12/2013	ALBI On 07-August-14			Index Future	449.65	446.4160	449.6480	446.4160	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
09/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	C213 On 28-February-31			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
09/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2013	EL28 On 06-February-14			Bond Future	113.17	113.1577	113.1659	113.1577	0.00
09/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2176	2	2	2	0.00
09/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2156	2	2	2	0.00
09/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2166	2	2	2	0.00
09/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
09/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 06-February-14			Bond Future	9.74	82.9142	83.6702	82.9142	6,292.00
09/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1390	2	1	2	0.00
09/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1315	2	1	2	0.00
09/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1466	2	1	2	0.00
09/12/2013	ES33 On 08-May-14			Bond Future	9.86	80.2210	80.9865	80.2210	0.00
09/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
09/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2264	3	2	3	0.00
09/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2189	3	2	3	0.00
09/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2340	3	2	3	0.00
09/12/2013	GOVI On 06-February-14			GOVI	437.25	434.2000	437.2460	434.2000	468.00
09/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	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
09/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	27440	6	3	6	0.00
09/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	27640	6	3	6	0.00
09/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	27540	6	3	6	0.00
09/12/2013	GOVI On 08-May-14			GOVI	442.99	439.9020	442.9860	439.9020	0.00
09/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	9760	0	1	0	0.00
09/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	9860	0	1	0	0.00
09/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	9960	0	1	0	0.00
09/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	2	0	2	0.00
09/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	2	0	2	0.00
09/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	2	0	2	0.00
09/12/2013	GOVI On 07-August-14			GOVI	449.06	445.9420	449.0560	445.9420	0.00
09/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
09/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	109340	14	11	14	0.00
09/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	109540	14	11	14	0.00
09/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	109440	14	11	14	0.00
09/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2013	IGOV On 06-February-14			Index Future	200.02	199.9710	200.0240	199.9710	1,332.00
09/12/2013	IGOV On 08-May-14			Index Future	202.67	202.6220	202.6740	202.6220	7.00
09/12/2013	ILBI On 06-February-14			Index Future	541.75	541.7150	541.7470	541.7150	190.00
09/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
09/12/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/12/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.22	94.7800	94.7800	94.7800	1,500.00
09/12/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.24	94.7400	94.7600	94.7400	1,000.00
09/12/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.32	94.6400	94.6800	94.6400	0.00
09/12/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.37	94.5700	94.6300	94.5700	0.00
09/12/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.46	94.4800	94.5400	94.4800	0.00
09/12/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.57	94.3400	94.4300	94.3400	0.00
09/12/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.70	94.2200	94.3000	94.2200	6,000.00
09/12/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.03	93.8900	93.9700	93.8900	1,000.00
09/12/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.42	93.4800	93.5800	93.4800	0.00
09/12/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.73	93.1400	93.2700	93.1400	150.00
09/12/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.06	92.8200	92.9400	92.8200	3,200.00
09/12/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.35	92.5200	92.6500	92.5200	0.00
09/12/2013	R023 On	06-February-14			Bond Future	8.04	100.8416	101.6821	100.8416	11,257.00
09/12/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On	06-February-14	7.85	Put	Bond Future	1183	2	1	2	0.00
09/12/2013	R023 On	06-February-14	7.86	Put	Bond Future	1120	2	1	2	0.00
09/12/2013	R023 On	06-February-14	7.84	Put	Bond Future	1247	2	1	2	0.00
09/12/2013	R023 On	08-May-14			Bond Future	8.14	98.2494	99.1003	98.2494	0.00
09/12/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R023 On	08-May-14	7.61	Put	Bond Future	3327	4	3	4	0.00
09/12/2013	R023 On	08-May-14	7.60	Put	Bond Future	3391	4	3	4	0.00
09/12/2013	R023 On	08-May-14	7.59	Put	Bond Future	3454	4	3	4	0.00
09/12/2013	R157 On	06-February-14			Bond Future	6.29	116.0936	116.2753	116.0936	32,002.00
09/12/2013	R157 On	06-February-14	5.64	Call	Bond Future	83	0	0	0	0.00
09/12/2013	R157 On	06-February-14	5.66	Call	Bond Future	88	0	0	0	0.00
09/12/2013	R157 On	06-February-14	5.65	Call	Bond Future	85	0	0	0	0.00
09/12/2013	R157 On	06-February-14	5.65	Put	Bond Future	1121	1	1	1	0.00

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09/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1134	1	1	1	0.00
09/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1107	1	1	1	0.00
09/12/2013	R157 On 08-May-14			Bond Future	6.49	110.8105	110.9940	110.8105	0.00
09/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	95	0	0	0	0.00
09/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	93	0	0	0	0.00
09/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	91	0	0	0	0.00
09/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1853	2	2	2	0.00
09/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1841	2	2	2	0.00
09/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1865	2	2	2	0.00
09/12/2013	R157 On 07-August-14			Bond Future	6.72	112.3329	112.5162	112.3329	0.00
09/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	701	1	1	1	0.00
09/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	707	1	1	1	0.00
09/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	712	1	1	1	0.00
09/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	677	1	1	1	0.00
09/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	672	1	1	1	0.00
09/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	666	1	1	1	0.00
09/12/2013	R157 On 06-November-14			Bond Future	7.07	107.0819	107.2690	107.0819	0.00
09/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	366	0	0	0	0.00
09/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	363	0	0	0	0.00
09/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	369	0	0	0	0.00
09/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1099	1	1	1	0.00
09/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1110	1	1	1	0.00
09/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1104	1	1	1	0.00
09/12/2013	R186 On 06-February-14			Bond Future	8.33	117.3687	118.4417	117.3687	60,693.00
09/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	810	1	1	1	0.00
09/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	4802	4	5	4	0.00
09/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	790	1	1	1	0.00
09/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	830	1	1	1	0.00
09/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5982	7	6	7	0.00
09/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5909	7	6	7	0.00
09/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1187	2	1	2	250.00
09/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	6055	7	6	7	0.00
09/12/2013	R186 On 08-May-14			Bond Future	8.43	118.9100	119.9964	118.9100	740.00
09/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	778	1	1	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
09/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4630	4	5	4	0.00
09/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	791	1	1	1	0.00
09/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8471	8	8	8	0.00
09/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3608	3	4	3	8,000.00
09/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	765	1	1	1	0.00
09/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1419	1	1	1	1,933.00
09/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7084	6	7	6	0.00
09/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12907	14	13	14	0.00
09/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4031	5	4	5	1,933.00
09/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12822	14	13	14	0.00
09/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2366	3	2	3	400.00
09/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1771	2	2	2	8,000.00
09/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12993	14	13	14	0.00
09/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9721	11	10	11	0.00
09/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	5149	6	5	6	0.00
09/12/2013	R186 On 07-August-14			Bond Future	8.53	115.2520	116.3506	115.2520	0.00
09/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4200	4	4	4	0.00
09/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4275	4	4	4	0.00
09/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4237	4	4	4	0.00
09/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	6875	6	7	6	0.00
09/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	6113	7	6	7	0.00
09/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	6209	7	6	7	0.00
09/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	6161	7	6	7	0.00
09/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3681	4	4	4	840.00
09/12/2013	R186 On 06-November-14			Bond Future	8.63	116.8498	117.9648	116.8498	0.00
09/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8259	8	8	8	0.00
09/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4083	4	4	4	0.00
09/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4149	4	4	4	0.00
09/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4116	4	4	4	0.00
09/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	8110	9	8	9	0.00
09/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	8162	9	8	9	0.00
09/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	8058	9	8	9	0.00
09/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3983	4	4	4	2,010.00
09/12/2013	R197 On 06-February-14			Bond Future	275.81	275.7920	275.8070	275.7920	2,049.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	4193	4	4	4	0.00
09/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	4203	4	4	4	0.00
09/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	4183	4	4	4	0.00
09/12/2013	R201 On 06-February-14			Bond Future	4.83	104.4550	104.4946	104.4550	0.00
09/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	421	0	0	0	0.00
09/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	427	0	0	0	0.00
09/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	434	0	0	0	0.00
09/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	68	0	0	0	0.00
09/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	66	0	0	0	0.00
09/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	69	0	0	0	0.00
09/12/2013	R201 On 08-May-14			Bond Future	4.63	105.8267	105.8663	105.8267	0.00
09/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	289	0	0	0	0.00
09/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	292	0	0	0	0.00
09/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	286	0	0	0	0.00
09/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	218	0	0	0	0.00
09/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	215	0	0	0	0.00
09/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	221	0	0	0	0.00
09/12/2013	R201 On 07-August-14			Bond Future	3.97	102.8709	102.9085	102.8709	0.00
09/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	530	1	1	1	0.00
09/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	536	1	1	1	0.00
09/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	533	1	1	1	0.00
09/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	52	0	0	0	0.00
09/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	51	0	0	0	0.00
09/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	51	0	0	0	0.00
09/12/2013	R202 On 06-February-14			Bond Future	209.21	209.1961	209.2100	209.1961	44,679.00
09/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	220	0	0	0	0.00
09/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	200	0	0	0	0.00
09/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	210	0	0	0	0.00
09/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R202 On 06-February-14	209.01	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
09/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R203 On 06-February-14			Bond Future	7.05	106.6913	107.1166	106.6913	8,612.00
09/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	30	0	0	0	16.00
09/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	67	0	0	0	0.00
09/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	510	0	1	0	13.00
09/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	62	0	0	0	0.00
09/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	64	0	0	0	0.00
09/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3634	4	4	4	0.00
09/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3036	3	3	3	0.00
09/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2975	3	3	3	0.00
09/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1199	2	1	2	0.00
09/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3005	3	3	3	0.00
09/12/2013	R203 On 08-May-14			Bond Future	7.20	103.9321	104.3625	103.9321	0.00
09/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	127	0	0	0	0.00
09/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	817	1	1	1	13.00
09/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	122	0	0	0	0.00
09/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	125	0	0	0	0.00
09/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1611	1	2	1	16.00
09/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4600	5	5	5	0.00
09/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1030	1	1	1	0.00
09/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4572	5	5	5	0.00
09/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4543	5	5	5	0.00
09/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1910	2	2	2	0.00
09/12/2013	R203 On 07-August-14			Bond Future	7.35	105.3596	105.7934	105.3596	0.00
09/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1478	1	1	1	0.00
09/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1464	1	1	1	0.00
09/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1451	1	1	1	0.00
09/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	917	1	1	1	30.00
09/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1610	2	2	2	0.00
09/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1596	2	2	2	0.00
09/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1624	2	2	2	0.00
09/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2347	3	2	3	0.00
09/12/2013	R203 On 06-November-14			Bond Future	7.53	102.6595	103.1004	102.6595	0.00
09/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	946	1	1	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
09/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	964	1	1	1	0.00
09/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	955	1	1	1	0.00
09/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2717	3	3	3	0.00
09/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2683	3	3	3	0.00
09/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2700	3	3	3	0.00
09/12/2013	R204 On 06-February-14			Bond Future	7.32	103.3661	103.8819	103.3661	28,343.00
09/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	115	0	0	0	0.00
09/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	119	0	0	0	0.00
09/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	122	0	0	0	0.00
09/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3957	4	4	4	0.00
09/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3918	4	4	4	0.00
09/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3996	4	4	4	0.00
09/12/2013	R204 On 08-May-14			Bond Future	7.45	104.7235	105.2455	104.7235	0.00
09/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	229	0	0	0	0.00
09/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	225	0	0	0	0.00
09/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	233	0	0	0	0.00
09/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5856	6	6	6	0.00
09/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5893	6	6	6	0.00
09/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5819	6	6	6	0.00
09/12/2013	R204 On 07-August-14			Bond Future	7.58	102.1304	102.6571	102.1304	0.00
09/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2006	2	2	2	0.00
09/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2634	2	3	2	0.00
09/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2024	2	2	2	0.00
09/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1989	2	2	2	0.00
09/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1898	2	2	2	530.00
09/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2506	3	3	3	0.00
09/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2466	3	2	3	0.00
09/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2486	3	2	3	0.00
09/12/2013	R204 On 06-November-14			Bond Future	7.72	103.5462	104.0813	103.5462	0.00
09/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1530	1	2	1	0.00
09/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1543	1	2	1	0.00
09/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3134	3	3	3	0.00
09/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1517	1	2	1	0.00
09/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4080	4	4	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
09/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2199	2	2	2	1,270.00
09/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4057	4	4	4	0.00
09/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4104	4	4	4	0.00
09/12/2013	R207 On 06-February-14			Bond Future	7.60	98.2873	98.8935	98.2873	20,161.00
09/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	153	0	0	0	0.00
09/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	149	0	0	0	0.00
09/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	158	0	0	0	0.00
09/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4692	5	5	5	0.00
09/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4737	5	5	5	0.00
09/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4647	5	5	5	0.00
09/12/2013	R207 On 08-May-14			Bond Future	7.73	99.5779	100.1916	99.5779	0.00
09/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	247	0	0	0	0.00
09/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	252	0	0	0	0.00
09/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	243	0	0	0	0.00
09/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	7365	8	7	8	0.00
09/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7409	8	7	8	0.00
09/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	7321	8	7	8	0.00
09/12/2013	R207 On 07-August-14			Bond Future	7.85	97.3051	97.9249	97.3051	0.00
09/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2328	2	2	2	0.00
09/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2368	2	2	2	0.00
09/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2348	2	2	2	0.00
09/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3001	3	3	3	0.00
09/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3025	3	3	3	0.00
09/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2978	3	3	3	0.00
09/12/2013	R207 On 06-November-14			Bond Future	7.98	98.6542	99.2835	98.6542	0.00
09/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2015	2	2	2	0.00
09/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1984	2	2	2	0.00
09/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1999	2	2	2	0.00
09/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4648	5	5	5	0.00
09/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4621	5	5	5	0.00
09/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4595	5	5	5	0.00
09/12/2013	R208 On 06-February-14			Bond Future	7.78	96.2461	96.9210	96.2461	11,034.00
09/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	114	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
09/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	122	0	0	0	0.00
09/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	118	0	0	0	0.00
09/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5671	6	6	6	0.00
09/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5619	6	6	6	0.00
09/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5723	6	6	6	0.00
09/12/2013	R208 On 08-May-14			Bond Future	7.89	94.1140	94.7973	94.1140	0.00
09/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	223	0	0	0	0.00
09/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	231	0	0	0	0.00
09/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	227	0	0	0	0.00
09/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8747	9	9	9	0.00
09/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8644	9	9	9	0.00
09/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8695	9	9	9	0.00
09/12/2013	R208 On 07-August-14			Bond Future	8.00	95.4067	96.0970	95.4067	0.00
09/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2395	2	2	2	0.00
09/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3590	3	4	3	0.00
09/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2373	2	2	2	0.00
09/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2418	2	2	2	0.00
09/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2260	3	2	3	630.00
09/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3398	4	3	4	0.00
09/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3371	4	3	4	0.00
09/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3426	4	3	4	0.00
09/12/2013	R208 On 06-November-14			Bond Future	8.12	93.3327	94.0336	93.3327	0.00
09/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1948	2	2	2	0.00
09/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1983	2	2	2	0.00
09/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1966	2	2	2	0.00
09/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4302	4	4	4	0.00
09/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5194	6	5	6	0.00
09/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2547	3	3	3	1,520.00
09/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5226	6	5	6	0.00
09/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5163	6	5	6	0.00
09/12/2013	R209 On 06-February-14			Bond Future	9.06	74.8641	75.6270	74.8641	23,356.00
09/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	925	1	1	1	0.00
09/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	966	1	1	1	0.00
09/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	945	1	1	1	0.00

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09/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	4984	6	5	6	0.00
09/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4863	5	5	5	0.00
09/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4923	6	5	6	0.00
09/12/2013	R209 On 08-May-14			Bond Future	9.15	72.7028	73.4753	72.7028	0.00
09/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5708	0	6	0	0.00
09/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	757	1	1	1	0.00
09/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	745	1	1	1	0.00
09/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6232	6	6	6	0.00
09/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6680	6	7	6	0.00
09/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	733	1	1	1	0.00
09/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11391	12	11	12	0.00
09/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11470	12	11	12	0.00
09/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2337	0	2	0	845.00
09/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11312	12	11	12	0.00
09/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2051	2	2	2	7,262.00
09/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1835	2	2	2	10,000.00
09/12/2013	R209 On 07-August-14			Bond Future	9.24	73.7015	74.4828	73.7015	0.00
09/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4129	4	4	4	0.00
09/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4162	4	4	4	0.00
09/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4097	4	4	4	0.00
09/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5499	6	5	6	0.00
09/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5583	6	6	6	0.00
09/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5541	6	6	6	0.00
09/12/2013	R209 On 06-November-14			Bond Future	9.33	71.5783	72.3712	71.5783	0.00
09/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4389	4	4	4	0.00
09/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4451	4	4	4	0.00
09/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4420	4	4	4	0.00
09/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6897	7	7	7	0.00
09/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6809	7	7	7	0.00
09/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6853	7	7	7	0.00
09/12/2013	R210 On 06-February-14			Bond Future	160.13	160.1199	160.1300	160.1199	1,319.00
09/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R210 On 06-February-14	161.50	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
09/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	1360	1	1	1	0.00
09/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	1370	1	1	1	0.00
09/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	1380	1	1	1	0.00
09/12/2013	R211 On 06-February-14			Bond Future	129.04	129.0376	129.0393	129.0376	2,022.00
09/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	29	0	0	0	0.00
09/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	39	0	0	0	0.00
09/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	49	0	0	0	0.00
09/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
09/12/2013	R212 On 06-February-14			Bond Future	130.89	130.8870	130.8936	130.8870	21,791.00
09/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	2096	2	2	2	0.00
09/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	2116	2	2	2	0.00
09/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	2106	2	2	2	0.00
09/12/2013	R213 On 06-February-14			Bond Future	8.89	85.8609	86.7594	85.8609	21,203.00
09/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	850	1	1	1	0.00
09/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	831	1	1	1	0.00
09/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	813	1	1	1	0.00
09/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5490	6	5	6	0.00
09/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5426	6	5	6	0.00
09/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5554	6	6	6	0.00
09/12/2013	R213 On 08-May-14			Bond Future	8.98	83.4510	84.3608	83.4510	0.00
09/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	782	1	1	1	0.00
09/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	770	1	1	1	0.00
09/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	794	1	1	1	0.00
09/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11724	13	12	13	0.00
09/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11802	13	12	13	0.00
09/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11646	12	12	12	0.00
09/12/2013	R213 On 07-August-14			Bond Future	9.08	84.5972	85.5174	84.5972	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
09/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4151	4	4	4	0.00
09/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4216	4	4	4	0.00
09/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4183	4	4	4	0.00
09/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5880	6	6	6	0.00
09/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5837	6	6	6	0.00
09/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5923	6	6	6	0.00
09/12/2013	R213 On 06-November-14			Bond Future	9.17	82.2317	83.1656	82.2317	0.00
09/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4572	4	5	4	0.00
09/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4635	4	5	4	0.00
09/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4604	4	5	4	0.00
09/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7004	8	7	8	0.00
09/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7048	8	7	8	0.00
09/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6960	7	7	7	0.00
09/12/2013	R214 On 06-February-14			Bond Future	9.19	75.4759	76.2616	75.4759	5,155.00
09/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1970	2	2	2	0.00
09/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1938	2	2	2	0.00
09/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1906	2	2	2	0.00
09/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3405	4	3	4	0.00
09/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3453	4	3	4	0.00
09/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3358	4	3	4	0.00
09/12/2013	R214 On 08-May-14			Bond Future	9.28	73.1822	73.9778	73.1822	0.00
09/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3154	3	3	3	0.00
09/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3186	3	3	3	0.00
09/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3122	3	3	3	0.00
09/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5266	6	5	6	0.00
09/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5313	6	5	6	0.00
09/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5361	6	5	6	0.00
09/12/2013	R248 On 06-February-14			Bond Future	9.23	97.8972	98.9555	97.8972	12,106.00
09/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1441	2	1	2	0.00
09/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1340	2	1	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
09/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1239	2	1	2	0.00
09/12/2013	R248 On 08-May-14			Bond Future	9.33	94.7609	95.8326	94.7609	1,375.00
09/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
09/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2755	4	3	4	0.00
09/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2653	4	3	4	0.00
09/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2857	4	3	4	0.00