



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 28/10/2013 To: 28/10/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	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
28/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	2025 On 07-November-13			Bond Future	109.97	110.1659	109.9729	110.1659	0.00
28/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1037	1	1	1	0.00
28/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1027	1	1	1	0.00
28/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1017	1	1	1	0.00
28/10/2013	2025 On 06-February-14			Bond Future	110.35	110.5400	110.3453	110.5400	0.00
28/10/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2025 On 06-February-14	111.00	Put	Bond Future	655	0	1	0	0.00
28/10/2013	2025 On 06-February-14	111.01	Put	Bond Future	665	0	1	0	0.00
28/10/2013	2025 On 06-February-14	110.99	Put	Bond Future	645	0	1	0	0.00
28/10/2013	2037 On 07-November-13			Bond Future	8.90	99.5547	98.5110	99.5547	1,650.00
28/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4834	6	5	6	0.00
28/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	4660	6	5	6	0.00
28/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4747	6	5	6	0.00
28/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 06-February-14			Bond Future	8.99	96.6074	95.5500	96.6074	0.00
28/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	3624	5	4	5	0.00
28/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	3536	5	4	5	0.00
28/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	3449	5	3	5	0.00
28/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 08-May-14			Bond Future	9.08	97.9051	96.8322	97.9051	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
28/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	2761	4	3	4	0.00
28/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	2586	4	3	4	0.00
28/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	2674	4	3	4	0.00
28/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 07-August-14			Bond Future	9.17	9.0500	93.9350	9.0500	0.00
28/10/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2037 On 07-August-14	9.04	Put	Bond Future	1182	0	1	0	0.00
28/10/2013	2037 On 07-August-14	9.05	Put	Bond Future	1091	0	1	0	0.00
28/10/2013	2037 On 07-August-14	9.06	Put	Bond Future	1000	0	1	0	0.00
28/10/2013	2038 On 07-November-13			Bond Future	106.21	106.1798	106.2075	106.1798	18.00
28/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3782	4	4	4	0.00
28/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3792	4	4	4	0.00
28/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3802	4	4	4	0.00
28/10/2013	2038 On 06-February-14			Bond Future	106.39	106.3700	106.3939	106.3700	24.00
28/10/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	2038 On 06-February-14	107.00	Put	Bond Future	606	0	1	0	0.00
28/10/2013	2038 On 06-February-14	106.99	Put	Bond Future	596	0	1	0	0.00
28/10/2013	2038 On 06-February-14	107.01	Put	Bond Future	616	0	1	0	0.00
28/10/2013	2050 On 07-November-13			Bond Future	110.48	110.4526	110.4816	110.4526	122.00
28/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	492	0	0	0	0.00
28/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	482	0	0	0	0.00
28/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	472	0	0	0	0.00
28/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
28/10/2013	2050 On 07-November-13	109.99	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
28/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
28/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	AL37 On 07-November-13			Index Future	414.32	416.3080	414.3230	416.3080	0.00
28/10/2013	AL37 On 06-February-14			Index Future	419.77	421.7840	419.7730	421.7840	0.00
28/10/2013	AL37 On 08-May-14			Index Future	425.41	427.5000	425.4050	427.5000	0.00
28/10/2013	AL7T On 07-November-13			Index Future	490.66	494.1790	490.6560	494.1790	1.00
28/10/2013	AL7T On 06-February-14			Index Future	497.11	500.6790	497.1100	500.6790	0.00
28/10/2013	AL7T On 08-May-14			Index Future	503.78	507.4000	503.7790	507.4000	0.00
28/10/2013	ALBI On 07-November-13			Index Future	439.81	442.7280	439.8070	442.7280	673.00
28/10/2013	ALBI On 06-February-14			Index Future	445.59	448.5520	445.5920	448.5520	192.00
28/10/2013	ALBI On 08-May-14			Index Future	451.57	454.5760	451.5700	454.5760	85.00
28/10/2013	ALBI On 07-August-14			Index Future	457.91	461.0000	457.9090	461.0000	0.00
28/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C157 On 15-September-15			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
28/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2013	CS33 On 15-September-33			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
28/10/2013	EL28 On 07-November-13			Bond Future	111.11	111.0778	111.1070	111.0778	0.00
28/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1107	1	1	1	0.00
28/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1117	1	1	1	0.00
28/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1097	1	1	1	0.00
28/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
28/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
28/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
28/10/2013	EL28 On 06-February-14			Bond Future	112.58	110.5600	112.5822	110.5600	0.00
28/10/2013	EL28 On 06-February-14	110.99	Call	Bond Future	1592	0	2	0	0.00
28/10/2013	EL28 On 06-February-14	111.01	Call	Bond Future	1572	0	2	0	0.00
28/10/2013	EL28 On 06-February-14	111.00	Call	Bond Future	1582	0	2	0	0.00
28/10/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
28/10/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
28/10/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 07-November-13			Bond Future	9.42	84.8570	84.0859	84.8570	6,292.00
28/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7678	7	8	7	0.00
28/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7590	7	8	7	0.00
28/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7502	7	8	7	0.00
28/10/2013	ES33 On 06-February-14			Bond Future	9.53	85.9732	85.1919	85.9732	0.00
28/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	56	1	0	1	0.00
28/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	207	1	0	1	0.00
28/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	131	1	0	1	0.00
28/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 08-May-14			Bond Future	9.64	9.5400	82.5524	9.5400	0.00
28/10/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
28/10/2013	ES33 On 08-May-14	9.55	Put	Bond Future	699	0	1	0	0.00
28/10/2013	ES33 On 08-May-14	9.54	Put	Bond Future	774	0	1	0	0.00

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28/10/2013	ES33 On 08-May-14	9.56	Put	Bond Future	623	0	1	0	0.00
28/10/2013	GOVI On 07-November-13			GOVI	439.25	442.1240	439.2500	442.1240	144.00
28/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	67600	4	7	4	0.00
28/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	67500	4	7	4	0.00
28/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	67400	4	7	4	0.00
28/10/2013	GOVI On 06-February-14			GOVI	445.03	447.9400	445.0270	447.9400	268.00
28/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	50370	8	5	8	0.00
28/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	50170	8	5	8	0.00
28/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	50270	8	5	8	0.00
28/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 08-May-14			GOVI	451.00	453.9560	450.9980	453.9560	0.00
28/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	89880	12	9	12	0.00
28/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	89980	12	9	12	0.00
28/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	90080	12	9	12	0.00
28/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 07-August-14			GOVI	457.33	460.0000	457.3300	460.0000	0.00
28/10/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
28/10/2013	GOVI On 07-August-14	459.99	Put	GOVI	26600	0	3	0	0.00
28/10/2013	GOVI On 07-August-14	460.01	Put	GOVI	26800	0	3	0	0.00
28/10/2013	GOVI On 07-August-14	460.00	Put	GOVI	26700	0	3	0	0.00
28/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/10/2013	IGOV On 07-November-13			Index Future	198.02	197.8860	198.0180	197.8860	1,143.00
28/10/2013	IGOV On 06-February-14			Index Future	200.65	200.5130	200.6470	200.5130	213.00

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28/10/2013	IGOV On 08-May-14			Index Future	203.36	204.0000	203.3630	204.0000	0.00
28/10/2013	ILBI On 07-November-13			Index Future	536.59	536.0470	536.5920	536.0470	0.00
28/10/2013	ILBI On 06-February-14			Index Future	543.82	543.2700	543.8210	543.2700	186.00
28/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	100.00
28/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	1,500.00
28/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.18	94.8300	94.8200	94.8300	1,000.00
28/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.25	94.7800	94.7500	94.7800	0.00
28/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.32	94.7400	94.6800	94.7400	400.00
28/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.37	94.6600	94.6300	94.6600	0.00
28/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.57	94.5100	94.4300	94.5100	1,000.00
28/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.84	94.2800	94.1600	94.2800	1,000.00
28/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.06	94.0900	93.9400	94.0900	0.00
28/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.30	93.8600	93.7000	93.8600	150.00
28/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.55	93.6100	93.4500	93.6100	2,000.00
28/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.81	93.3700	93.1900	93.3700	0.00
28/10/2013	R023 On 07-November-13			Bond Future	7.55	103.6888	102.8880	103.6888	12,954.00
28/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	7281	6	7	6	0.00
28/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	7354	7	7	7	0.00
28/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	7209	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2013	R023 On 06-February-14			Bond Future	7.64	105.0527	104.2414	105.0527	0.00
28/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	1376	2	1	2	0.00
28/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1439	2	1	2	0.00
28/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	1312	2	1	2	0.00
28/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R023 On 08-May-14			Bond Future	7.72	7.5900	101.7228	7.5900	0.00
28/10/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R023 On 08-May-14	7.61	Put	Bond Future	704	0	1	0	0.00
28/10/2013	R023 On 08-May-14	7.60	Put	Bond Future	768	0	1	0	0.00
28/10/2013	R023 On 08-May-14	7.59	Put	Bond Future	832	0	1	0	0.00
28/10/2013	R157 On 07-November-13			Bond Future	5.87	115.4506	115.2613	115.4506	27,649.00
28/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	32	0	0	0	0.00
28/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	35	0	0	0	0.00
28/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	30	0	0	0	0.00
28/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	544	0	1	0	0.00
28/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	528	0	1	0	0.00
28/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	560	0	1	0	0.00
28/10/2013	R157 On 06-February-14			Bond Future	5.98	116.9692	116.7773	116.9692	606.00
28/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	319	0	0	0	0.00
28/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	325	0	0	0	0.00
28/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	331	0	0	0	0.00
28/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	858	1	1	1	0.00
28/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	848	1	1	1	0.00
28/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	868	1	1	1	0.00
28/10/2013	R157 On 08-May-14			Bond Future	6.09	111.7316	111.5356	111.7316	0.00
28/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	214	0	0	0	0.00
28/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	211	0	0	0	0.00
28/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	208	0	0	0	0.00
28/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1429	1	1	1	0.00
28/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1440	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
28/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1418	1	1	1	0.00
28/10/2013	R157 On 07-August-14			Bond Future	6.18	113.3008	113.1034	113.3008	0.00
28/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1109	1	1	1	0.00
28/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1116	1	1	1	0.00
28/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1123	1	1	1	0.00
28/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	497	0	0	0	0.00
28/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	493	0	0	0	0.00
28/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	490	0	0	0	0.00
28/10/2013	R157 On 06-November-14			Bond Future	6.43	6.2000	107.8090	6.2000	0.00
28/10/2013	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R157 On 06-November-14	6.21	Put	Bond Future	190	0	0	0	0.00
28/10/2013	R157 On 06-November-14	6.19	Put	Bond Future	207	0	0	0	0.00
28/10/2013	R157 On 06-November-14	6.20	Put	Bond Future	199	0	0	0	0.00
28/10/2013	R186 On 07-November-13			Bond Future	7.94	125.7357	124.7227	125.7357	56,682.00
28/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	5011	6	5	6	0.00
28/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2178	3	2	3	0.00
28/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	7123	8	7	8	0.00
28/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1324	2	1	2	1,000.00
28/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2247	3	2	3	0.00
28/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
28/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2316	3	2	3	0.00
28/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
28/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	9202	10	9	10	0.00
28/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	2976	4	3	4	0.00
28/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	2	0	0	0	1,030.00
28/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	788	1	1	1	0.00
28/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	27	0	0	0	4,000.00
28/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	373	0	0	0	0.00
28/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	187	0	0	0	0.00
28/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	11676	11	12	11	0.00
28/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	14323	13	14	13	0.00
28/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	351	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
28/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
28/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	331	0	0	0	0.00
28/10/2013	R186 On 06-February-14			Bond Future	8.03	122.1000	121.0738	122.1000	336.00
28/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2300	3	2	3	0.00
28/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2266	3	2	3	0.00
28/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2336	3	2	3	0.00
28/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	7417	8	7	8	0.00
28/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4841	4	5	4	0.00
28/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4784	4	5	4	0.00
28/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1170	1	1	1	250.00
28/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4899	4	5	4	0.00
28/10/2013	R186 On 08-May-14			Bond Future	8.12	123.7401	122.6983	123.7401	540.00
28/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1534	2	2	2	0.00
28/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6646	7	7	7	0.00
28/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1555	2	2	2	0.00
28/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1513	2	2	2	0.00
28/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2538	3	3	3	1,933.00
28/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3346	3	3	3	1,933.00
28/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	10885	10	11	10	0.00
28/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	10962	10	11	10	0.00
28/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	11039	10	11	10	0.00
28/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	8138	8	8	8	0.00
28/10/2013	R186 On 07-August-14			Bond Future	8.20	120.1856	119.1307	120.1856	0.00
28/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6018	7	6	7	0.00
28/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6107	7	6	7	0.00
28/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6062	7	6	7	0.00
28/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	9111	10	9	10	0.00
28/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5165	5	5	5	0.00
28/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5246	5	5	5	0.00
28/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5205	5	5	5	0.00
28/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	3137	3	3	3	840.00
28/10/2013	R186 On 06-November-14			Bond Future	8.30	8.1700	120.7243	8.1700	0.00
28/10/2013	R186 On 06-November-14	8.14	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R186 On 06-November-14	8.16	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
28/10/2013	R186 On 06-November-14	8.15	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R186 On 06-November-14	8.15	Put	Bond Future	1235	0	1	0	0.00
28/10/2013	R186 On 06-November-14	8.14	Put	Bond Future	1320	0	1	0	0.00
28/10/2013	R186 On 06-November-14	8.16	Put	Bond Future	1149	0	1	0	0.00
28/10/2013	R197 On 07-November-13			Bond Future	280.81	280.7375	280.8050	280.7375	2,049.00
28/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	795	1	1	1	0.00
28/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	805	1	1	1	0.00
28/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	815	1	1	1	0.00
28/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R197 On 06-February-14			Bond Future	278.89	280.0000	278.8879	280.0000	0.00
28/10/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R197 On 06-February-14	280.01	Put	Bond Future	1122	0	1	0	0.00
28/10/2013	R197 On 06-February-14	280.00	Put	Bond Future	1112	0	1	0	0.00
28/10/2013	R197 On 06-February-14	279.99	Put	Bond Future	1102	0	1	0	0.00
28/10/2013	R201 On 07-November-13			Bond Future	4.92	107.5403	107.5109	107.5403	0.00
28/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	45	0	0	0	0.00
28/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	52	0	0	0	0.00
28/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	48	0	0	0	0.00
28/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	179	0	0	0	0.00
28/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	171	0	0	0	0.00
28/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	187	0	0	0	0.00
28/10/2013	R201 On 06-February-14			Bond Future	4.80	104.5469	104.5172	104.5469	0.00
28/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	500	1	0	1	0.00
28/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	506	1	1	1	0.00
28/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	512	1	1	1	0.00
28/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	124	0	0	0	0.00
28/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	122	0	0	0	0.00
28/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	126	0	0	0	0.00
28/10/2013	R201 On 08-May-14			Bond Future	4.54	105.9512	105.9195	105.9512	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
28/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	373	0	0	0	0.00
28/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	376	0	0	0	0.00
28/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	369	0	0	0	0.00
28/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	248	0	0	0	0.00
28/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	246	0	0	0	0.00
28/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	251	0	0	0	0.00
28/10/2013	R201 On 07-August-14			Bond Future	3.72	103.0289	102.9981	103.0289	0.00
28/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	632	1	1	1	0.00
28/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	638	1	1	1	0.00
28/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	635	1	1	1	0.00
28/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	64	0	0	0	0.00
28/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	63	0	0	0	0.00
28/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	63	0	0	0	0.00
28/10/2013	R202 On 07-November-13			Bond Future	208.69	208.6390	208.6926	208.6390	43,395.00
28/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	307	0	0	0	0.00
28/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	317	0	0	0	0.00
28/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	297	0	0	0	0.00
28/10/2013	R202 On 06-February-14			Bond Future	208.47	209.0000	208.4651	209.0000	24.00
28/10/2013	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R202 On 06-February-14	209.00	Put	Bond Future	535	0	1	0	0.00
28/10/2013	R202 On 06-February-14	209.01	Put	Bond Future	545	0	1	0	0.00
28/10/2013	R202 On 06-February-14	208.99	Put	Bond Future	525	0	1	0	0.00
28/10/2013	R203 On 07-November-13			Bond Future	6.53	107.4567	107.0565	107.4567	19,563.00
28/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	3	0	0	0	0.00
28/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	4	0	0	0	0.00
28/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	4	0	0	0	0.00
28/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104827	105	105	105	0.00
28/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	0	0	0	0	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1871	1	2	1	0.00
28/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1836	1	2	1	0.00
28/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1906	2	2	2	0.00
28/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2901	3	3	3	0.00
28/10/2013	R203 On 06-February-14			Bond Future	6.64	108.8701	108.4647	108.8701	6.00
28/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	414	1	0	1	0.00
28/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1404	2	1	2	13.00
28/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	432	1	0	1	0.00
28/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	270	0	0	0	16.00
28/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	423	1	0	1	0.00
28/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2040	2	2	2	0.00
28/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2526	2	3	2	0.00
28/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2016	2	2	2	0.00
28/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	745	1	1	1	0.00
28/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1992	2	2	2	0.00
28/10/2013	R203 On 08-May-14			Bond Future	6.74	106.1715	105.7591	106.1715	0.00
28/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	350	0	0	0	0.00
28/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	362	0	0	0	0.00
28/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1556	2	2	2	13.00
28/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	356	0	0	0	0.00
28/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2620	3	3	3	16.00
28/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3431	3	3	3	0.00
28/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	642	1	1	1	0.00
28/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3380	3	3	3	0.00
28/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1252	1	1	1	0.00
28/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3406	3	3	3	0.00
28/10/2013	R203 On 07-August-14			Bond Future	6.83	107.6622	107.2452	107.6622	0.00
28/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2378	3	2	3	0.00
28/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2360	3	2	3	0.00
28/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2342	3	2	3	0.00
28/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1617	2	2	2	30.00
28/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1054	1	1	1	0.00
28/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1044	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
28/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1064	1	1	1	0.00
28/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1595	1	2	1	0.00
28/10/2013	R203 On 06-November-14			Bond Future	6.98	6.8200	104.5204	6.8200	0.00
28/10/2013	R203 On 06-November-14	6.84	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R203 On 06-November-14	6.86	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R203 On 06-November-14	6.85	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R203 On 06-November-14	6.84	Put	Bond Future	351	0	0	0	0.00
28/10/2013	R203 On 06-November-14	6.86	Put	Bond Future	299	0	0	0	0.00
28/10/2013	R203 On 06-November-14	6.85	Put	Bond Future	325	0	0	0	0.00
28/10/2013	R204 On 07-November-13			Bond Future	6.76	108.9394	108.4322	108.9394	31,288.00
28/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	15	0	0	0	0.00
28/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	13	0	0	0	0.00
28/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1162	2	1	2	0.00
28/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	12	0	0	0	0.00
28/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2044	2	2	2	0.00
28/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	98	0	0	0	1,270.00
28/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2000	2	2	2	0.00
28/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	2088	2	2	2	0.00
28/10/2013	R204 On 06-February-14			Bond Future	6.85	106.3423	105.8284	106.3423	0.00
28/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	620	1	1	1	0.00
28/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	645	1	1	1	0.00
28/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	633	1	1	1	0.00
28/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2555	2	3	2	0.00
28/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2494	2	2	2	0.00
28/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2524	2	3	2	0.00
28/10/2013	R204 On 08-May-14			Bond Future	6.94	107.7706	107.2483	107.7706	0.00
28/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	603	1	1	1	0.00
28/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	593	1	1	1	0.00
28/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	612	1	1	1	0.00
28/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4195	4	4	4	0.00
28/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4259	4	4	4	0.00
28/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4227	4	4	4	0.00
28/10/2013	R204 On 07-August-14			Bond Future	7.03	105.2518	104.7235	105.2518	0.00
28/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3170	4	3	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
28/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	3949	4	4	4	0.00
28/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3124	3	3	3	0.00
28/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3147	3	3	3	0.00
28/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1147	1	1	1	530.00
28/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1575	1	2	1	0.00
28/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1547	1	2	1	0.00
28/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1561	1	2	1	0.00
28/10/2013	R204 On 06-November-14			Bond Future	7.14	7.0000	106.1247	7.0000	0.00
28/10/2013	R204 On 06-November-14	7.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R204 On 06-November-14	7.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R204 On 06-November-14	7.00	Put	Bond Future	508	0	1	0	0.00
28/10/2013	R204 On 06-November-14	7.01	Put	Bond Future	472	0	0	0	0.00
28/10/2013	R204 On 06-November-14	6.99	Put	Bond Future	543	0	1	0	0.00
28/10/2013	R206 On 07-November-13			Bond Future	5.24	102.8218	102.8057	102.8218	0.00
28/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	170	0	0	0	0.00
28/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	168	0	0	0	0.00
28/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	167	0	0	0	0.00
28/10/2013	R207 On 07-November-13			Bond Future	7.10	103.7016	103.0806	103.7016	21,989.00
28/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	50	0	0	0	0.00
28/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	46	0	0	0	0.00
28/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	42	0	0	0	0.00
28/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	2060	2	2	2	0.00
28/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	2013	2	2	2	0.00
28/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	2107	2	2	2	0.00
28/10/2013	R207 On 06-February-14			Bond Future	7.19	101.4265	100.7973	101.4265	1,081.00
28/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	732	1	1	1	0.00
28/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	746	1	1	1	0.00
28/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	719	1	1	1	0.00
28/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3368	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3332	3	3	3	0.00
28/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3403	3	3	3	0.00
28/10/2013	R207 On 08-May-14			Bond Future	7.29	102.7889	102.1498	102.7889	0.00
28/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	661	1	1	1	0.00
28/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	670	1	1	1	0.00
28/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	651	1	1	1	0.00
28/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5820	5	6	5	0.00
28/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5860	5	6	5	0.00
28/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5781	5	6	5	0.00
28/10/2013	R207 On 07-August-14			Bond Future	7.39	100.5914	99.9444	100.5914	0.00
28/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3591	4	4	4	0.00
28/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3616	4	4	4	0.00
28/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3642	4	4	4	0.00
28/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2250	2	2	2	0.00
28/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2268	2	2	2	0.00
28/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2232	2	2	2	0.00
28/10/2013	R207 On 06-November-14			Bond Future	7.50	7.3500	101.2816	7.3500	0.00
28/10/2013	R207 On 06-November-14	7.34	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R207 On 06-November-14	7.36	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R207 On 06-November-14	7.35	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R207 On 06-November-14	7.34	Put	Bond Future	666	0	1	0	0.00
28/10/2013	R207 On 06-November-14	7.35	Put	Bond Future	624	0	1	0	0.00
28/10/2013	R207 On 06-November-14	7.36	Put	Bond Future	581	0	1	0	0.00
28/10/2013	R208 On 07-November-13			Bond Future	7.27	98.5424	97.8485	98.5424	10,578.00
28/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	17	0	0	0	0.00
28/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1404	2	1	2	0.00
28/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	15	0	0	0	0.00
28/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	19	0	0	0	0.00
28/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	148	0	0	0	1,520.00
28/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2725	2	3	2	0.00
28/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2614	2	3	2	0.00
28/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2669	2	3	2	0.00
28/10/2013	R208 On 06-February-14			Bond Future	7.36	99.8385	99.1355	99.8385	0.00
28/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	618	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
28/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	631	1	1	1	0.00
28/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	644	1	1	1	0.00
28/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3927	3	4	3	0.00
28/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3970	3	4	3	0.00
28/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	4013	4	4	4	0.00
28/10/2013	R208 On 08-May-14			Bond Future	7.45	97.7831	97.0693	97.7831	0.00
28/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	526	1	1	1	0.00
28/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	544	1	1	1	0.00
28/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	535	1	1	1	0.00
28/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6779	6	7	6	0.00
28/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6685	6	7	6	0.00
28/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6731	6	7	6	0.00
28/10/2013	R208 On 07-August-14			Bond Future	7.53	99.1560	98.4333	99.1560	0.00
28/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3771	4	4	4	0.00
28/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	5251	6	5	6	0.00
28/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3743	4	4	4	0.00
28/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3800	4	4	4	0.00
28/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1585	1	2	1	630.00
28/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2438	2	2	2	0.00
28/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2417	2	2	2	0.00
28/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2459	2	2	2	0.00
28/10/2013	R208 On 06-November-14			Bond Future	7.64	7.4500	96.3546	7.4500	0.00
28/10/2013	R208 On 06-November-14	7.44	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R208 On 06-November-14	7.46	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R208 On 06-November-14	7.45	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R208 On 06-November-14	7.44	Put	Bond Future	956	0	1	0	0.00
28/10/2013	R208 On 06-November-14	7.46	Put	Bond Future	858	0	1	0	0.00
28/10/2013	R208 On 06-November-14	7.45	Put	Bond Future	907	0	1	0	0.00
28/10/2013	R209 On 07-November-13			Bond Future	8.77	77.0195	76.2326	77.0195	19,784.00
28/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	563	1	1	1	0.00
28/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1047	2	1	2	0.00
28/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4749	6	5	6	0.00
28/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1089	2	1	2	0.00
28/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1132	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
28/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3716	4	4	4	0.00
28/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5441	6	5	6	0.00
28/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6807	8	7	8	0.00
28/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	20	0	0	0	5,000.00
28/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	858	1	1	1	0.00
28/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1480	1	1	1	4,700.00
28/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	787	1	1	1	0.00
28/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	62	0	0	0	1,000.00
28/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	1	0	0	0	1,520.00
28/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	822	1	1	1	0.00
28/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	8	0	0	0	980.00
28/10/2013	R209 On 06-February-14			Bond Future	8.85	78.0326	77.2354	78.0326	0.00
28/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2255	3	2	3	0.00
28/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2316	3	2	3	0.00
28/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2285	3	2	3	0.00
28/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4705	4	5	4	0.00
28/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4655	4	5	4	0.00
28/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4604	4	5	4	0.00
28/10/2013	R209 On 08-May-14			Bond Future	8.93	75.9358	75.1269	75.9358	0.00
28/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1448	2	1	2	0.00
28/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1429	2	1	2	0.00
28/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1411	2	1	2	0.00
28/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10424	10	10	10	0.00
28/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10496	10	10	10	0.00
28/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10352	10	10	10	0.00
28/10/2013	R209 On 07-August-14			Bond Future	9.01	77.0021	76.1827	77.0021	0.00
28/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5569	6	6	6	0.00
28/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5607	6	6	6	0.00
28/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5532	6	6	6	0.00
28/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5244	5	5	5	0.00
28/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5319	5	5	5	0.00
28/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5281	5	5	5	0.00
28/10/2013	R209 On 06-November-14			Bond Future	9.10	9.0000	74.0577	9.0000	0.00
28/10/2013	R209 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00

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28/10/2013	R209 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R209 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R209 On 06-November-14	8.99	Put	Bond Future	821	0	1	0	0.00
28/10/2013	R209 On 06-November-14	9.01	Put	Bond Future	671	0	1	0	0.00
28/10/2013	R209 On 06-November-14	9.00	Put	Bond Future	746	0	1	0	0.00
28/10/2013	R210 On 07-November-13			Bond Future	159.38	159.3381	159.3784	159.3381	1,319.00
28/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	632	1	1	1	0.00
28/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	622	1	1	1	0.00
28/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	612	1	1	1	0.00
28/10/2013	R210 On 06-February-14			Bond Future	161.49	161.5000	161.4945	161.5000	0.00
28/10/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R210 On 06-February-14	161.49	Call	Bond Future	4	0	0	0	0.00
28/10/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R210 On 06-February-14	161.50	Put	Bond Future	6	0	0	0	0.00
28/10/2013	R210 On 06-February-14	161.51	Put	Bond Future	16	0	0	0	0.00
28/10/2013	R211 On 07-November-13			Bond Future	128.72	128.6917	128.7182	128.6917	522.00
28/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1282	1	1	1	0.00
28/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1292	1	1	1	0.00
28/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1272	1	1	1	0.00
28/10/2013	R211 On 06-February-14			Bond Future	128.92	129.0000	128.9172	129.0000	0.00
28/10/2013	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R211 On 06-February-14	129.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R211 On 06-February-14	128.99	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R211 On 06-February-14	129.00	Put	Bond Future	83	0	0	0	0.00
28/10/2013	R211 On 06-February-14	128.99	Put	Bond Future	73	0	0	0	0.00
28/10/2013	R211 On 06-February-14	129.01	Put	Bond Future	93	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
28/10/2013	R212 On	07-November-13				Bond Future	132.14	132.1123	132.1436	132.1123	21,791.00
28/10/2013	R212 On	07-November-13	132.99	Call		Bond Future	0	0	0	0	0.00
28/10/2013	R212 On	07-November-13	133.01	Call		Bond Future	0	0	0	0	0.00
28/10/2013	R212 On	07-November-13	133.00	Call		Bond Future	0	0	0	0	0.00
28/10/2013	R212 On	07-November-13	133.00	Put		Bond Future	856	1	1	1	0.00
28/10/2013	R212 On	07-November-13	133.01	Put		Bond Future	866	1	1	1	0.00
28/10/2013	R212 On	07-November-13	132.99	Put		Bond Future	846	1	1	1	0.00
28/10/2013	R212 On	06-February-14				Bond Future	132.24	133.0000	132.2407	133.0000	0.00
28/10/2013	R212 On	06-February-14	133.01	Call		Bond Future	0	0	0	0	0.00
28/10/2013	R212 On	06-February-14	132.99	Call		Bond Future	0	0	0	0	0.00
28/10/2013	R212 On	06-February-14	133.00	Call		Bond Future	0	0	0	0	0.00
28/10/2013	R212 On	06-February-14	132.99	Put		Bond Future	749	0	1	0	0.00
28/10/2013	R212 On	06-February-14	133.01	Put		Bond Future	769	0	1	0	0.00
28/10/2013	R212 On	06-February-14	133.00	Put		Bond Future	759	0	1	0	0.00
28/10/2013	R213 On	07-November-13				Bond Future	8.59	88.0719	87.1907	88.0719	15,045.00
28/10/2013	R213 On	07-November-13	8.61	Call		Bond Future	1057	2	1	2	0.00
28/10/2013	R213 On	07-November-13	8.60	Call		Bond Future	1016	2	1	2	0.00
28/10/2013	R213 On	07-November-13	8.59	Call		Bond Future	976	2	1	2	0.00
28/10/2013	R213 On	07-November-13	8.60	Put		Bond Future	950	1	1	1	0.00
28/10/2013	R213 On	07-November-13	8.61	Put		Bond Future	911	1	1	1	0.00
28/10/2013	R213 On	07-November-13	8.59	Put		Bond Future	990	1	1	1	0.00
28/10/2013	R213 On	06-February-14				Bond Future	8.68	89.2304	88.3376	89.2304	0.00
28/10/2013	R213 On	06-February-14	8.29	Call		Bond Future	2131	3	2	3	0.00
28/10/2013	R213 On	06-February-14	8.30	Call		Bond Future	2160	3	2	3	0.00
28/10/2013	R213 On	06-February-14	8.31	Call		Bond Future	2189	3	2	3	0.00
28/10/2013	R213 On	06-February-14	8.30	Put		Bond Future	5240	5	5	5	0.00
28/10/2013	R213 On	06-February-14	8.31	Put		Bond Future	5187	5	5	5	0.00
28/10/2013	R213 On	06-February-14	8.29	Put		Bond Future	5294	5	5	5	0.00
28/10/2013	R213 On	08-May-14				Bond Future	8.77	86.8907	85.9847	86.8907	0.00
28/10/2013	R213 On	08-May-14	7.64	Call		Bond Future	1446	2	1	2	0.00
28/10/2013	R213 On	08-May-14	7.66	Call		Bond Future	1482	2	1	2	0.00
28/10/2013	R213 On	08-May-14	7.65	Call		Bond Future	1464	2	1	2	0.00
28/10/2013	R213 On	08-May-14	7.65	Put		Bond Future	10782	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10853	10	11	10	0.00
28/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10710	10	11	10	0.00
28/10/2013	R213 On 07-August-14			Bond Future	8.85	88.1106	87.1929	88.1106	0.00
28/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5540	6	6	6	0.00
28/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5615	6	6	6	0.00
28/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5577	6	6	6	0.00
28/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5559	5	6	5	0.00
28/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5598	5	6	5	0.00
28/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5637	5	6	5	0.00
28/10/2013	R213 On 06-November-14			Bond Future	8.95	8.8300	84.8221	8.8300	0.00
28/10/2013	R213 On 06-November-14	8.84	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R213 On 06-November-14	8.86	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R213 On 06-November-14	8.85	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R213 On 06-November-14	8.85	Put	Bond Future	743	0	1	0	0.00
28/10/2013	R213 On 06-November-14	8.86	Put	Bond Future	668	0	1	0	0.00
28/10/2013	R213 On 06-November-14	8.84	Put	Bond Future	819	0	1	0	0.00
28/10/2013	R214 On 07-November-13			Bond Future	8.92	77.5103	76.6996	77.5103	2,427.00
28/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10093	9	10	9	0.00
28/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	9994	9	10	9	0.00
28/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	9895	9	10	9	0.00
28/10/2013	R214 On 06-February-14			Bond Future	9.00	78.5298	77.7084	78.5298	0.00
28/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3591	4	4	4	0.00
28/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3669	4	4	4	0.00
28/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3630	4	4	4	0.00
28/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3650	3	4	3	0.00
28/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3691	3	4	3	0.00
28/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3610	3	4	3	0.00
28/10/2013	R214 On 08-May-14			Bond Future	9.09	9.0000	75.4657	9.0000	0.00
28/10/2013	R214 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R214 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R214 On 08-May-14	8.99	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
28/10/2013	R214 On 08-May-14	9.01	Put	Bond Future	592	0	1	0	0.00
28/10/2013	R214 On 08-May-14	9.00	Put	Bond Future	671	0	1	0	0.00
28/10/2013	R214 On 08-May-14	8.99	Put	Bond Future	751	0	1	0	0.00
28/10/2013	R248 On 07-November-13			Bond Future	8.99	100.2248	99.1866	100.2248	10,220.00
28/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13205	12	13	12	0.00
28/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13076	12	13	12	0.00
28/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13335	12	13	12	0.00
28/10/2013	R248 On 06-February-14			Bond Future	9.08	101.5431	100.4913	101.5431	0.00
28/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	297	1	0	1	0.00
28/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	95	1	0	1	0.00
28/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	196	1	0	1	0.00
28/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00
28/10/2013	R248 On 08-May-14			Bond Future	9.17	9.0500	97.4169	9.0500	0.00
28/10/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
28/10/2013	R248 On 08-May-14	9.05	Put	Bond Future	1171	0	1	0	0.00
28/10/2013	R248 On 08-May-14	9.06	Put	Bond Future	1069	0	1	0	0.00
28/10/2013	R248 On 08-May-14	9.04	Put	Bond Future	1273	0	1	0	0.00