



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 31/10/2013 To: 31/10/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	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
31/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	2025 On 07-November-13			Bond Future	110.00	110.0008	110.0010	110.0008	0.00
31/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1009	1	1	1	0.00
31/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	999	1	1	1	0.00
31/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	989	1	1	1	0.00
31/10/2013	2025 On 06-February-14			Bond Future	110.37	110.3735	110.3737	110.3735	0.00
31/10/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2025 On 06-February-14	111.00	Put	Bond Future	626	1	1	1	0.00
31/10/2013	2025 On 06-February-14	111.01	Put	Bond Future	636	1	1	1	0.00
31/10/2013	2025 On 06-February-14	110.99	Put	Bond Future	616	1	1	1	0.00
31/10/2013	2037 On 07-November-13			Bond Future	8.98	98.6429	97.7570	98.6429	1,650.00
31/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4080	5	4	5	0.00
31/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	3906	5	4	5	0.00
31/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	3993	5	4	5	0.00
31/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 06-February-14			Bond Future	9.07	95.6836	94.7860	95.6836	0.00
31/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	2860	4	3	4	0.00
31/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	2772	4	3	4	0.00
31/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2685	4	3	4	0.00
31/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 08-May-14			Bond Future	9.17	96.9661	96.0565	96.9661	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
31/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	1985	3	2	3	0.00
31/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	1811	3	2	3	0.00
31/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	1898	3	2	3	0.00
31/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 07-August-14			Bond Future	9.26	94.0714	93.1488	94.0714	0.00
31/10/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2037 On 07-August-14	9.04	Put	Bond Future	1969	1	2	1	0.00
31/10/2013	2037 On 07-August-14	9.05	Put	Bond Future	1877	1	2	1	0.00
31/10/2013	2037 On 07-August-14	9.06	Put	Bond Future	1786	1	2	1	0.00
31/10/2013	2038 On 07-November-13			Bond Future	106.24	106.2404	106.2421	106.2404	18.00
31/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3748	4	4	4	0.00
31/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3758	4	4	4	0.00
31/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3768	4	4	4	0.00
31/10/2013	2038 On 06-February-14			Bond Future	106.43	106.4271	106.4288	106.4271	24.00
31/10/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	2038 On 06-February-14	107.00	Put	Bond Future	571	1	1	1	0.00
31/10/2013	2038 On 06-February-14	106.99	Put	Bond Future	561	1	1	1	0.00
31/10/2013	2038 On 06-February-14	107.01	Put	Bond Future	581	1	1	1	0.00
31/10/2013	2050 On 07-November-13			Bond Future	110.52	110.5166	110.5187	110.5166	122.00
31/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	529	1	1	1	0.00
31/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	519	1	1	1	0.00
31/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	509	1	1	1	0.00
31/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
31/10/2013	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
31/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2050 On 06-February-14			Bond Future	110.63	110.6239	110.6257	110.6239	350.00
31/10/2013	2050 On 06-February-14	110.00	Call	Bond Future	626	1	1	1	0.00
31/10/2013	2050 On 06-February-14	109.99	Call	Bond Future	636	1	1	1	0.00
31/10/2013	2050 On 06-February-14	110.01	Call	Bond Future	616	1	1	1	0.00
31/10/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
31/10/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
31/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	AL37 On 07-November-13			Index Future	413.76	415.2430	413.7570	415.2430	0.00
31/10/2013	AL37 On 06-February-14			Index Future	419.20	420.7040	419.1990	420.7040	0.00
31/10/2013	AL37 On 08-May-14			Index Future	424.82	426.3430	424.8170	426.3430	0.00
31/10/2013	AL7T On 07-November-13			Index Future	489.36	492.3280	489.3560	492.3280	0.00
31/10/2013	AL7T On 06-February-14			Index Future	495.79	498.8040	495.7920	498.8040	1.00
31/10/2013	AL7T On 08-May-14			Index Future	502.44	505.4890	502.4360	505.4890	0.00
31/10/2013	ALBI On 07-November-13			Index Future	438.24	440.8150	438.2390	440.8150	408.00
31/10/2013	ALBI On 06-February-14			Index Future	444.00	446.6130	444.0030	446.6130	457.00
31/10/2013	ALBI On 08-May-14			Index Future	449.95	452.5980	449.9530	452.5980	85.00
31/10/2013	ALBI On 07-August-14			Index Future	456.27	458.9570	456.2740	458.9570	0.00
31/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C025 On 31-January-25			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
31/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	C214 On 28-February-41			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
31/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2013	EL28 On 07-November-13			Bond Future	111.14	111.1423	111.1445	111.1423	0.00
31/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1144	1	1	1	0.00
31/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1154	1	1	1	0.00
31/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1134	1	1	1	0.00
31/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
31/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
31/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
31/10/2013	EL28 On 06-February-14			Bond Future	112.62	112.6181	112.6202	112.6181	0.00
31/10/2013	EL28 On 06-February-14	110.99	Call	Bond Future	1630	2	2	2	0.00
31/10/2013	EL28 On 06-February-14	111.01	Call	Bond Future	1610	2	2	2	0.00
31/10/2013	EL28 On 06-February-14	111.00	Call	Bond Future	1620	2	2	2	0.00
31/10/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
31/10/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
31/10/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 07-November-13			Bond Future	9.49	84.2785	83.5554	84.2785	6,292.00
31/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8209	7	8	7	0.00
31/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8121	7	8	7	0.00
31/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8032	7	8	7	0.00
31/10/2013	ES33 On 06-February-14			Bond Future	9.60	85.3870	84.6543	85.3870	0.00
31/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	406	0	0	0	0.00
31/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	331	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
31/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	482	0	0	0	0.00
31/10/2013	ES33 On 08-May-14			Bond Future	9.72	82.7489	82.0064	82.7489	0.00
31/10/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
31/10/2013	ES33 On 08-May-14	9.55	Put	Bond Future	1245	1	1	1	0.00
31/10/2013	ES33 On 08-May-14	9.54	Put	Bond Future	1320	1	1	1	0.00
31/10/2013	ES33 On 08-May-14	9.56	Put	Bond Future	1169	0	1	0	0.00
31/10/2013	GOVI On 07-November-13			GOVI	437.77	440.3020	437.7690	440.3020	144.00
31/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	82410	6	8	6	0.00
31/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	82310	6	8	6	0.00
31/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	82210	6	8	6	0.00
31/10/2013	GOVI On 06-February-14			GOVI	443.53	446.0930	443.5270	446.0930	269.00
31/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	35370	6	4	6	0.00
31/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	35170	6	4	6	0.00
31/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	35270	6	4	6	0.00
31/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 08-May-14			GOVI	449.47	452.0720	449.4710	452.0720	0.00
31/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	74610	10	7	10	0.00
31/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	74710	10	7	10	0.00
31/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	74810	10	7	10	0.00
31/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 07-August-14			GOVI	455.79	458.4230	455.7850	458.4230	0.00
31/10/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
31/10/2013	GOVI On 07-August-14	459.99	Put	GOVI	42050	2	4	2	0.00

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31/10/2013	GOVI On 07-August-14	460.01	Put	GOVI	42250	2	4	2	0.00
31/10/2013	GOVI On 07-August-14	460.00	Put	GOVI	42150	2	4	2	0.00
31/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2013	IGOV On 07-November-13			Index Future	198.15	198.1030	198.1520	198.1030	519.00
31/10/2013	IGOV On 06-February-14			Index Future	200.78	200.7330	200.7830	200.7330	1,001.00
31/10/2013	IGOV On 08-May-14			Index Future	203.50	203.4480	203.4980	203.4480	0.00
31/10/2013	ILBI On 07-November-13			Index Future	536.81	536.8060	536.8060	536.8060	0.00
31/10/2013	ILBI On 06-February-14			Index Future	544.04	544.0360	544.0360	544.0360	186.00
31/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
31/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
31/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
31/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
31/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
31/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
31/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	100.00
31/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8400	94.8300	94.8400	1,500.00
31/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.19	94.8200	94.8100	94.8200	1,000.00
31/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.25	94.7800	94.7500	94.7800	0.00
31/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.7200	94.6500	94.7200	400.00
31/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.41	94.6700	94.5900	94.6700	0.00
31/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.59	94.5100	94.4100	94.5100	1,000.00
31/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.89	94.2300	94.1100	94.2300	1,000.00
31/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.12	94.0000	93.8800	94.0000	0.00
31/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.37	93.7500	93.6300	93.7500	150.00
31/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.64	93.5000	93.3600	93.5000	2,000.00
31/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.91	93.2400	93.0900	93.2400	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
31/10/2013	R023 On 07-November-13			Bond Future	7.59	103.2818	102.6200	103.2818	11,587.00
31/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	7549	7	8	7	0.00
31/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	7622	7	8	7	0.00
31/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	7477	7	7	7	0.00
31/10/2013	R023 On 06-February-14			Bond Future	7.68	104.6403	103.9697	104.6403	1,367.00
31/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	1104	2	1	2	0.00
31/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1168	2	1	2	0.00
31/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	1041	2	1	2	0.00
31/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R023 On 08-May-14			Bond Future	7.77	102.1256	101.4460	102.1256	0.00
31/10/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R023 On 08-May-14	7.61	Put	Bond Future	981	0	1	0	0.00
31/10/2013	R023 On 08-May-14	7.60	Put	Bond Future	1045	0	1	0	0.00
31/10/2013	R023 On 08-May-14	7.59	Put	Bond Future	1109	0	1	0	0.00
31/10/2013	R157 On 07-November-13			Bond Future	5.87	115.4400	115.2712	115.4400	26,866.00
31/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	19	0	0	0	0.00
31/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	21	0	0	0	0.00
31/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	17	0	0	0	0.00
31/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	521	0	1	0	0.00
31/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	504	0	1	0	0.00
31/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	538	0	1	0	0.00
31/10/2013	R157 On 06-February-14			Bond Future	5.97	116.9584	116.7873	116.9584	1,113.00
31/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	317	0	0	0	0.00
31/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	323	0	0	0	0.00
31/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	329	0	0	0	0.00
31/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	846	1	1	1	0.00
31/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	836	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
31/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	856	1	1	1	0.00
31/10/2013	R157 On 08-May-14			Bond Future	6.09	111.7174	111.5440	111.7174	0.00
31/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	217	0	0	0	0.00
31/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	213	0	0	0	0.00
31/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	210	0	0	0	0.00
31/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1423	1	1	1	0.00
31/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1434	1	1	1	0.00
31/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1413	1	1	1	0.00
31/10/2013	R157 On 07-August-14			Bond Future	6.17	113.2885	113.1125	113.2885	0.00
31/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1111	1	1	1	0.00
31/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1118	1	1	1	0.00
31/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1125	1	1	1	0.00
31/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	490	0	0	0	0.00
31/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	486	0	0	0	0.00
31/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	483	0	0	0	0.00
31/10/2013	R157 On 06-November-14			Bond Future	6.42	107.9971	107.8189	107.9971	0.00
31/10/2013	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R157 On 06-November-14	6.21	Put	Bond Future	180	0	0	0	0.00
31/10/2013	R157 On 06-November-14	6.19	Put	Bond Future	197	0	0	0	0.00
31/10/2013	R157 On 06-November-14	6.20	Put	Bond Future	189	0	0	0	0.00
31/10/2013	R186 On 07-November-13			Bond Future	8.01	125.0810	124.1236	125.0810	55,291.00
31/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	1582	2	2	2	0.00
31/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	4399	5	4	5	0.00
31/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	6522	7	7	7	0.00
31/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	813	1	1	1	1,000.00
31/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	1647	2	2	2	0.00
31/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
31/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	1713	3	2	3	0.00
31/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
31/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	8602	10	9	10	0.00
31/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	2356	3	2	3	0.00
31/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	876	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
31/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	1	0	0	0	1,030.00
31/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	375	0	0	0	0.00
31/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	15	0	0	0	4,000.00
31/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	166	0	0	0	0.00
31/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	12276	11	12	11	0.00
31/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	14922	14	15	14	0.00
31/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	350	0	0	0	0.00
31/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	327	0	0	0	0.00
31/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
31/10/2013	R186 On 06-February-14			Bond Future	8.10	121.4368	120.4667	121.4368	1,605.00
31/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2004	2	2	2	0.00
31/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	1972	2	2	2	0.00
31/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2036	2	2	2	0.00
31/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	6888	8	7	8	0.00
31/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5151	5	5	5	0.00
31/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5091	5	5	5	0.00
31/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1249	1	1	1	250.00
31/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	5212	5	5	5	0.00
31/10/2013	R186 On 08-May-14			Bond Future	8.19	123.0643	122.0813	123.0643	540.00
31/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1347	2	1	2	0.00
31/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6212	7	6	7	0.00
31/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1366	2	1	2	0.00
31/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1327	2	1	2	0.00
31/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2289	3	2	3	1,933.00
31/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3528	3	4	3	1,933.00
31/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11313	11	11	11	0.00
31/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	11391	11	11	11	0.00
31/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	11470	11	11	11	0.00
31/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	8506	8	9	8	0.00
31/10/2013	R186 On 07-August-14			Bond Future	8.27	119.5026	118.5055	119.5026	0.00
31/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	5633	6	6	6	0.00
31/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	5719	6	6	6	0.00
31/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	5676	6	6	6	0.00
31/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	8640	9	9	9	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
31/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5402	5	5	5	0.00
31/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5486	5	5	5	0.00
31/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5444	5	5	5	0.00
31/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	3292	3	3	3	840.00
31/10/2013	R186 On 06-November-14			Bond Future	8.37	121.1020	120.0916	121.1020	0.00
31/10/2013	R186 On 06-November-14	8.14	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R186 On 06-November-14	8.16	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R186 On 06-November-14	8.15	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R186 On 06-November-14	8.15	Put	Bond Future	1867	1	2	1	0.00
31/10/2013	R186 On 06-November-14	8.14	Put	Bond Future	1953	1	2	1	0.00
31/10/2013	R186 On 06-November-14	8.16	Put	Bond Future	1782	1	2	1	0.00
31/10/2013	R197 On 07-November-13			Bond Future	280.87	280.8695	280.8683	280.8695	2,049.00
31/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	858	1	1	1	0.00
31/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	868	1	1	1	0.00
31/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	878	1	1	1	0.00
31/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R197 On 06-February-14			Bond Future	278.95	278.9530	278.9519	278.9530	0.00
31/10/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R197 On 06-February-14	280.01	Put	Bond Future	1058	1	1	1	0.00
31/10/2013	R197 On 06-February-14	280.00	Put	Bond Future	1048	1	1	1	0.00
31/10/2013	R197 On 06-February-14	279.99	Put	Bond Future	1038	1	1	1	0.00
31/10/2013	R201 On 07-November-13			Bond Future	4.84	107.5967	107.6010	107.5967	0.00
31/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	62	0	0	0	0.00
31/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	71	0	0	0	0.00
31/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	67	0	0	0	0.00
31/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	107	0	0	0	0.00
31/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	101	0	0	0	0.00
31/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	114	0	0	0	0.00
31/10/2013	R201 On 06-February-14			Bond Future	4.69	104.6040	104.6084	104.6040	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
31/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	564	1	1	1	0.00
31/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	570	1	1	1	0.00
31/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	577	1	1	1	0.00
31/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	97	0	0	0	0.00
31/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	95	0	0	0	0.00
31/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	99	0	0	0	0.00
31/10/2013	R201 On 08-May-14			Bond Future	4.40	106.0060	106.0104	106.0060	0.00
31/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	427	0	0	0	0.00
31/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	430	0	0	0	0.00
31/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	423	0	0	0	0.00
31/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	211	0	0	0	0.00
31/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	209	0	0	0	0.00
31/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	213	0	0	0	0.00
31/10/2013	R201 On 07-August-14			Bond Future	3.47	103.0864	103.0907	103.0864	0.00
31/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	706	1	1	1	0.00
31/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	712	1	1	1	0.00
31/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	709	1	1	1	0.00
31/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	46	0	0	0	0.00
31/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	45	0	0	0	0.00
31/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	45	0	0	0	0.00
31/10/2013	R202 On 07-November-13			Bond Future	208.91	208.9095	208.9120	208.9095	43,395.00
31/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	88	0	0	0	0.00
31/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	98	0	0	0	0.00
31/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	78	0	0	0	0.00
31/10/2013	R202 On 06-February-14			Bond Future	208.69	208.6845	208.6870	208.6845	24.00
31/10/2013	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R202 On 06-February-14	209.00	Put	Bond Future	313	0	0	0	0.00
31/10/2013	R202 On 06-February-14	209.01	Put	Bond Future	323	0	0	0	0.00
31/10/2013	R202 On 06-February-14	208.99	Put	Bond Future	303	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
31/10/2013	R203 On 07-November-13			Bond Future	6.54	107.2811	107.0229	107.2811	19,563.00
31/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	1	0	0	0	0.00
31/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	1	0	0	0	0.00
31/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	1	0	0	0	0.00
31/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104793	105	105	105	0.00
31/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	0	0	0	0	15.00
31/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1902	2	2	2	0.00
31/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1866	2	2	2	0.00
31/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1937	2	2	2	0.00
31/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2934	3	3	3	0.00
31/10/2013	R203 On 06-February-14			Bond Future	6.65	108.6922	108.4305	108.6922	1,625.00
31/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	395	0	0	0	0.00
31/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1372	2	1	2	13.00
31/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	413	0	0	0	0.00
31/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	254	0	0	0	16.00
31/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	404	0	0	0	0.00
31/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2055	2	2	2	0.00
31/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2545	2	3	2	0.00
31/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2031	2	2	2	0.00
31/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	748	1	1	1	0.00
31/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2007	2	2	2	0.00
31/10/2013	R203 On 08-May-14			Bond Future	6.75	105.9882	105.7230	105.9882	0.00
31/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	343	0	0	0	0.00
31/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1519	2	2	2	13.00
31/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	332	0	0	0	0.00
31/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	338	0	0	0	0.00
31/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2577	3	3	3	16.00
31/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3450	3	3	3	0.00
31/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	635	1	1	1	0.00
31/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3398	3	3	3	0.00
31/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1250	1	1	1	0.00
31/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3424	3	3	3	0.00
31/10/2013	R203 On 07-August-14			Bond Future	6.85	107.4782	107.2090	107.4782	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
31/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2331	3	2	3	0.00
31/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2314	2	2	2	0.00
31/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2297	2	2	2	0.00
31/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1575	2	2	2	30.00
31/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1044	1	1	1	0.00
31/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1034	1	1	1	0.00
31/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1055	1	1	1	0.00
31/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1589	1	2	1	0.00
31/10/2013	R203 On 06-November-14			Bond Future	6.99	104.7570	104.4844	104.7570	0.00
31/10/2013	R203 On 06-November-14	6.84	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R203 On 06-November-14	6.86	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R203 On 06-November-14	6.85	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R203 On 06-November-14	6.84	Put	Bond Future	387	0	0	0	0.00
31/10/2013	R203 On 06-November-14	6.86	Put	Bond Future	335	0	0	0	0.00
31/10/2013	R203 On 06-November-14	6.85	Put	Bond Future	361	0	0	0	0.00
31/10/2013	R204 On 07-November-13			Bond Future	6.81	108.5818	108.2107	108.5818	30,043.00
31/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	2	0	0	0	0.00
31/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	2	0	0	0	0.00
31/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	931	1	1	1	0.00
31/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	2	0	0	0	0.00
31/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2254	2	2	2	0.00
31/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	88	0	0	0	1,270.00
31/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2209	2	2	2	0.00
31/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	2299	2	2	2	0.00
31/10/2013	R204 On 06-February-14			Bond Future	6.90	105.9799	105.6039	105.9799	2,624.00
31/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	546	1	1	1	0.00
31/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	570	1	1	1	0.00
31/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	558	1	1	1	0.00
31/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2706	2	3	2	0.00
31/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2643	2	3	2	0.00
31/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2674	2	3	2	0.00
31/10/2013	R204 On 08-May-14			Bond Future	7.00	107.4003	107.0192	107.4003	0.00
31/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	518	1	1	1	0.00
31/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	509	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
31/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	526	1	1	1	0.00
31/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4338	4	4	4	0.00
31/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4404	4	4	4	0.00
31/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4371	4	4	4	0.00
31/10/2013	R204 On 07-August-14			Bond Future	7.09	104.8782	104.4915	104.8782	0.00
31/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	2988	3	3	3	0.00
31/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	3754	4	4	4	0.00
31/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	2943	3	3	3	0.00
31/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	2965	3	3	3	0.00
31/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1184	1	1	1	530.00
31/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1625	1	2	1	0.00
31/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1596	1	2	1	0.00
31/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1611	1	2	1	0.00
31/10/2013	R204 On 06-November-14			Bond Future	7.21	106.2821	105.8903	106.2821	0.00
31/10/2013	R204 On 06-November-14	7.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R204 On 06-November-14	7.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R204 On 06-November-14	7.00	Put	Bond Future	742	0	1	0	0.00
31/10/2013	R204 On 06-November-14	7.01	Put	Bond Future	706	0	1	0	0.00
31/10/2013	R204 On 06-November-14	6.99	Put	Bond Future	778	0	1	0	0.00
31/10/2013	R206 On 07-November-13			Bond Future	5.17	102.8237	102.8184	102.8237	0.00
31/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	157	0	0	0	0.00
31/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	155	0	0	0	0.00
31/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	154	0	0	0	0.00
31/10/2013	R207 On 07-November-13			Bond Future	7.13	103.4241	102.9309	103.4241	21,989.00
31/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	16	0	0	0	0.00
31/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	14	0	0	0	0.00
31/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	13	0	0	0	0.00
31/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	2178	2	2	2	0.00
31/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	2129	2	2	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
31/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	2227	2	2	2	0.00
31/10/2013	R207 On 06-February-14			Bond Future	7.23	101.1452	100.6456	101.1452	1,081.00
31/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	664	1	1	1	0.00
31/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	677	1	1	1	0.00
31/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	652	1	1	1	0.00
31/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3451	3	3	3	0.00
31/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3415	3	3	3	0.00
31/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3488	3	3	3	0.00
31/10/2013	R207 On 08-May-14			Bond Future	7.33	102.5009	101.9945	102.5009	0.00
31/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	608	1	1	1	0.00
31/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	617	1	1	1	0.00
31/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	600	1	1	1	0.00
31/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5923	6	6	6	0.00
31/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5963	6	6	6	0.00
31/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5883	5	6	5	0.00
31/10/2013	R207 On 07-August-14			Bond Future	7.42	100.3011	99.7874	100.3011	0.00
31/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3494	4	3	4	0.00
31/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3519	4	4	4	0.00
31/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3544	4	4	4	0.00
31/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2309	2	2	2	0.00
31/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2328	2	2	2	0.00
31/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2291	2	2	2	0.00
31/10/2013	R207 On 06-November-14			Bond Future	7.54	101.6436	101.1231	101.6436	0.00
31/10/2013	R207 On 06-November-14	7.34	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R207 On 06-November-14	7.36	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R207 On 06-November-14	7.35	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R207 On 06-November-14	7.34	Put	Bond Future	824	0	1	0	0.00
31/10/2013	R207 On 06-November-14	7.35	Put	Bond Future	782	0	1	0	0.00
31/10/2013	R207 On 06-November-14	7.36	Put	Bond Future	740	0	1	0	0.00
31/10/2013	R208 On 07-November-13			Bond Future	7.32	98.1757	97.5975	98.1757	9,776.00
31/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	2	0	0	0	0.00
31/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1128	2	1	2	0.00
31/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	2	0	0	0	0.00
31/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	3	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
31/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	124	0	0	0	1,520.00
31/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2962	2	3	2	0.00
31/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2849	2	3	2	0.00
31/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2905	2	3	2	0.00
31/10/2013	R208 On 06-February-14			Bond Future	7.41	99.4670	98.8812	99.4670	802.00
31/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	538	1	1	1	0.00
31/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	550	1	1	1	0.00
31/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	563	1	1	1	0.00
31/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	4099	4	4	4	0.00
31/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	4143	4	4	4	0.00
31/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	4187	4	4	4	0.00
31/10/2013	R208 On 08-May-14			Bond Future	7.50	97.4038	96.8100	97.4038	0.00
31/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	470	1	0	1	0.00
31/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	486	1	0	1	0.00
31/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	478	1	0	1	0.00
31/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6981	6	7	6	0.00
31/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6885	6	7	6	0.00
31/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6933	6	7	6	0.00
31/10/2013	R208 On 07-August-14			Bond Future	7.58	98.7731	98.1708	98.7731	0.00
31/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3583	4	4	4	0.00
31/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	5040	5	5	5	0.00
31/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3555	4	4	4	0.00
31/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3611	4	4	4	0.00
31/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1636	1	2	1	630.00
31/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2513	2	3	2	0.00
31/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2491	2	2	2	0.00
31/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2534	2	3	2	0.00
31/10/2013	R208 On 06-November-14			Bond Future	7.69	96.6995	96.0893	96.6995	0.00
31/10/2013	R208 On 06-November-14	7.44	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R208 On 06-November-14	7.46	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R208 On 06-November-14	7.45	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R208 On 06-November-14	7.44	Put	Bond Future	1222	1	1	1	0.00
31/10/2013	R208 On 06-November-14	7.46	Put	Bond Future	1124	1	1	1	0.00
31/10/2013	R208 On 06-November-14	7.45	Put	Bond Future	1173	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
31/10/2013	R209 On 07-November-13			Bond Future	8.84	76.4187	75.6816	76.4187	18,875.00
31/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	248	1	0	1	0.00
31/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	600	1	1	1	0.00
31/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4188	5	4	5	0.00
31/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	634	1	1	1	0.00
31/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3145	4	3	4	0.00
31/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	668	1	1	1	0.00
31/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	4885	6	5	6	0.00
31/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6255	7	6	7	0.00
31/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	962	1	1	1	0.00
31/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	10	0	0	0	5,000.00
31/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1716	1	2	1	4,700.00
31/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	874	1	1	1	0.00
31/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	42	0	0	0	1,000.00
31/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	0	0	0	0	1,520.00
31/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	917	1	1	1	0.00
31/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	3	0	0	0	980.00
31/10/2013	R209 On 06-February-14			Bond Future	8.92	77.4239	76.6770	77.4239	909.00
31/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2006	2	2	2	0.00
31/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2063	2	2	2	0.00
31/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2034	2	2	2	0.00
31/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5015	5	5	5	0.00
31/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4962	5	5	5	0.00
31/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4910	4	5	4	0.00
31/10/2013	R209 On 08-May-14			Bond Future	9.01	75.3168	74.5600	75.3168	0.00
31/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1250	1	1	1	0.00
31/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1233	1	1	1	0.00
31/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1217	1	1	1	0.00
31/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10795	10	11	10	0.00
31/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10869	10	11	10	0.00
31/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10721	10	11	10	0.00
31/10/2013	R209 On 07-August-14			Bond Future	9.09	76.3757	75.6081	76.3757	0.00
31/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5174	6	5	6	0.00
31/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5210	6	5	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
31/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5139	6	5	6	0.00
31/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5422	5	5	5	0.00
31/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5500	5	6	5	0.00
31/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5461	5	5	5	0.00
31/10/2013	R209 On 06-November-14			Bond Future	9.18	74.2536	73.4759	74.2536	0.00
31/10/2013	R209 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R209 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R209 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R209 On 06-November-14	8.99	Put	Bond Future	1403	1	1	1	0.00
31/10/2013	R209 On 06-November-14	9.01	Put	Bond Future	1253	0	1	0	0.00
31/10/2013	R209 On 06-November-14	9.00	Put	Bond Future	1328	1	1	1	0.00
31/10/2013	R210 On 07-November-13			Bond Future	159.42	159.4217	159.4229	159.4217	1,319.00
31/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	587	1	1	1	0.00
31/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	577	1	1	1	0.00
31/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	567	1	1	1	0.00
31/10/2013	R210 On 06-February-14			Bond Future	161.54	161.5384	161.5396	161.5384	0.00
31/10/2013	R210 On 06-February-14	161.51	Call	Bond Future	30	0	0	0	0.00
31/10/2013	R210 On 06-February-14	161.49	Call	Bond Future	50	0	0	0	0.00
31/10/2013	R210 On 06-February-14	161.50	Call	Bond Future	40	0	0	0	0.00
31/10/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R211 On 07-November-13			Bond Future	128.80	128.8097	128.8045	128.8097	522.00
31/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1195	1	1	1	0.00
31/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1205	1	1	1	0.00
31/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1185	1	1	1	0.00
31/10/2013	R211 On 06-February-14			Bond Future	129.00	129.0098	129.0046	129.0098	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
31/10/2013	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R211 On 06-February-14	129.00	Call	Bond Future	5	0	0	0	0.00
31/10/2013	R211 On 06-February-14	128.99	Call	Bond Future	15	0	0	0	0.00
31/10/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
31/10/2013	R211 On 06-February-14	129.01	Put	Bond Future	5	0	0	0	0.00
31/10/2013	R212 On 07-November-13			Bond Future	131.83	131.8309	131.8299	131.8309	21,791.00
31/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1170	1	1	1	0.00
31/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1180	1	1	1	0.00
31/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1160	1	1	1	0.00
31/10/2013	R212 On 06-February-14			Bond Future	131.92	131.9236	131.9227	131.9236	0.00
31/10/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R212 On 06-February-14	132.99	Put	Bond Future	1067	1	1	1	0.00
31/10/2013	R212 On 06-February-14	133.01	Put	Bond Future	1087	1	1	1	0.00
31/10/2013	R212 On 06-February-14	133.00	Put	Bond Future	1077	1	1	1	0.00
31/10/2013	R213 On 07-November-13			Bond Future	8.66	87.4629	86.6319	87.4629	13,753.00
31/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	622	1	1	1	0.00
31/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	589	1	1	1	0.00
31/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	557	1	1	1	0.00
31/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	1082	1	1	1	0.00
31/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	1035	1	1	1	0.00
31/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	1130	1	1	1	0.00
31/10/2013	R213 On 06-February-14			Bond Future	8.75	88.6133	87.7714	88.6133	2,312.00
31/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	1888	2	2	2	0.00
31/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	1915	2	2	2	0.00
31/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	1942	2	2	2	0.00
31/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5562	5	6	5	0.00
31/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5506	5	6	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5618	5	6	5	0.00
31/10/2013	R213 On 08-May-14			Bond Future	8.84	86.2629	85.4096	86.2629	0.00
31/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1271	1	1	1	0.00
31/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1303	2	1	2	0.00
31/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1287	1	1	1	0.00
31/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	11180	11	11	11	0.00
31/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11253	11	11	11	0.00
31/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	11107	10	11	10	0.00
31/10/2013	R213 On 07-August-14			Bond Future	8.93	87.4756	86.6101	87.4756	0.00
31/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5223	6	5	6	0.00
31/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5295	6	5	6	0.00
31/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5259	6	5	6	0.00
31/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5823	5	6	5	0.00
31/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5863	5	6	5	0.00
31/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5903	6	6	6	0.00
31/10/2013	R213 On 06-November-14			Bond Future	9.03	85.1090	84.2321	85.1090	0.00
31/10/2013	R213 On 06-November-14	8.84	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R213 On 06-November-14	8.86	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R213 On 06-November-14	8.85	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R213 On 06-November-14	8.85	Put	Bond Future	1333	0	1	0	0.00
31/10/2013	R213 On 06-November-14	8.86	Put	Bond Future	1258	0	1	0	0.00
31/10/2013	R213 On 06-November-14	8.84	Put	Bond Future	1409	1	1	1	0.00
31/10/2013	R214 On 07-November-13			Bond Future	9.00	76.7703	76.0539	76.7703	1,864.00
31/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10738	10	11	10	0.00
31/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10639	10	11	10	0.00
31/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10540	10	11	10	0.00
31/10/2013	R214 On 06-February-14			Bond Future	9.09	77.7801	77.0542	77.7801	563.00
31/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3190	4	3	4	0.00
31/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3262	4	3	4	0.00
31/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3226	4	3	4	0.00
31/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3900	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
31/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3944	4	4	4	0.00
31/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3858	4	4	4	0.00
31/10/2013	R214 On 08-May-14			Bond Future	9.17	75.5371	74.8015	75.5371	0.00
31/10/2013	R214 On 08-May-14	9.00	Call	Bond Future	4100	4	4	4	0.00
31/10/2013	R214 On 08-May-14	9.01	Call	Bond Future	4135	5	4	5	0.00
31/10/2013	R214 On 08-May-14	8.99	Call	Bond Future	4065	4	4	4	0.00
31/10/2013	R214 On 08-May-14	9.01	Put	Bond Future	5391	5	5	5	0.00
31/10/2013	R214 On 08-May-14	9.00	Put	Bond Future	5435	5	5	5	0.00
31/10/2013	R214 On 08-May-14	8.99	Put	Bond Future	5480	5	5	5	0.00
31/10/2013	R248 On 07-November-13			Bond Future	9.09	99.1228	98.2090	99.1228	10,043.00
31/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	14183	13	14	13	0.00
31/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	14054	13	14	13	0.00
31/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	14312	13	14	13	0.00
31/10/2013	R248 On 06-February-14			Bond Future	9.18	100.4265	99.5006	100.4265	780.00
31/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	896	0	1	0	0.00
31/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	795	0	1	0	0.00
31/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	694	0	1	0	0.00
31/10/2013	R248 On 08-May-14			Bond Future	9.27	97.3499	96.4115	97.3499	0.00
31/10/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
31/10/2013	R248 On 08-May-14	9.05	Put	Bond Future	2176	1	2	1	0.00
31/10/2013	R248 On 08-May-14	9.06	Put	Bond Future	2074	1	2	1	0.00
31/10/2013	R248 On 08-May-14	9.04	Put	Bond Future	2278	1	2	1	0.00