



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For July 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	2025 On 01-August-13			Bond Future	108.75	109.6457	108.7491	109.6457	0.00
11/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
11/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
11/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	9241	8	9241	8	0.00
11/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	9251	8	9251	8	0.00
11/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	9261	8	9261	8	0.00
11/07/2013	2038 On 01-August-13			Bond Future	104.33	104.3245	104.3295	104.3245	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
11/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
11/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
11/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	10670	11	10670	11	0.00
11/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	10680	11	10680	11	0.00
11/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	10660	11	10660	11	0.00
11/07/2013	2050 On 01-August-13			Bond Future	106.29	106.2877	106.2931	106.2877	122.00
11/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
11/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
11/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	12707	13	12707	13	0.00
11/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	12717	13	12717	13	0.00
11/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	12697	13	12697	13	0.00
11/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	AL37 On 01-August-13			Index Future	402.60	401.4240	402.6010	401.4240	56.00
11/07/2013	AL37 On 07-November-13			Index Future	408.28	407.0860	408.2800	407.0860	0.00
11/07/2013	AL7T On 01-August-13			Index Future	477.10	475.0590	477.0970	475.0590	1.00
11/07/2013	AL7T On 07-November-13			Index Future	483.83	481.7610	483.8270	481.7610	0.00
11/07/2013	ALBI On 01-August-13			Index Future	429.21	427.6830	429.2100	427.6830	751.00
11/07/2013	ALBI On 07-November-13			Index Future	435.26	433.7160	435.2640	433.7160	85.00
11/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C201 On 22-December-14			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
11/07/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/07/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/07/2013	EL28	On 01-August-13			Bond Future	109.35	109.3453	109.3509	109.3453	0.00
11/07/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
11/07/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
11/07/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5639	6	5639	6	0.00
11/07/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5649	6	5649	6	0.00
11/07/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5659	6	5659	6	0.00
11/07/2013	ES33	On 01-August-13			Bond Future	9.31	86.3176	9.3143	86.3176	6,292.00
11/07/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	ES33	On 01-August-13	91.02	Call	Bond Future	75513	75	75513	75	0.00
11/07/2013	ES33	On 01-August-13	9.00	Put	Bond Future	2528	3	2528	3	0.00
11/07/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
11/07/2013	ES33	On 07-November-13			Bond Future	9.43	83.7540	9.4302	83.7540	0.00
11/07/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
11/07/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
11/07/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
11/07/2013	ES33	On 07-November-13	8.49	Put	Bond Future	7761	8	7761	8	0.00
11/07/2013	ES33	On 07-November-13	8.50	Put	Bond Future	7672	8	7672	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7584	8	7584	8	0.00
11/07/2013	GOVI On 01-August-13			GOVI	428.60	427.0510	428.6040	427.0510	407.00
11/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
11/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
11/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
11/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	174060	19	174060	19	0.00
11/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	173960	19	173960	19	0.00
11/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	173860	19	173860	19	0.00
11/07/2013	GOVI On 07-November-13			GOVI	434.65	433.0760	434.6500	433.0760	0.00
11/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
11/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
11/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
11/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	113500	13	113500	13	0.00
11/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	113600	13	113600	13	0.00
11/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	113400	13	113400	13	0.00
11/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/07/2013	IGOV On 01-August-13			Index Future	194.31	194.3030	194.3120	194.3030	1,064.00
11/07/2013	IGOV On 07-November-13			Index Future	197.08	197.0700	197.0790	197.0700	7.00
11/07/2013	ILBI On 01-August-13			Index Future	526.10	526.1170	526.1010	526.1170	186.00
11/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
11/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	0.00
11/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	700.00
11/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.30	94.7000	5.3000	94.7000	0.00
11/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.34	94.6600	5.3400	94.6600	0.00
11/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.40	94.6000	5.4000	94.6000	1,500.00
11/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.46	94.5400	5.4600	94.5400	0.00
11/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	400.00
11/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.95	94.0500	5.9500	94.0500	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
11/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
11/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	0.00
11/07/2013	R023 On 01-August-13			Bond Future	7.66	103.5286	7.6552	103.5286	10,999.00
11/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	2425	3	2425	3	0.00
11/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	2356	3	2356	3	0.00
11/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	2495	3	2495	3	0.00
11/07/2013	R023 On 07-November-13			Bond Future	7.75	101.0733	7.7529	101.0733	0.00
11/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8643	9	8643	9	0.00
11/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8571	9	8571	9	0.00
11/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	8716	9	8716	9	0.00
11/07/2013	R157 On 01-August-13			Bond Future	6.04	119.7112	6.0380	119.7112	21,643.00
11/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90379	90	90379	90	0.00
11/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R157 On 07-November-13			Bond Future	6.16	114.5936	6.1635	114.5936	0.00
11/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	367	0	367	0	0.00
11/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	362	0	362	0	0.00
11/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	373	0	373	0	0.00
11/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1422	2	1422	2	0.00
11/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1435	2	1435	2	0.00
11/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1408	2	1408	2	0.00
11/07/2013	R157 On 06-February-14			Bond Future	6.30	116.1325	6.3031	116.1325	0.00
11/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	476	0	476	0	0.00
11/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	487	0	487	0	0.00
11/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	482	0	482	0	0.00
11/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1533	2	1533	2	0.00
11/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1543	2	1543	2	0.00
11/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1522	2	1522	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
11/07/2013	R157 On 08-May-14			Bond Future	6.47	110.8958	6.4707	110.8958	0.00
11/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	327	0	327	0	0.00
11/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	324	0	324	0	0.00
11/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	321	0	321	0	0.00
11/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2054	2	2054	2	0.00
11/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2064	2	2064	2	0.00
11/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2043	2	2043	2	0.00
11/07/2013	R186 On 01-August-13			Bond Future	7.97	121.1778	7.9697	121.1778	58,556.00
11/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	92	0	92	0	5,315.00
11/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	1010	1	1010	1	0.00
11/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	112613	112	112613	112	0.00
11/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	69	0	69	0	6,800.00
11/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	9080	8	9080	8	0.00
11/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	7444	7	7444	7	0.00
11/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1826	2	1826	2	0.00
11/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	319	0	319	0	6,800.00
11/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	5	0	5	0	0.00
11/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
11/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	3	0	3	0	1,000.00
11/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	20	0	20	0	0.00
11/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	69	0	69	0	6,800.00
11/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1546	2	1546	2	0.00
11/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	11586	12	11586	12	100.00
11/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	14799	16	14799	16	0.00
11/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2601	3	2601	3	20.00
11/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	7042	8	7042	8	0.00
11/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	24	0	24	0	0.00
11/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7523	8	7523	8	2,957.00
11/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	4794	5	4794	5	0.00
11/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9515	10	9515	10	4,100.00
11/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	12113	13	12113	13	0.00
11/07/2013	R186 On 07-November-13			Bond Future	8.06	122.8873	8.0638	122.8873	640.00
11/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4483	4	4483	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
11/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	7809	7	7809	7	0.00
11/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	361	0	361	0	5,290.00
11/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4578	4	4578	4	0.00
11/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3847	4	3847	4	1,000.00
11/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4530	4	4530	4	0.00
11/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	591	1	591	1	1,000.00
11/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	9372	9	9372	9	0.00
11/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4427	5	4427	5	0.00
11/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1806	2	1806	2	1,030.00
11/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3795	4	3795	4	0.00
11/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	13385	14	13385	14	0.00
11/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	15801	16	15801	16	0.00
11/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3752	4	3752	4	0.00
11/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3710	4	3710	4	0.00
11/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1288	1	1288	1	1,200.00
11/07/2013	R186 On 06-February-14			Bond Future	8.15	119.2473	8.1516	119.2473	0.00
11/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3763	3	3763	3	0.00
11/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3728	3	3728	3	0.00
11/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3799	4	3799	4	0.00
11/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7346	8	7346	8	0.00
11/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7403	8	7403	8	0.00
11/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7460	8	7460	8	0.00
11/07/2013	R186 On 08-May-14			Bond Future	8.24	120.8620	8.2429	120.8620	0.00
11/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2526	2	2526	2	0.00
11/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2502	2	2502	2	0.00
11/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2549	2	2549	2	0.00
11/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	12978	14	12978	14	0.00
11/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	13052	14	13052	14	0.00
11/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	13127	14	13127	14	0.00
11/07/2013	R197 On 01-August-13			Bond Future	275.06	274.8184	275.0553	274.8184	2,546.00
11/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	19945	20	19945	20	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
11/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	19955	20	19955	20	0.00
11/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	19935	20	19935	20	0.00
11/07/2013	R201 On 01-August-13			Bond Future	5.43	105.2274	5.4276	105.2274	0.00
11/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68186	68	68186	68	0.00
11/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R201 On 07-November-13			Bond Future	5.46	106.7118	5.4601	106.7118	0.00
11/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	150	0	150	0	0.00
11/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	153	0	153	0	0.00
11/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	156	0	156	0	0.00
11/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	875	1	875	1	0.00
11/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	867	1	867	1	0.00
11/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	884	1	884	1	0.00
11/07/2013	R201 On 06-February-14			Bond Future	5.47	103.7363	5.4722	103.7363	0.00
11/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	352	0	352	0	0.00
11/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	360	0	360	0	0.00
11/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	356	0	356	0	0.00
11/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	544	1	544	1	0.00
11/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	540	1	540	1	0.00
11/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	549	1	549	1	0.00
11/07/2013	R201 On 08-May-14			Bond Future	5.48	105.1410	5.4804	105.1410	0.00
11/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	226	0	226	0	0.00
11/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	228	0	228	0	0.00
11/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	224	0	224	0	0.00
11/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	663	1	663	1	0.00
11/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	667	1	667	1	0.00
11/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	671	1	671	1	0.00
11/07/2013	R202 On 01-August-13			Bond Future	204.62	204.6109	204.6196	204.6109	44,020.00
11/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	18380	18	18380	18	0.00
11/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	18390	18	18390	18	0.00
11/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	18370	18	18370	18	0.00
11/07/2013	R203 On 01-August-13			Bond Future	6.80	108.0768	6.8048	108.0768	3,923.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	95109	95	95109	95	0.00
11/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R203 On 07-November-13			Bond Future	6.93	105.4420	6.9301	105.4420	1,656.00
11/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	317	0	317	0	0.00
11/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	329	0	329	0	0.00
11/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	323	0	323	0	0.00
11/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103461	103	103461	103	0.00
11/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	182	0	182	0	15.00
11/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3557	4	3557	4	0.00
11/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3528	4	3528	4	0.00
11/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3586	4	3586	4	0.00
11/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4449	5	4449	5	0.00
11/07/2013	R203 On 06-February-14			Bond Future	7.06	106.8580	7.0571	106.8580	0.00
11/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	620	1	620	1	0.00
11/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	637	1	637	1	0.00
11/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	480	0	480	0	16.00
11/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	629	1	629	1	0.00
11/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4092	4	4092	4	0.00
11/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3601	4	3601	4	0.00
11/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3576	4	3576	4	0.00
11/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3552	4	3552	4	0.00
11/07/2013	R203 On 08-May-14			Bond Future	7.19	104.1437	7.1921	104.1437	0.00
11/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	509	0	509	0	0.00
11/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	520	0	520	0	0.00
11/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	515	0	515	0	0.00
11/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2324	2	2324	2	16.00
11/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	4951	5	4951	5	0.00
11/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1706	2	1706	2	0.00
11/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	4899	5	4899	5	0.00
11/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	4925	5	4925	5	0.00
11/07/2013	R204 On 01-August-13			Bond Future	7.04	104.9111	7.0429	104.9111	25,172.00
11/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96330	96	96330	96	0.00
11/07/2013	R204 On 01-August-13	110.75	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
11/07/2013	R204 On 07-November-13			Bond Future	7.15	106.3911	7.1550	106.3911	0.00
11/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	572	1	572	1	0.00
11/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	582	1	582	1	0.00
11/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	563	1	563	1	0.00
11/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1571	1	1571	1	0.00
11/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4337	5	4337	5	0.00
11/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2241	2	2241	2	1,270.00
11/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4302	5	4302	5	0.00
11/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4373	5	4373	5	0.00
11/07/2013	R204 On 06-February-14			Bond Future	7.26	103.7891	7.2630	103.7891	0.00
11/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1068	1	1068	1	0.00
11/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1080	1	1080	1	0.00
11/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1092	1	1092	1	0.00
11/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4731	5	4731	5	0.00
11/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4700	5	4700	5	0.00
11/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4669	5	4669	5	0.00
11/07/2013	R204 On 08-May-14			Bond Future	7.38	105.1945	7.3815	105.1945	0.00
11/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	958	1	958	1	0.00
11/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	949	1	949	1	0.00
11/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	968	1	968	1	0.00
11/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6354	7	6354	7	0.00
11/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6289	7	6289	7	0.00
11/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6321	7	6321	7	0.00
11/07/2013	R206 On 01-August-13			Bond Future	5.44	101.3204	5.4359	101.3204	0.00
11/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30308	30	30308	30	0.00
11/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R206 On 07-November-13			Bond Future	5.63	102.7497	5.6349	102.7497	0.00
11/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	18	0	18	0	0.00
11/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	17	0	17	0	0.00
11/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	18	0	0.00
11/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	258	0	258	0	0.00
11/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	256	0	256	0	0.00
11/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	255	0	255	0	0.00
11/07/2013	R207 On 01-August-13			Bond Future	7.30	99.8262	7.2969	99.8262	23,668.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92618	92	92618	92	0.00
11/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R207 On 07-November-13			Bond Future	7.40	101.2344	7.4029	101.2344	645.00
11/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	831	1	831	1	0.00
11/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	818	1	818	1	0.00
11/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	805	1	805	1	0.00
11/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4311	5	4311	5	0.00
11/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4273	5	4273	5	0.00
11/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4348	5	4348	5	0.00
11/07/2013	R207 On 06-February-14			Bond Future	7.51	98.9543	7.5057	98.9543	0.00
11/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1169	1	1169	1	0.00
11/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1183	1	1183	1	0.00
11/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1156	1	1156	1	0.00
11/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5275	6	5275	6	0.00
11/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5239	6	5239	6	0.00
11/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5310	6	5310	6	0.00
11/07/2013	R207 On 08-May-14			Bond Future	7.62	100.2942	7.6193	100.2942	0.00
11/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	1033	1	1033	1	0.00
11/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	1043	1	1043	1	0.00
11/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	1023	1	1023	1	0.00
11/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7670	8	7670	8	0.00
11/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7631	8	7631	8	0.00
11/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7709	8	7709	8	0.00
11/07/2013	R208 On 01-August-13			Bond Future	7.43	98.0252	7.4260	98.0252	18,025.00
11/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89411	89	89411	89	0.00
11/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R208 On 07-November-13			Bond Future	7.53	96.0122	7.5266	96.0122	0.00
11/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2305	2	2305	2	0.00
11/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	889	1	889	1	0.00
11/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	875	1	875	1	0.00
11/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	903	1	903	1	0.00
11/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2449	3	2449	3	1,520.00
11/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	4985	5	4985	5	0.00
11/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	4942	5	4942	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
11/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	4899	5	4899	5	0.00
11/07/2013	R208 On 06-February-14			Bond Future	7.62	97.3015	7.6218	97.3015	0.00
11/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1261	1	1261	1	0.00
11/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1275	1	1275	1	0.00
11/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1290	1	1290	1	0.00
11/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6005	6	6005	6	0.00
11/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	5964	6	5964	6	0.00
11/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6047	6	6047	6	0.00
11/07/2013	R208 On 08-May-14			Bond Future	7.72	95.2224	7.7212	95.2224	0.00
11/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	1050	1	1050	1	0.00
11/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1072	1	1072	1	0.00
11/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1061	1	1061	1	0.00
11/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8701	9	8701	9	0.00
11/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8611	9	8611	9	0.00
11/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8656	9	8656	9	0.00
11/07/2013	R209 On 01-August-13			Bond Future	8.70	77.8268	8.7037	77.8268	19,898.00
11/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	68124	68	68124	68	0.00
11/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	122	0	122	0	0.00
11/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	6048	6	6048	6	2,000.00
11/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R209 On 07-November-13			Bond Future	8.79	75.7803	8.7917	75.7803	0.00
11/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	3931	4	3931	4	0.00
11/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	3892	4	3892	4	0.00
11/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5791	6	5791	6	0.00
11/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3343	3	3343	3	0.00
11/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3854	4	3854	4	0.00
11/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6491	6	6491	6	0.00
11/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	6973	7	6973	7	0.00
11/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	7967	8	7967	8	0.00
11/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	3868	4	3868	4	0.00
11/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	1964	2	1964	2	5,000.00
11/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3788	4	3788	4	0.00
11/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4463	5	4463	5	4,700.00
11/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2340	2	2340	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1363	1	1363	1	1,520.00
11/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3828	4	3828	4	0.00
11/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1743	2	1743	2	980.00
11/07/2013	R209 On 06-February-14			Bond Future	8.87	76.7980	8.8733	76.7980	0.00
11/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	3912	4	3912	4	0.00
11/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3977	4	3977	4	0.00
11/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	3944	4	3944	4	0.00
11/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6547	7	6547	7	0.00
11/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6498	7	6498	7	0.00
11/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6450	7	6450	7	0.00
11/07/2013	R209 On 08-May-14			Bond Future	8.96	74.6929	8.9560	74.6929	0.00
11/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2685	3	2685	3	0.00
11/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2662	3	2662	3	0.00
11/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2640	3	2640	3	0.00
11/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	11834	12	11834	12	0.00
11/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	11903	12	11903	12	0.00
11/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11766	12	11766	12	0.00
11/07/2013	R210 On 01-August-13			Bond Future	157.65	157.4485	157.6469	157.4485	1,237.00
11/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	15353	16	15353	16	0.00
11/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15363	16	15363	16	0.00
11/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15343	16	15343	16	0.00
11/07/2013	R211 On 01-August-13			Bond Future	128.42	128.4213	128.4192	128.4213	522.00
11/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1581	2	1581	2	0.00
11/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1591	2	1591	2	0.00
11/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1571	2	1571	2	0.00
11/07/2013	R212 On 01-August-13			Bond Future	129.35	129.5479	129.3525	129.5479	21,791.00
11/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R212 On 01-August-13	138.01	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
11/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	8657	8	8657	8	0.00
11/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8647	8	8647	8	0.00
11/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8637	8	8637	8	0.00
11/07/2013	R213 On 01-August-13			Bond Future	8.54	88.6811	8.5448	88.6811	8,086.00
11/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	78479	78	78479	78	0.00
11/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R213 On 07-November-13			Bond Future	8.64	86.3953	8.6390	86.3953	173.00
11/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3733	4	3733	4	0.00
11/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3695	4	3695	4	0.00
11/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3657	3	3657	3	0.00
11/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4006	4	4006	4	0.00
11/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	3964	4	3964	4	0.00
11/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4048	4	4048	4	0.00
11/07/2013	R213 On 06-February-14			Bond Future	8.73	87.5555	8.7282	87.5555	0.00
11/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3572	3	3572	3	0.00
11/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3603	3	3603	3	0.00
11/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3634	3	3634	3	0.00
11/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7041	7	7041	7	0.00
11/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	6990	7	6990	7	0.00
11/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7093	7	7093	7	0.00
11/07/2013	R213 On 08-May-14			Bond Future	8.82	85.2025	8.8151	85.2025	0.00
11/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2558	2	2558	2	0.00
11/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2515	2	2515	2	0.00
11/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2537	2	2537	2	0.00
11/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12206	13	12206	13	0.00
11/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12274	13	12274	13	0.00
11/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12138	12	12138	12	0.00
11/07/2013	R214 On 01-August-13			Bond Future	8.83	78.6060	8.8337	78.6060	840.00
11/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68371	68	68371	68	0.00
11/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
11/07/2013	R214 On 07-November-13			Bond Future	8.92	76.4308	8.9227	76.4308	0.00
11/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	968	1	968	1	0.00
11/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	953	1	953	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
11/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	938	1	938	1	0.00
11/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	10915	11	10915	11	0.00
11/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	10999	11	10999	11	0.00
11/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	11083	11	11083	11	0.00
11/07/2013	R248 On 01-August-13			Bond Future	8.95	101.4800	8.9496	101.4800	603.00
11/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	12788	13	12788	13	0.00
11/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	12659	13	12659	13	0.00
11/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	12918	13	12918	13	0.00
11/07/2013	R248 On 07-November-13			Bond Future	9.04	98.4906	9.0427	98.4906	0.00
11/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
11/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	13732	14	13732	14	0.00
11/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	13603	14	13603	14	0.00
11/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	13861	14	13861	14	0.00