



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For November 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	2025 On 07-November-13			Bond Future	110.11	110.1121	110.1121	110.1121	0.00
12/11/2013	2025 On 06-February-14			Bond Future	110.59	110.5910	110.5911	110.5910	0.00
12/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	409	0	409	0	0.00
12/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	399	0	399	0	0.00
12/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	419	0	419	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
12/11/2013	2037 On 07-November-13			Bond Future	9.04	97.1725	9.0400	97.1725	0.00
12/11/2013	2037 On 06-February-14			Bond Future	9.31	92.4555	9.3078	92.4555	1,652.00
12/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	721	1	721	1	0.00
12/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	634	0	634	0	0.00
12/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	546	0	546	0	0.00
12/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
12/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
12/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
12/11/2013	2037 On 08-May-14			Bond Future	9.41	93.6738	9.4135	93.6738	0.00
12/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	291	0	291	0	0.00
12/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	204	0	204	0	0.00
12/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	379	1	379	1	0.00
12/11/2013	2037 On 07-August-14			Bond Future	9.52	90.7236	9.5155	90.7236	0.00
12/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	4197	4	4197	4	0.00
12/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	4105	4	4105	4	0.00
12/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	4014	4	4014	4	0.00
12/11/2013	2038 On 07-November-13			Bond Future	106.06	106.0585	106.0585	106.0585	0.00
12/11/2013	2038 On 06-February-14			Bond Future	106.44	106.4376	106.4392	106.4376	24.00
12/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
12/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	561	1	561	1	0.00
12/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	571	1	571	1	0.00
12/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	551	1	551	1	0.00
12/11/2013	2050 On 07-November-13			Bond Future	111.07	111.0652	111.0652	111.0652	0.00
12/11/2013	2050 On 06-February-14			Bond Future	111.45	111.4478	111.4497	111.4478	472.00
12/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1450	1	1450	1	0.00
12/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1440	1	1440	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
12/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1460	1	1460	1	0.00
12/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
12/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
12/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
12/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	AL37 On 06-February-14			Index Future	411.53	412.1830	411.5320	412.1830	0.00
12/11/2013	AL37 On 08-May-14			Index Future	416.95	417.6160	416.9520	417.6160	0.00
12/11/2013	AL7T On 06-February-14			Index Future	483.19	483.9350	483.1940	483.9350	1.00
12/11/2013	AL7T On 08-May-14			Index Future	489.56	490.3130	489.5570	490.3130	0.00
12/11/2013	ALBI On 06-February-14			Index Future	435.00	435.0960	435.0010	435.0960	785.00
12/11/2013	ALBI On 08-May-14			Index Future	440.73	440.8310	440.7300	440.8310	85.00
12/11/2013	ALBI On 07-August-14			Index Future	446.88	446.9790	446.8810	446.9790	0.00
12/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/11/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/11/2013	EL28 On 07-November-13			Bond Future	114.64	114.6391	114.6391	114.6391	0.00
12/11/2013	EL28 On 06-February-14			Bond Future	113.04	113.0404	113.0425	113.0404	0.00
12/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2053	2	2053	2	0.00
12/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2033	2	2033	2	0.00
12/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2043	2	2043	2	0.00
12/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
12/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
12/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
12/11/2013	ES33 On 07-November-13			Bond Future	9.58	82.9001	9.5750	82.9001	0.00
12/11/2013	ES33 On 06-February-14			Bond Future	9.86	82.6097	9.8604	82.6097	6,292.00
12/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
12/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2292	2	2292	2	0.00
12/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2216	2	2216	2	0.00
12/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2367	3	2367	3	0.00
12/11/2013	ES33 On 08-May-14			Bond Future	9.98	79.9163	9.9850	79.9163	0.00
12/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
12/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3174	3	3174	3	0.00
12/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	3099	3	3099	3	0.00
12/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3250	3	3250	3	0.00
12/11/2013	GOVI On 06-February-14			GOVI	434.62	434.7750	434.6210	434.7750	368.00
12/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
12/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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12/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
12/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	53690	5	53690	5	0.00
12/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	53890	5	53890	5	0.00
12/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	53790	5	53790	5	0.00
12/11/2013	GOVI On 08-May-14			GOVI	440.34	440.5060	440.3440	440.5060	0.00
12/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
12/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
12/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
12/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	16560	1	16560	1	0.00
12/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	16660	2	16660	2	0.00
12/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	16460	1	16460	1	0.00
12/11/2013	GOVI On 07-August-14			GOVI	446.49	446.6490	446.4890	446.6490	0.00
12/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
12/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
12/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
12/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	135010	13	135010	13	0.00
12/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	135210	13	135210	13	0.00
12/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	135110	13	135110	13	0.00
12/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/11/2013	IGOV On 06-February-14			Index Future	200.15	200.8990	200.1480	200.8990	1,328.00
12/11/2013	IGOV On 08-May-14			Index Future	202.81	203.5710	202.8080	203.5710	7.00
12/11/2013	ILBI On 06-February-14			Index Future	551.31	551.4950	551.3070	551.4950	186.00
12/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	100.00
12/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7700	5.2200	94.7700	1,500.00
12/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.25	94.7400	5.2500	94.7400	1,000.00
12/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.33	94.6300	5.3300	94.6300	0.00
12/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.38	94.5400	5.3800	94.5400	400.00
12/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.52	94.3900	5.5200	94.3900	0.00

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12/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.85	94.1000	5.8500	94.1000	4,000.00
12/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.33	93.6300	6.3300	93.6300	1,000.00
12/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.65	93.3100	6.6500	93.3100	0.00
12/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.99	92.9900	6.9900	92.9900	150.00
12/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.30	92.6900	7.3000	92.6900	2,100.00
12/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.59	92.3900	7.5900	92.3900	0.00
12/11/2013	R023 On 07-November-13			Bond Future	7.82	101.0885	7.8200	101.0885	0.00
12/11/2013	R023 On 06-February-14			Bond Future	8.15	101.1847	8.1469	101.1847	11,259.00
12/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	1867	2	1867	2	0.00
12/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	1931	2	1931	2	0.00
12/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	1804	2	1804	2	0.00
12/11/2013	R023 On 08-May-14			Bond Future	8.26	98.6016	8.2572	98.6016	0.00
12/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	4016	4	4016	4	0.00
12/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	4079	4	4079	4	0.00
12/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	4143	4	4143	4	0.00
12/11/2013	R157 On 07-November-13			Bond Future	6.08	114.8837	6.0750	114.8837	0.00
12/11/2013	R157 On 06-February-14			Bond Future	6.41	116.1299	6.4057	116.1299	32,209.00
12/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	77	0	77	0	0.00
12/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	82	0	82	0	0.00
12/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	80	0	80	0	0.00
12/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1295	1	1295	1	0.00
12/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1309	1	1309	1	0.00
12/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1281	1	1281	1	0.00
12/11/2013	R157 On 08-May-14			Bond Future	6.63	110.8525	6.6255	110.8525	0.00
12/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	53	0	53	0	0.00
12/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	52	0	52	0	0.00
12/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	51	0	51	0	0.00
12/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1989	2	1989	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
12/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1977	2	1977	2	0.00
12/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	2002	2	2002	2	0.00
12/11/2013	R157 On 07-August-14			Bond Future	6.86	112.4006	6.8561	112.4006	0.00
12/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	572	1	572	1	0.00
12/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	578	1	578	1	0.00
12/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	583	1	583	1	0.00
12/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	699	1	699	1	0.00
12/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	694	1	694	1	0.00
12/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	688	1	688	1	0.00
12/11/2013	R157 On 06-November-14			Bond Future	7.27	107.1406	7.2687	107.1406	0.00
12/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	329	0	329	0	0.00
12/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	327	0	327	0	0.00
12/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	332	0	332	0	0.00
12/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	1226	1	1226	1	0.00
12/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1238	1	1238	1	0.00
12/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	1232	1	1232	1	0.00
12/11/2013	R186 On 07-November-13			Bond Future	8.14	122.9622	8.1350	122.9622	0.00
12/11/2013	R186 On 06-February-14			Bond Future	8.41	117.7209	8.4130	117.7209	55,933.00
12/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	891	1	891	1	0.00
12/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	4594	5	4594	5	0.00
12/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	872	1	872	1	0.00
12/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	911	1	911	1	0.00
12/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6819	7	6819	7	0.00
12/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	6746	7	6746	7	0.00
12/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1735	2	1735	2	250.00
12/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6892	7	6892	7	0.00
12/11/2013	R186 On 08-May-14			Bond Future	8.52	119.2724	8.5192	119.2724	540.00
12/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	629	1	629	1	0.00
12/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	639	1	639	1	0.00
12/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4204	4	4204	4	0.00
12/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	618	1	618	1	0.00
12/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1209	1	1209	1	1,933.00
12/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	4366	4	4366	4	1,933.00
12/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	13432	13	13432	13	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
12/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	13519	13	13519	13	0.00
12/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	13606	14	13606	14	0.00
12/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	10271	10	10271	10	0.00
12/11/2013	R186 On 07-August-14			Bond Future	8.62	115.6459	8.6179	115.6459	0.00
12/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	3911	4	3911	4	0.00
12/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	3982	4	3982	4	0.00
12/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	3946	4	3946	4	0.00
12/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	6482	7	6482	7	0.00
12/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6560	7	6560	7	0.00
12/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6660	7	6660	7	0.00
12/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6610	7	6610	7	0.00
12/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	4029	4	4029	4	840.00
12/11/2013	R186 On 06-November-14			Bond Future	8.72	117.2388	8.7240	117.2388	0.00
12/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8002	8	8002	8	0.00
12/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	3974	4	3974	4	0.00
12/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4038	4	4038	4	0.00
12/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4006	4	4006	4	0.00
12/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	8762	9	8762	9	0.00
12/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8816	9	8816	9	0.00
12/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	8709	9	8709	9	0.00
12/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	4489	4	4489	4	2,010.00
12/11/2013	R197 On 07-November-13			Bond Future	280.86	280.8602	280.8602	280.8602	0.00
12/11/2013	R197 On 06-February-14			Bond Future	277.79	278.9240	277.7854	278.9240	2,049.00
12/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	2215	1	2215	1	0.00
12/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	2225	1	2225	1	0.00
12/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	2205	1	2205	1	0.00
12/11/2013	R201 On 07-November-13			Bond Future	4.81	107.6308	4.8100	107.6308	0.00
12/11/2013	R201 On 06-February-14			Bond Future	4.68	104.5904	4.6844	104.5904	0.00
12/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	524	1	524	1	0.00
12/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	531	1	531	1	0.00
12/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	538	1	538	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
12/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	49	0	49	0	0.00
12/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	48	0	48	0	0.00
12/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	50	0	50	0	0.00
12/11/2013	R201 On 08-May-14			Bond Future	4.42	105.9688	4.4220	105.9688	0.00
12/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	343	0	343	0	0.00
12/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	347	0	347	0	0.00
12/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	339	0	339	0	0.00
12/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	144	0	144	0	0.00
12/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	141	0	141	0	0.00
12/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	146	0	146	0	0.00
12/11/2013	R201 On 07-August-14			Bond Future	3.54	103.0384	3.5404	103.0384	0.00
12/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	650	1	650	1	0.00
12/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	656	1	656	1	0.00
12/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	653	1	653	1	0.00
12/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	15	0	15	0	0.00
12/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	14	0	14	0	0.00
12/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	14	0	14	0	0.00
12/11/2013	R202 On 07-November-13			Bond Future	209.55	209.5510	209.5510	209.5510	0.00
12/11/2013	R202 On 06-February-14			Bond Future	208.07	209.4844	208.0729	209.4844	43,449.00
12/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	927	0	927	0	0.00
12/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	937	0	937	0	0.00
12/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	917	0	917	0	0.00
12/11/2013	R203 On 07-November-13			Bond Future	6.78	106.2042	6.7800	106.2042	0.00
12/11/2013	R203 On 06-February-14			Bond Future	7.15	106.9979	7.1499	106.9979	8,517.00
12/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	38	0	38	0	16.00
12/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	79	0	79	0	0.00
12/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	500	1	500	1	13.00
12/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	74	0	74	0	0.00
12/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	77	0	77	0	0.00
12/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3946	4	3946	4	0.00
12/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	3351	3	3351	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	3290	3	3290	3	0.00
12/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1493	1	1493	1	0.00
12/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	3321	3	3321	3	0.00
12/11/2013	R203 On 08-May-14			Bond Future	7.31	104.2477	7.3061	104.2477	0.00
12/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	99	0	99	0	0.00
12/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	708	1	708	1	13.00
12/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	94	0	94	0	0.00
12/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	96	0	96	0	0.00
12/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1444	2	1444	2	16.00
12/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4875	5	4875	5	0.00
12/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	1166	1	1166	1	0.00
12/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4846	5	4846	5	0.00
12/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4817	5	4817	5	0.00
12/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	2103	2	2103	2	0.00
12/11/2013	R203 On 07-August-14			Bond Future	7.45	105.7029	7.4542	105.7029	0.00
12/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1320	1	1320	1	0.00
12/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1306	1	1306	1	0.00
12/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1293	1	1293	1	0.00
12/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	793	1	793	1	30.00
12/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1733	2	1733	2	0.00
12/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1718	2	1718	2	0.00
12/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1747	2	1747	2	0.00
12/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2503	2	2503	2	0.00
12/11/2013	R203 On 06-November-14			Bond Future	7.64	102.9983	7.6434	102.9983	0.00
12/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	853	1	853	1	0.00
12/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	870	1	870	1	0.00
12/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	862	1	862	1	0.00
12/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2918	3	2918	3	0.00
12/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2883	3	2883	3	0.00
12/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2901	3	2901	3	0.00
12/11/2013	R204 On 07-November-13			Bond Future	7.06	107.1297	7.0550	107.1297	0.00
12/11/2013	R204 On 06-February-14			Bond Future	7.41	103.7273	7.4057	103.7273	28,279.00
12/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	117	0	117	0	0.00
12/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	120	0	120	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
12/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	124	0	124	0	0.00
12/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	4324	4	4324	4	0.00
12/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	4285	4	4285	4	0.00
12/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	4364	4	4364	4	0.00
12/11/2013	R204 On 08-May-14			Bond Future	7.54	105.0942	7.5436	105.0942	0.00
12/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	152	0	152	0	0.00
12/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	149	0	149	0	0.00
12/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	156	0	156	0	0.00
12/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	6146	6	6146	6	0.00
12/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	6184	6	6184	6	0.00
12/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	6107	6	6107	6	0.00
12/11/2013	R204 On 07-August-14			Bond Future	7.67	102.5296	7.6732	102.5296	0.00
12/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	1709	2	1709	2	0.00
12/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2312	2	2312	2	0.00
12/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	1726	2	1726	2	0.00
12/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	1693	2	1693	2	0.00
12/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1921	2	1921	2	530.00
12/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2554	2	2554	2	0.00
12/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2513	2	2513	2	0.00
12/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2533	2	2533	2	0.00
12/11/2013	R204 On 06-November-14			Bond Future	7.82	103.9418	7.8238	103.9418	0.00
12/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1258	1	1258	1	0.00
12/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1270	1	1270	1	0.00
12/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	2793	3	2793	3	0.00
12/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1246	1	1246	1	0.00
12/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	4168	4	4168	4	0.00
12/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	2218	2	2218	2	1,270.00
12/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	4144	4	4144	4	0.00
12/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	4192	4	4192	4	0.00
12/11/2013	R206 On 07-November-13			Bond Future	5.19	102.8152	5.1850	102.8152	0.00
12/11/2013	R207 On 07-November-13			Bond Future	7.36	101.8356	7.3550	101.8356	0.00
12/11/2013	R207 On 06-February-14			Bond Future	7.68	98.6324	7.6798	98.6324	18,702.00
12/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	160	0	160	0	0.00
12/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	156	0	156	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
12/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	165	0	165	0	0.00
12/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	5077	5	5077	5	0.00
12/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	5121	5	5121	5	0.00
12/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	5032	5	5032	5	0.00
12/11/2013	R207 On 08-May-14			Bond Future	7.81	99.9322	7.8114	99.9322	0.00
12/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	193	0	193	0	0.00
12/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	197	0	197	0	0.00
12/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	190	0	190	0	0.00
12/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7689	8	7689	8	0.00
12/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7734	8	7734	8	0.00
12/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7644	8	7644	8	0.00
12/11/2013	R207 On 07-August-14			Bond Future	7.94	97.6865	7.9357	97.6865	0.00
12/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2108	2	2108	2	0.00
12/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2146	2	2146	2	0.00
12/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2127	2	2127	2	0.00
12/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	3138	3	3138	3	0.00
12/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	3162	3	3162	3	0.00
12/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	3114	3	3114	3	0.00
12/11/2013	R207 On 06-November-14			Bond Future	8.07	99.0321	8.0705	99.0321	0.00
12/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	1803	2	1803	2	0.00
12/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	1773	2	1773	2	0.00
12/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	1788	2	1788	2	0.00
12/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4809	5	4809	5	0.00
12/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4782	5	4782	5	0.00
12/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4754	5	4754	5	0.00
12/11/2013	R208 On 07-November-13			Bond Future	7.53	96.4301	7.5300	96.4301	0.00
12/11/2013	R208 On 06-February-14			Bond Future	7.86	96.6387	7.8580	96.6387	10,360.00
12/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	125	0	125	0	0.00
12/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	133	0	133	0	0.00
12/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	129	0	129	0	0.00
12/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	6093	6	6093	6	0.00
12/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	6042	6	6042	6	0.00
12/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	6145	6	6145	6	0.00
12/11/2013	R208 On 08-May-14			Bond Future	7.98	94.5162	7.9757	94.5162	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
12/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	154	0	154	0	0.00
12/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	160	0	160	0	0.00
12/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	157	0	157	0	0.00
12/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	9091	9	9091	9	0.00
12/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8986	9	8986	9	0.00
12/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	9038	9	9038	9	0.00
12/11/2013	R208 On 07-August-14			Bond Future	8.09	95.8357	8.0857	95.8357	0.00
12/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2182	2	2182	2	0.00
12/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3337	3	3337	3	0.00
12/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2161	2	2161	2	0.00
12/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2204	2	2204	2	0.00
12/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2401	2	2401	2	630.00
12/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3579	4	3579	4	0.00
12/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3552	3	3552	3	0.00
12/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3608	4	3608	4	0.00
12/11/2013	R208 On 06-November-14			Bond Future	8.21	93.7592	8.2096	93.7592	0.00
12/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	1691	2	1691	2	0.00
12/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	1724	2	1724	2	0.00
12/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	1708	2	1708	2	0.00
12/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	3960	4	3960	4	0.00
12/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	5345	5	5345	5	0.00
12/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2614	3	2614	3	1,520.00
12/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	5378	5	5378	5	0.00
12/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	5312	5	5312	5	0.00
12/11/2013	R209 On 07-November-13			Bond Future	8.93	75.0000	8.9250	75.0000	0.00
12/11/2013	R209 On 06-February-14			Bond Future	9.18	74.5852	9.1807	74.5852	23,118.00
12/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1124	1	1124	1	0.00
12/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1164	1	1164	1	0.00
12/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1144	1	1144	1	0.00
12/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	6067	6	6067	6	0.00
12/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	5944	6	5944	6	0.00
12/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	6005	6	6005	6	0.00
12/11/2013	R209 On 08-May-14			Bond Future	9.28	72.4236	9.2763	72.4236	0.00
12/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	720	1	720	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
12/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	709	1	709	1	0.00
12/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	698	1	698	1	0.00
12/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	12247	12	12247	12	0.00
12/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	12167	12	12167	12	0.00
12/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	12327	12	12327	12	0.00
12/11/2013	R209 On 07-August-14			Bond Future	9.37	73.4348	9.3660	73.4348	0.00
12/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	3881	4	3881	4	0.00
12/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	3911	4	3911	4	0.00
12/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	3850	4	3850	4	0.00
12/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	6134	6	6134	6	0.00
12/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	6222	6	6222	6	0.00
12/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	6178	6	6178	6	0.00
12/11/2013	R209 On 06-November-14			Bond Future	9.46	71.3015	9.4616	71.3015	0.00
12/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	4049	4	4049	4	0.00
12/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4078	4	4078	4	0.00
12/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4108	4	4108	4	0.00
12/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7462	8	7462	8	0.00
12/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	7371	7	7371	7	0.00
12/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	7416	8	7416	8	0.00
12/11/2013	R210 On 07-November-13			Bond Future	159.33	159.3344	159.3344	159.3344	0.00
12/11/2013	R210 On 06-February-14			Bond Future	159.99	160.5709	159.9946	160.5709	1,319.00
12/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	1495	1	1495	1	0.00
12/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	1505	1	1505	1	0.00
12/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	1515	1	1515	1	0.00
12/11/2013	R211 On 07-November-13			Bond Future	128.85	128.8481	128.8481	128.8481	0.00
12/11/2013	R211 On 06-February-14			Bond Future	129.02	129.0300	129.0248	129.0300	522.00
12/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	15	0	15	0	0.00
12/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	25	0	25	0	0.00
12/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	35	0	35	0	0.00
12/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
12/11/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
12/11/2013	R212 On 07-November-13			Bond Future	131.68	131.6775	131.6775	131.6775	0.00
12/11/2013	R212 On 06-February-14			Bond Future	131.17	131.7091	131.1709	131.7091	21,791.00
12/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1819	1	1819	1	0.00
12/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1839	1	1839	1	0.00
12/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1829	1	1829	1	0.00
12/11/2013	R213 On 07-November-13			Bond Future	8.77	85.7836	8.7700	85.7836	0.00
12/11/2013	R213 On 06-February-14			Bond Future	9.04	85.4029	9.0442	85.4029	19,947.00
12/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	946	1	946	1	0.00
12/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	929	1	929	1	0.00
12/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	911	1	911	1	0.00
12/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	6781	7	6781	7	0.00
12/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	6716	7	6716	7	0.00
12/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6847	7	6847	7	0.00
12/11/2013	R213 On 08-May-14			Bond Future	9.15	82.9909	9.1451	82.9909	0.00
12/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	676	1	676	1	0.00
12/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	665	1	665	1	0.00
12/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	686	1	686	1	0.00
12/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	12824	13	12824	13	0.00
12/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	12903	13	12903	13	0.00
12/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	12744	13	12744	13	0.00
12/11/2013	R213 On 07-August-14			Bond Future	9.24	84.1493	9.2412	84.1493	0.00
12/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	3729	4	3729	4	0.00
12/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	3789	4	3789	4	0.00
12/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	3759	4	3759	4	0.00
12/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6656	7	6656	7	0.00
12/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6611	7	6611	7	0.00
12/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6702	7	6702	7	0.00
12/11/2013	R213 On 06-November-14			Bond Future	9.35	81.7703	9.3453	81.7703	0.00
12/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4075	4	4075	4	0.00
12/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4134	4	4134	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
12/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4104	4	4104	4	0.00
12/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	7730	8	7730	8	0.00
12/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	7777	8	7777	8	0.00
12/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7684	8	7684	8	0.00
12/11/2013	R214 On 07-November-13			Bond Future	9.07	75.4742	9.0700	75.4742	0.00
12/11/2013	R214 On 06-February-14			Bond Future	9.33	74.9139	9.3286	74.9139	2,927.00
12/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	2003	2	2003	2	0.00
12/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	1974	2	1974	2	0.00
12/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	1946	2	1946	2	0.00
12/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	4512	5	4512	5	0.00
12/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4563	5	4563	5	0.00
12/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	4461	5	4461	5	0.00
12/11/2013	R214 On 08-May-14			Bond Future	9.42	72.6163	9.4234	72.6163	0.00
12/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	2864	3	2864	3	0.00
12/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	2894	3	2894	3	0.00
12/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	2835	3	2835	3	0.00
12/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	6054	6	6054	6	0.00
12/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	6104	6	6104	6	0.00
12/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	6155	6	6155	6	0.00
12/11/2013	R248 On 07-November-13			Bond Future	9.13	97.8241	9.1250	97.8241	0.00
12/11/2013	R248 On 06-February-14			Bond Future	9.38	97.2686	9.3758	97.2686	10,220.00
12/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	2821	3	2821	3	0.00
12/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	2720	3	2720	3	0.00
12/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	2618	3	2618	3	0.00
12/11/2013	R248 On 08-May-14			Bond Future	9.47	94.1284	9.4728	94.1284	0.00
12/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	4149	4	4149	4	0.00
12/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	4047	4	4047	4	0.00
12/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	4251	5	4251	5	0.00



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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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