



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 11/09/2013 To: 11/09/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	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
11/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	2025 On 07-November-13			Bond Future	107.18	107.1804	107.1827	107.1804	0.00
11/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	3827	4	4	4	0.00
11/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	3817	4	4	4	0.00
11/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	3807	4	4	4	0.00
11/09/2013	2037 On 07-November-13			Bond Future	9.13	95.4492	96.3536	95.4492	1,650.00
11/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	2502	2	3	2	0.00
11/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	2677	2	3	2	0.00
11/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	2590	2	3	2	0.00
11/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 06-February-14			Bond Future	9.23	92.4445	93.3612	92.4445	0.00
11/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	1348	0	1	0	0.00
11/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	1435	1	1	1	0.00
11/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	1260	0	1	0	0.00
11/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 08-May-14			Bond Future	9.32	93.7132	94.6405	93.7132	0.00
11/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	569	0	1	0	0.00
11/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	395	0	0	0	0.00
11/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	482	0	0	0	0.00
11/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	1	0	1	0.00
11/09/2013	2038 On 07-November-13			Bond Future	104.96	104.9524	104.9576	104.9524	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
11/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	5032	5	5	5	0.00
11/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	5042	5	5	5	0.00
11/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	5052	5	5	5	0.00
11/09/2013	2050 On 07-November-13			Bond Future	108.00	107.9968	108.0030	107.9968	122.00
11/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	1997	2	2	2	0.00
11/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	2007	2	2	2	0.00
11/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	1987	2	2	2	0.00
11/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	AL37 On 07-November-13			Index Future	406.09	404.7200	406.0860	404.7200	0.00
11/09/2013	AL37 On 06-February-14			Index Future	411.41	410.0290	411.4140	410.0290	0.00
11/09/2013	AL7T On 07-November-13			Index Future	478.39	476.4020	478.3920	476.4020	1.00
11/09/2013	AL7T On 06-February-14			Index Future	484.67	482.6510	484.6700	482.6510	0.00
11/09/2013	ALBI On 07-November-13			Index Future	430.93	428.6650	430.9330	428.6650	769.00
11/09/2013	ALBI On 06-February-14			Index Future	436.59	434.2890	436.5880	434.2890	73.00
11/09/2013	C023 On 28-February-23			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
11/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	EL28 On 07-November-13			Bond Future	109.39	109.3850	109.3914	109.3850	0.00
11/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	619	1	1	1	0.00
11/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	609	1	1	1	0.00
11/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	599	1	1	1	0.00
11/09/2013	ES33 On 07-November-13			Bond Future	9.58	82.0608	82.8523	82.0608	6,292.00
11/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8912	10	9	10	0.00
11/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8824	10	9	10	0.00
11/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8736	10	9	10	0.00
11/09/2013	ES33 On 06-February-14			Bond Future	9.70	83.1373	83.9395	83.1373	0.00
11/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1121	2	1	2	0.00
11/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1046	2	1	2	0.00
11/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1197	2	1	2	0.00
11/09/2013	GOVI On 07-November-13			GOVI	430.29	428.0770	430.2920	428.0770	120.00
11/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	157180	18	16	18	0.00
11/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	157080	18	16	18	0.00
11/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	156980	18	16	18	0.00
11/09/2013	GOVI On 06-February-14			GOVI	435.94	433.6920	435.9380	433.6920	269.00
11/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	40620	6	4	6	0.00
11/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	40520	6	4	6	0.00
11/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	40720	6	4	6	0.00
11/09/2013	GOVI On 08-May-14			GOVI	441.91	439.6380	441.9070	439.6380	0.00
11/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	930	2	0	2	0.00
11/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	1030	2	0	2	0.00
11/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	830	2	0	2	0.00
11/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/09/2013	IGOV On 07-November-13			Index Future	192.62	192.9710	192.6170	192.9710	1,136.00
11/09/2013	IGOV On 06-February-14			Index Future	195.17	195.5260	195.1680	195.5260	174.00
11/09/2013	ILBI On 07-November-13			Index Future	522.46	519.7510	522.4580	519.7510	0.00
11/09/2013	ILBI On 06-February-14			Index Future	529.52	526.7720	529.5150	526.7720	186.00
11/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
11/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	700.00
11/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8300	94.8400	94.8300	0.00
11/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.21	94.7900	94.7900	94.7900	3,000.00
11/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.26	94.7300	94.7400	94.7300	1,500.00
11/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.29	94.6700	94.7100	94.6700	1,000.00
11/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.44	94.5100	94.5600	94.5100	0.00
11/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.54	94.4000	94.4600	94.4000	400.00
11/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.93	93.9700	94.0700	93.9700	1,000.00
11/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.25	93.6700	93.7500	93.6700	0.00
11/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.56	93.3600	93.4400	93.3600	0.00
11/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.87	93.0400	93.1300	93.0400	250.00
11/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.18	92.7400	92.8200	92.7400	0.00
11/09/2013	R023 On 07-November-13			Bond Future	7.97	99.6141	100.0952	99.6141	11,802.00
11/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	10074	11	10	11	0.00
11/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	10147	11	10	11	0.00
11/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	10001	10	10	10	0.00
11/09/2013	R023 On 06-February-14			Bond Future	8.08	100.9208	101.4087	100.9208	0.00
11/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	1457	2	1	2	0.00
11/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	1393	2	1	2	0.00
11/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	1520	2	2	2	0.00
11/09/2013	R157 On 07-November-13			Bond Future	6.18	114.5134	114.6941	114.5134	30,785.00
11/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	168	0	0	0	0.00
11/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	164	0	0	0	0.00
11/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	172	0	0	0	0.00
11/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1247	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
11/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1262	1	1	1	0.00
11/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1233	1	1	1	0.00
11/09/2013	R157 On 06-February-14			Bond Future	6.34	116.0155	116.1992	116.0155	280.00
11/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	394	0	0	0	0.00
11/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	404	0	0	0	0.00
11/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	399	0	0	0	0.00
11/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1510	2	2	2	0.00
11/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1521	2	2	2	0.00
11/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1499	2	1	2	0.00
11/09/2013	R157 On 08-May-14			Bond Future	6.50	110.7975	110.9814	110.7975	0.00
11/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	294	0	0	0	0.00
11/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	291	0	0	0	0.00
11/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	288	0	0	0	0.00
11/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	2063	2	2	2	0.00
11/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2074	2	2	2	0.00
11/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	2053	2	2	2	0.00
11/09/2013	R157 On 07-August-14			Bond Future	6.71	112.3349	112.5204	112.3349	0.00
11/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1008	1	1	1	0.00
11/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1014	1	1	1	0.00
11/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1020	1	1	1	0.00
11/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	980	1	1	1	0.00
11/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	975	1	1	1	0.00
11/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	969	1	1	1	0.00
11/09/2013	R186 On 07-November-13			Bond Future	8.28	120.8212	121.6617	120.8212	58,471.00
11/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	2352	2	2	2	0.00
11/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	3982	3	4	3	0.00
11/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	5385	5	5	5	0.00
11/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	80	0	0	0	1,000.00
11/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	6958	6	7	6	0.00
11/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	2798	2	3	2	0.00
11/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	33	0	0	0	5,290.00
11/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	2430	2	2	2	0.00
11/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	1853	2	2	2	1,000.00
11/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	2391	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
11/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	4378	5	4	5	0.00
11/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	1326	2	1	2	1,030.00
11/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	3608	4	4	4	0.00
11/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	2059	2	2	2	4,000.00
11/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	3069	4	3	4	250.00
11/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	14817	16	15	16	0.00
11/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	17417	18	17	18	0.00
11/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	3556	4	4	4	0.00
11/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	3506	4	4	4	0.00
11/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	818	1	1	1	1,200.00
11/09/2013	R186 On 06-February-14			Bond Future	8.38	117.1165	117.9687	117.1165	104.00
11/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2416	2	2	2	0.00
11/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2388	2	2	2	0.00
11/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2445	2	2	2	0.00
11/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	7998	9	8	9	0.00
11/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	8062	9	8	9	0.00
11/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	8126	9	8	9	0.00
11/09/2013	R186 On 08-May-14			Bond Future	8.48	118.7235	119.5849	118.7235	0.00
11/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1734	2	2	2	0.00
11/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1716	2	2	2	0.00
11/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1753	2	2	2	0.00
11/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	14196	15	14	15	0.00
11/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	14275	15	14	15	0.00
11/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	14355	15	14	15	0.00
11/09/2013	R186 On 07-August-14			Bond Future	8.58	115.0791	115.9515	115.0791	0.00
11/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	5521	5	6	5	0.00
11/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	5594	5	6	5	0.00
11/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	5558	5	6	5	0.00
11/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	7880	8	8	8	0.00
11/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	7929	8	8	8	0.00
11/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	7831	8	8	8	0.00
11/09/2013	R197 On 07-November-13			Bond Future	273.37	273.3728	273.3749	273.3728	2,100.00
11/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R197 On 07-November-13	280.00	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
11/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	6625	7	7	7	0.00
11/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	6635	7	7	7	0.00
11/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	6615	7	7	7	0.00
11/09/2013	R201 On 07-November-13			Bond Future	5.17	107.1361	107.2361	107.1361	0.00
11/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	153	0	0	0	0.00
11/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	156	0	0	0	0.00
11/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	160	0	0	0	0.00
11/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	562	1	1	1	0.00
11/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	555	1	1	1	0.00
11/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	570	1	1	1	0.00
11/09/2013	R201 On 06-February-14			Bond Future	5.13	104.1335	104.2355	104.1335	0.00
11/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	474	0	0	0	0.00
11/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	483	0	0	0	0.00
11/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	478	0	0	0	0.00
11/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	378	0	0	0	0.00
11/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	374	0	0	0	0.00
11/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	382	0	0	0	0.00
11/09/2013	R201 On 08-May-14			Bond Future	4.97	105.5623	105.6634	105.5623	0.00
11/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	371	0	0	0	0.00
11/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	374	0	0	0	0.00
11/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	368	0	0	0	0.00
11/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	499	1	0	1	0.00
11/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	503	1	1	1	0.00
11/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	506	1	1	1	0.00
11/09/2013	R201 On 07-August-14			Bond Future	4.49	102.6172	102.7189	102.6172	0.00
11/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	521	0	1	0	0.00
11/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	526	0	1	0	0.00
11/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	524	0	1	0	0.00
11/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	233	0	0	0	0.00
11/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	231	0	0	0	0.00
11/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	230	0	0	0	0.00
11/09/2013	R202 On 07-November-13			Bond Future	201.69	203.1904	201.6902	203.1904	43,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	7310	6	7	6	0.00
11/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	7320	6	7	6	0.00
11/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	7300	6	7	6	0.00
11/09/2013	R203 On 07-November-13			Bond Future	7.03	105.0286	105.3629	105.0286	19,611.00
11/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	60	0	0	0	0.00
11/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	64	0	0	0	0.00
11/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	62	0	0	0	0.00
11/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103133	103	103	103	0.00
11/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	21	0	0	0	15.00
11/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	3623	4	4	4	0.00
11/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	3590	4	4	4	0.00
11/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
11/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	3657	4	4	4	0.00
11/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	4615	5	5	5	0.00
11/09/2013	R203 On 06-February-14			Bond Future	7.17	106.4062	106.7455	106.4062	0.00
11/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	315	0	0	0	0.00
11/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	326	0	0	0	0.00
11/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	224	0	0	0	16.00
11/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	321	0	0	0	0.00
11/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	3660	4	4	4	0.00
11/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	4200	5	4	5	0.00
11/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	3633	4	4	4	0.00
11/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	3605	4	4	4	0.00
11/09/2013	R203 On 08-May-14			Bond Future	7.31	103.7044	104.0462	103.7044	0.00
11/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	284	0	0	0	0.00
11/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	292	0	0	0	0.00
11/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	288	0	0	0	0.00
11/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1842	2	2	2	16.00
11/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	5078	5	5	5	0.00
11/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1578	2	2	2	0.00
11/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	5024	5	5	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
11/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	5051	5	5	5	0.00
11/09/2013	R203 On 07-August-14			Bond Future	7.46	105.1431	105.4888	105.1431	0.00
11/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1739	2	2	2	0.00
11/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1726	2	2	2	0.00
11/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1713	2	2	2	0.00
11/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	2177	2	2	2	0.00
11/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	2162	2	2	2	0.00
11/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	2192	2	2	2	0.00
11/09/2013	R204 On 07-November-13			Bond Future	7.26	105.8920	106.2636	105.8920	29,247.00
11/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	128	0	0	0	0.00
11/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	780	1	1	1	0.00
11/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	132	0	0	0	0.00
11/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	136	0	0	0	0.00
11/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	4332	5	4	5	0.00
11/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1885	2	2	2	1,270.00
11/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	4291	5	4	5	0.00
11/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	4373	5	4	5	0.00
11/09/2013	R204 On 06-February-14			Bond Future	7.38	103.2509	103.6280	103.2509	0.00
11/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	533	0	1	0	0.00
11/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	550	1	1	1	0.00
11/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	541	1	1	1	0.00
11/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	4668	5	5	5	0.00
11/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	4634	5	5	5	0.00
11/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	4599	5	5	5	0.00
11/09/2013	R204 On 08-May-14			Bond Future	7.50	104.6675	105.0476	104.6675	0.00
11/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	559	1	1	1	0.00
11/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	552	1	1	1	0.00
11/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	566	1	1	1	0.00
11/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	6418	7	6	7	0.00
11/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	6349	7	6	7	0.00
11/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	6384	7	6	7	0.00
11/09/2013	R204 On 07-August-14			Bond Future	7.63	102.0879	102.4725	102.0879	0.00
11/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2459	2	2	2	0.00
11/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2424	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
11/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2442	2	2	2	0.00
11/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	3126	3	3	3	0.00
11/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	3087	3	3	3	0.00
11/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	3106	3	3	3	0.00
11/09/2013	R206 On 07-November-13			Bond Future	5.21	102.7976	102.8106	102.7976	0.00
11/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	38	0	0	0	0.00
11/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	39	0	0	0	0.00
11/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	38	0	0	0	0.00
11/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	203	0	0	0	0.00
11/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	201	0	0	0	0.00
11/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	200	0	0	0	0.00
11/09/2013	R207 On 07-November-13			Bond Future	7.59	100.2870	100.6762	100.2870	27,295.00
11/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	245	0	0	0	0.00
11/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	238	0	0	0	0.00
11/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	232	0	0	0	0.00
11/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	4657	5	5	5	0.00
11/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	4612	5	5	5	0.00
11/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	4701	5	5	5	0.00
11/09/2013	R207 On 06-February-14			Bond Future	7.71	97.9633	98.3582	97.9633	0.00
11/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	650	1	1	1	0.00
11/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	660	1	1	1	0.00
11/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	641	1	1	1	0.00
11/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	5725	6	6	6	0.00
11/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	5765	6	6	6	0.00
11/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	5685	6	6	6	0.00
11/09/2013	R207 On 08-May-14			Bond Future	7.84	99.3075	99.7057	99.3075	0.00
11/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	649	1	1	1	0.00
11/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	656	1	1	1	0.00
11/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	642	1	1	1	0.00
11/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	8253	9	8	9	0.00
11/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	8294	9	8	9	0.00
11/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	8211	9	8	9	0.00
11/09/2013	R207 On 07-August-14			Bond Future	7.96	97.0447	97.4477	97.0447	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
11/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	2902	3	3	3	0.00
11/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	2941	3	3	3	0.00
11/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	2922	3	3	3	0.00
11/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	4052	4	4	4	0.00
11/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	4076	4	4	4	0.00
11/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	4028	4	4	4	0.00
11/09/2013	R208 On 07-November-13			Bond Future	7.71	95.0283	95.4321	95.0283	14,354.00
11/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	219	0	0	0	0.00
11/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1124	1	1	1	0.00
11/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	213	0	0	0	0.00
11/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	225	0	0	0	0.00
11/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	2285	3	2	3	1,520.00
11/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	5339	6	5	6	0.00
11/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	5237	6	5	6	0.00
11/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	5288	6	5	6	0.00
11/09/2013	R208 On 06-February-14			Bond Future	7.82	96.2747	96.6844	96.2747	0.00
11/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	674	1	1	1	0.00
11/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	684	1	1	1	0.00
11/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	694	1	1	1	0.00
11/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	6427	7	6	7	0.00
11/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	6473	7	6	7	0.00
11/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	6519	7	7	7	0.00
11/09/2013	R208 On 08-May-14			Bond Future	7.93	94.1986	94.6119	94.1986	0.00
11/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	606	1	1	1	0.00
11/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	622	1	1	1	0.00
11/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	614	1	1	1	0.00
11/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	9316	10	9	10	0.00
11/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	9219	10	9	10	0.00
11/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	9268	10	9	10	0.00
11/09/2013	R208 On 07-August-14			Bond Future	8.04	95.5054	95.9237	95.5054	0.00
11/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3043	3	3	3	0.00
11/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3021	3	3	3	0.00
11/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3065	3	3	3	0.00
11/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	4219	5	4	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
11/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	4192	4	4	4	0.00
11/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	4247	5	4	5	0.00
11/09/2013	R209 On 07-November-13			Bond Future	8.96	73.9083	74.6982	73.9083	19,302.00
11/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1633	1	2	1	0.00
11/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2051	2	2	2	0.00
11/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	4528	4	5	4	0.00
11/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2083	2	2	2	0.00
11/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	3831	3	4	3	0.00
11/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2115	2	2	2	0.00
11/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	5019	5	5	5	0.00
11/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	6050	5	6	5	0.00
11/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	3396	4	3	4	0.00
11/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	1333	2	1	2	5,000.00
11/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	4085	5	4	5	4,700.00
11/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	3305	4	3	4	0.00
11/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	1711	2	2	2	1,000.00
11/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	779	1	1	1	1,520.00
11/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	3350	4	3	4	0.00
11/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	1121	1	1	1	980.00
11/09/2013	R209 On 06-February-14			Bond Future	9.05	74.8778	75.6784	74.8778	410.00
11/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2620	2	3	2	0.00
11/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2675	2	3	2	0.00
11/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2647	2	3	2	0.00
11/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	6627	7	7	7	0.00
11/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	6574	7	7	7	0.00
11/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	6521	7	7	7	0.00
11/09/2013	R209 On 08-May-14			Bond Future	9.14	72.7598	73.5699	72.7598	0.00
11/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1829	2	2	2	0.00
11/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1810	2	2	2	0.00
11/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1792	2	2	2	0.00
11/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	12362	13	12	13	0.00
11/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	12435	13	12	13	0.00
11/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	12290	13	12	13	0.00
11/09/2013	R209 On 07-August-14			Bond Future	9.23	73.7693	74.5900	73.7693	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
11/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	5580	5	6	5	0.00
11/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	5613	5	6	5	0.00
11/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	5547	5	6	5	0.00
11/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	6843	7	7	7	0.00
11/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	6926	7	7	7	0.00
11/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	6884	7	7	7	0.00
11/09/2013	R210 On 07-November-13			Bond Future	152.49	152.4815	152.4884	152.4815	1,319.00
11/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	7502	8	8	8	0.00
11/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	7512	8	8	8	0.00
11/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	7522	8	8	8	0.00
11/09/2013	R211 On 07-November-13			Bond Future	128.33	128.3433	128.3274	128.3433	522.00
11/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1673	2	2	2	0.00
11/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1683	2	2	2	0.00
11/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1663	2	2	2	0.00
11/09/2013	R212 On 07-November-13			Bond Future	128.06	128.0607	128.0609	128.0607	21,791.00
11/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	4939	5	5	5	0.00
11/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	4949	5	5	5	0.00
11/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	4929	5	5	5	0.00
11/09/2013	R213 On 07-November-13			Bond Future	8.84	84.4760	85.2044	84.4760	19,495.00
11/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1815	2	2	2	0.00
11/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1784	2	2	2	0.00
11/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1755	1	2	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
11/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	3705	4	4	4	0.00
11/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	3655	4	4	4	0.00
11/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	3755	4	4	4	0.00
11/09/2013	R213 On 06-February-14			Bond Future	8.94	85.5841	86.3226	85.5841	0.00
11/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2375	2	2	2	0.00
11/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2401	2	2	2	0.00
11/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2427	2	2	2	0.00
11/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	7497	8	7	8	0.00
11/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	7440	8	7	8	0.00
11/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	7553	8	8	8	0.00
11/09/2013	R213 On 08-May-14			Bond Future	9.04	83.2194	83.9663	83.2194	0.00
11/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1719	2	2	2	0.00
11/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1753	2	2	2	0.00
11/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1736	2	2	2	0.00
11/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	13072	14	13	14	0.00
11/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	13145	14	13	14	0.00
11/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	13000	14	13	14	0.00
11/09/2013	R213 On 07-August-14			Bond Future	9.13	84.3739	85.1304	84.3739	0.00
11/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	5401	5	5	5	0.00
11/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	5465	5	5	5	0.00
11/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	5433	5	5	5	0.00
11/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	7472	8	7	8	0.00
11/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	7516	8	8	8	0.00
11/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	7560	8	8	8	0.00
11/09/2013	R214 On 07-November-13			Bond Future	9.13	74.2259	74.9951	74.2259	2,427.00
11/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	160	0	0	0	0.00
11/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	155	0	0	0	0.00
11/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	150	0	0	0	0.00
11/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	11853	13	12	13	0.00
11/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	11759	12	12	12	0.00
11/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	11948	13	12	13	0.00
11/09/2013	R214 On 06-February-14			Bond Future	9.22	75.1994	75.9792	75.1994	0.00
11/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	3816	3	4	3	0.00
11/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	3783	3	4	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
11/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	3750	3	4	3	0.00
11/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	5533	6	6	6	0.00
11/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	5579	6	6	6	0.00
11/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	5487	6	5	6	0.00
11/09/2013	R248 On 07-November-13			Bond Future	9.17	96.4085	97.3991	96.4085	10,260.00
11/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	14864	16	15	16	0.00
11/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	14993	16	15	16	0.00
11/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	15122	16	15	16	0.00
11/09/2013	R248 On 06-February-14			Bond Future	9.26	97.6730	98.6772	97.6730	0.00
11/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	1720	3	2	3	0.00
11/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	1618	3	2	3	0.00
11/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	1517	3	2	3	0.00