



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For June 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	2025 On 01-August-13			Bond Future	110.66	109.0435	110.6594	109.0435	0.00
12/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
12/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
12/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
12/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	7351	9	7351	9	0.00
12/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	7341	9	7341	9	0.00
12/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	7331	9	7331	9	0.00
12/06/2013	2038 On 01-August-13			Bond Future	104.81	103.6926	104.8066	103.6926	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
12/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
12/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
12/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
12/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	10193	11	10193	11	0.00
12/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	10203	11	10203	11	0.00
12/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	10183	11	10183	11	0.00
12/06/2013	2050 On 01-August-13			Bond Future	106.41	105.7609	106.4134	105.7609	122.00
12/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
12/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
12/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
12/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	12597	13	12597	13	0.00
12/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	12587	13	12587	13	0.00
12/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	12577	13	12577	13	0.00
12/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	AL37 On 01-August-13			Index Future	402.65	400.5770	402.6510	400.5770	75.00
12/06/2013	AL37 On 07-November-13			Index Future	408.33	406.2300	408.3330	406.2300	0.00
12/06/2013	AL7T On 01-August-13			Index Future	477.58	472.7720	477.5760	472.7720	1.00
12/06/2013	AL7T On 07-November-13			Index Future	484.32	479.4440	484.3160	479.4440	0.00
12/06/2013	ALBI On 01-August-13			Index Future	428.60	424.6740	428.5950	424.6740	741.00
12/06/2013	ALBI On 07-November-13			Index Future	434.64	430.6670	434.6430	430.6670	85.00
12/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	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
12/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/06/2013	EL28	On 01-August-13			Bond Future	109.15	108.7469	109.1532	108.7469	0.00
12/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
12/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
12/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
12/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5857	6	5857	6	0.00
12/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5837	6	5837	6	0.00
12/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5847	6	5847	6	0.00
12/06/2013	ES33	On 01-August-13			Bond Future	9.43	84.6245	9.4283	84.6245	292.00
12/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
12/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	74624	74	74624	74	0.00
12/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
12/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	3417	4	3417	4	0.00
12/06/2013	ES33	On 07-November-13			Bond Future	9.55	82.0375	9.5482	82.0375	0.00
12/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
12/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
12/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
12/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	8485	10	8485	10	0.00
12/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	8573	10	8573	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8661	10	8661	10	0.00
12/06/2013	GOVI On 01-August-13			GOVI	428.09	424.1910	428.0870	424.1910	387.00
12/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
12/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
12/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
12/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	179230	22	179230	22	0.00
12/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	179130	22	179130	22	0.00
12/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	179030	22	179030	22	0.00
12/06/2013	GOVI On 07-November-13			GOVI	434.13	430.1770	434.1280	430.1770	0.00
12/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
12/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
12/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
12/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	118720	16	118720	16	0.00
12/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	118820	16	118820	16	0.00
12/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	118620	16	118620	16	0.00
12/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/06/2013	IGOV On 01-August-13			Index Future	196.39	195.3360	196.3920	195.3360	1,050.00
12/06/2013	IGOV On 07-November-13			Index Future	199.19	198.1180	199.1900	198.1180	7.00
12/06/2013	ILBI On 01-August-13			Index Future	529.85	543.9260	529.8450	543.9260	186.00
12/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
12/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	750.00
12/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.20	94.7500	5.2000	94.7500	0.00
12/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.27	94.6500	5.2700	94.6500	0.00
12/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.31	94.5500	5.3100	94.5500	700.00
12/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.43	94.3400	5.4300	94.3400	0.00
12/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.59	94.1400	5.5900	94.1400	0.00
12/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.74	93.9900	5.7400	93.9900	1,500.00
12/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.10	93.5900	6.1000	93.5900	400.00
12/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.36	93.2500	6.3600	93.2500	1,000.00

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12/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.65	92.9600	6.6500	92.9600	0.00
12/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.94	92.7000	6.9400	92.7000	0.00
12/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	7.24	92.4000	7.2400	92.4000	0.00
12/06/2013	R023 On	01-August-13			Bond Future	7.65	102.8125	7.6516	102.8125	9,547.00
12/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	2402	4	2402	4	0.00
12/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	2332	4	2332	4	0.00
12/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	2471	4	2471	4	0.00
12/06/2013	R023 On	07-November-13			Bond Future	7.75	100.3478	7.7492	100.3478	0.00
12/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	8619	10	8619	10	0.00
12/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	8546	10	8546	10	0.00
12/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	8691	10	8691	10	0.00
12/06/2013	R157 On	01-August-13			Bond Future	6.21	119.2183	6.2143	119.2183	19,475.00
12/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	90003	90	90003	90	0.00
12/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R157 On	07-November-13			Bond Future	6.37	114.0944	6.3687	114.0944	0.00
12/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	199	0	199	0	0.00
12/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	207	0	207	0	0.00
12/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	203	0	203	0	0.00
12/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	1638	2	1638	2	0.00
12/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	1623	2	1623	2	0.00
12/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	1652	2	1652	2	0.00
12/06/2013	R157 On	06-February-14			Bond Future	6.54	115.6294	6.5433	115.6294	0.00
12/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	284	0	284	0	0.00
12/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	277	0	277	0	0.00
12/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	281	0	281	0	0.00
12/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	1715	2	1715	2	0.00
12/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	1727	2	1727	2	0.00
12/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	1702	2	1702	2	0.00

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12/06/2013	R157 On 08-May-14			Bond Future	6.76	110.3861	6.7599	110.3861	0.00
12/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	178	0	178	0	0.00
12/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	175	0	175	0	0.00
12/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	173	0	173	0	0.00
12/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2305	2	2305	2	0.00
12/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2293	2	2293	2	0.00
12/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2281	2	2281	2	0.00
12/06/2013	R186 On 01-August-13			Bond Future	7.98	120.1070	7.9759	120.1070	61,483.00
12/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	354	0	354	0	5,315.00
12/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	7621	6	7621	6	0.00
12/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	146	0	146	0	0.00
12/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	300	0	300	0	6,800.00
12/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	112556	111	112556	111	0.00
12/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	765	0	765	0	6,800.00
12/06/2013	R186 On 01-August-13	8.00	Call	Bond Future	2468	0	2468	0	1,000.00
12/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	52	0	52	0	1,000.00
12/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	65	0	65	0	0.00
12/06/2013	R186 On 01-August-13	9.00	Call	Bond Future	9161	0	9161	0	0.00
12/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	16	0	16	0	500.00
12/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	14872	17	14872	17	0.00
12/06/2013	R186 On 01-August-13	9.00	Put	Bond Future	162	0	162	0	1,000.00
12/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	11703	13	11703	13	100.00
12/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	12219	14	12219	14	0.00
12/06/2013	R186 On 01-August-13	8.00	Put	Bond Future	2244	0	2244	0	0.00
12/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	5297	7	5297	7	0.00
12/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	7810	9	7810	9	2,957.00
12/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	9698	11	9698	11	4,100.00
12/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	303	0	303	0	6,800.00
12/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	7361	9	7361	9	0.00
12/06/2013	R186 On 07-November-13			Bond Future	8.07	121.8021	8.0701	121.8021	540.00
12/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	4665	3	4665	3	0.00
12/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	7862	6	7862	6	0.00
12/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	9410	8	9410	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
12/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	412	0	412	0	5,290.00
12/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	659	0	659	0	1,000.00
12/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	3945	3	3945	3	1,000.00
12/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	4571	3	4571	3	0.00
12/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	4618	3	4618	3	0.00
12/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	3897	4	3897	4	0.00
12/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	3940	4	3940	4	0.00
12/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	4583	5	4583	5	0.00
12/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	13510	15	13510	15	0.00
12/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	15910	17	15910	17	0.00
12/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1383	1	1383	1	1,000.00
12/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1917	2	1917	2	1,030.00
12/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	3854	4	3854	4	0.00
12/06/2013	R186 On 06-February-14			Bond Future	8.16	118.1502	8.1578	118.1502	0.00
12/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	3638	3	3638	3	0.00
12/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	3603	2	3603	2	0.00
12/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	3568	2	3568	2	0.00
12/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	7356	8	7356	8	0.00
12/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	7298	8	7298	8	0.00
12/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	7241	8	7241	8	0.00
12/06/2013	R186 On 08-May-14			Bond Future	8.25	119.7503	8.2493	119.7503	0.00
12/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	2292	1	2292	1	0.00
12/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	2247	1	2247	1	0.00
12/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	2269	1	2269	1	0.00
12/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	12852	14	12852	14	0.00
12/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	12928	14	12928	14	0.00
12/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	12777	14	12777	14	0.00
12/06/2013	R197 On 01-August-13			Bond Future	283.05	279.6357	283.0537	279.6357	2,546.00
12/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	11946	15	11946	15	0.00
12/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	11956	15	11956	15	0.00
12/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	11936	15	11936	15	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
12/06/2013	R201 On	01-August-13				Bond Future	5.82	104.8399	5.8192	104.8399	0.00
12/06/2013	R201 On	01-August-13	107.45	Call		Bond Future	67660	68	67660	68	0.00
12/06/2013	R201 On	01-August-13	107.45	Put		Bond Future	0	0	0	0	0.00
12/06/2013	R201 On	07-November-13				Bond Future	5.95	106.3195	5.9516	106.3195	0.00
12/06/2013	R201 On	07-November-13	4.79	Call		Bond Future	40	0	40	0	0.00
12/06/2013	R201 On	07-November-13	4.80	Call		Bond Future	41	0	41	0	0.00
12/06/2013	R201 On	07-November-13	4.81	Call		Bond Future	42	0	42	0	0.00
12/06/2013	R201 On	07-November-13	4.81	Put		Bond Future	1286	1	1286	1	0.00
12/06/2013	R201 On	07-November-13	4.80	Put		Bond Future	1296	1	1296	1	0.00
12/06/2013	R201 On	07-November-13	4.79	Put		Bond Future	1306	1	1306	1	0.00
12/06/2013	R201 On	06-February-14				Bond Future	6.11	103.3411	6.1107	103.3411	0.00
12/06/2013	R201 On	06-February-14	5.26	Call		Bond Future	141	0	141	0	0.00
12/06/2013	R201 On	06-February-14	5.25	Call		Bond Future	139	0	139	0	0.00
12/06/2013	R201 On	06-February-14	5.24	Call		Bond Future	137	0	137	0	0.00
12/06/2013	R201 On	06-February-14	5.24	Put		Bond Future	872	1	872	1	0.00
12/06/2013	R201 On	06-February-14	5.25	Put		Bond Future	865	1	865	1	0.00
12/06/2013	R201 On	06-February-14	5.26	Put		Bond Future	859	1	859	1	0.00
12/06/2013	R201 On	08-May-14				Bond Future	6.39	104.7406	6.3914	104.7406	0.00
12/06/2013	R201 On	08-May-14	4.76	Call		Bond Future	80	0	80	0	0.00
12/06/2013	R201 On	08-May-14	4.74	Call		Bond Future	78	0	78	0	0.00
12/06/2013	R201 On	08-May-14	4.75	Call		Bond Future	79	0	79	0	0.00
12/06/2013	R201 On	08-May-14	4.75	Put		Bond Future	1065	1	1065	1	0.00
12/06/2013	R201 On	08-May-14	4.74	Put		Bond Future	1070	1	1070	1	0.00
12/06/2013	R201 On	08-May-14	4.76	Put		Bond Future	1060	1	1060	1	0.00
12/06/2013	R202 On	01-August-13				Bond Future	204.29	204.0334	204.2869	204.0334	44,020.00
12/06/2013	R202 On	01-August-13	222.99	Call		Bond Future	0	0	0	0	0.00
12/06/2013	R202 On	01-August-13	223.00	Call		Bond Future	0	0	0	0	0.00
12/06/2013	R202 On	01-August-13	223.01	Call		Bond Future	0	0	0	0	0.00
12/06/2013	R202 On	01-August-13	223.01	Put		Bond Future	18723	19	18723	19	0.00
12/06/2013	R202 On	01-August-13	223.00	Put		Bond Future	18713	19	18713	19	0.00
12/06/2013	R202 On	01-August-13	222.99	Put		Bond Future	18703	19	18703	19	0.00
12/06/2013	R203 On	01-August-13				Bond Future	6.84	107.7854	6.8434	107.7854	4,182.00
12/06/2013	R203 On	01-August-13	109.11	Call		Bond Future	94968	95	94968	95	0.00
12/06/2013	R203 On	01-August-13	109.11	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
12/06/2013	R203 On 07-November-13			Bond Future	6.97	105.1471	6.9718	105.1471	0.00
12/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	165	0	165	0	15.00
12/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	290	0	290	0	0.00
12/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	296	0	296	0	0.00
12/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	301	0	301	0	0.00
12/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	103319	103	103319	103	0.00
12/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3642	4	3642	4	0.00
12/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3671	4	3671	4	0.00
12/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3701	4	3701	4	0.00
12/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4574	5	4574	5	0.00
12/06/2013	R203 On 06-February-14			Bond Future	7.10	106.5616	7.1015	106.5616	0.00
12/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	571	0	571	0	0.00
12/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	429	0	429	0	16.00
12/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	556	0	556	0	0.00
12/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	564	0	564	0	0.00
12/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3653	4	3653	4	0.00
12/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3679	4	3679	4	0.00
12/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4183	4	4183	4	0.00
12/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3628	4	3628	4	0.00
12/06/2013	R203 On 08-May-14			Bond Future	7.24	103.8435	7.2403	103.8435	0.00
12/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	454	0	454	0	0.00
12/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	448	0	448	0	0.00
12/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	443	0	443	0	0.00
12/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5028	5	5028	5	0.00
12/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5002	5	5002	5	0.00
12/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	4976	5	4976	5	0.00
12/06/2013	R204 On 01-August-13			Bond Future	7.02	104.7735	7.0224	104.7735	25,172.00
12/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	96423	96	96423	96	0.00
12/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R204 On 07-November-13			Bond Future	7.13	106.2522	7.1330	106.2522	0.00
12/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	547	0	547	0	0.00
12/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	556	0	556	0	0.00
12/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	1565	1	1565	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
12/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	566	0	566	0	0.00
12/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4191	4	4191	4	0.00
12/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2141	2	2141	2	1,270.00
12/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4227	4	4227	4	0.00
12/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4262	4	4262	4	0.00
12/06/2013	R204 On 06-February-14			Bond Future	7.24	103.6507	7.2391	103.6507	0.00
12/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	945	0	945	0	0.00
12/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	957	0	957	0	0.00
12/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	934	0	934	0	0.00
12/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4499	5	4499	5	0.00
12/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4436	4	4436	4	0.00
12/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4467	5	4467	5	0.00
12/06/2013	R204 On 08-May-14			Bond Future	7.36	105.0544	7.3559	105.0544	0.00
12/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	838	0	838	0	0.00
12/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	829	0	829	0	0.00
12/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	846	0	846	0	0.00
12/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6068	6	6068	6	0.00
12/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6133	6	6133	6	0.00
12/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6100	6	6100	6	0.00
12/06/2013	R206 On 01-August-13			Bond Future	5.71	101.1344	5.7089	101.1344	0.00
12/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30188	30	30188	30	0.00
12/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R206 On 07-November-13			Bond Future	6.31	102.5617	6.3134	102.5617	0.00
12/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	9	0	9	0	0.00
12/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	9	0	0.00
12/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	9	0	0.00
12/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	367	0	367	0	0.00
12/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	369	0	369	0	0.00
12/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	370	0	370	0	0.00
12/06/2013	R207 On 01-August-13			Bond Future	7.27	99.5618	7.2727	99.5618	23,757.00
12/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	92740	92	92740	92	0.00
12/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R207 On 07-November-13			Bond Future	7.38	100.9669	7.3773	100.9669	0.00
12/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	778	0	778	0	0.00

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12/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	804	0	804	0	0.00
12/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	791	0	791	0	0.00
12/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4158	5	4158	5	0.00
12/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4121	4	4121	4	0.00
12/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4196	5	4196	5	0.00
12/06/2013	R207 On 06-February-14			Bond Future	7.48	98.6856	7.4783	98.6856	0.00
12/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	1010	1	1010	1	0.00
12/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	985	1	985	1	0.00
12/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	997	1	997	1	0.00
12/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	4974	5	4974	5	0.00
12/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5011	5	5011	5	0.00
12/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	4937	5	4937	5	0.00
12/06/2013	R207 On 08-May-14			Bond Future	7.59	100.0221	7.5903	100.0221	0.00
12/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	810	0	810	0	0.00
12/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	801	0	801	0	0.00
12/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	792	0	792	0	0.00
12/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	7347	8	7347	8	0.00
12/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	7307	8	7307	8	0.00
12/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	7268	8	7268	8	0.00
12/06/2013	R208 On 01-August-13			Bond Future	7.39	97.6727	7.3929	97.6727	19,369.00
12/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	89597	89	89597	89	0.00
12/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R208 On 07-November-13			Bond Future	7.49	95.6553	7.4918	95.6553	0.00
12/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	941	0	941	0	0.00
12/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	956	0	956	0	0.00
12/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	2422	2	2422	2	0.00
12/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	971	0	971	0	0.00
12/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	4776	5	4776	5	0.00
12/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2378	3	2378	3	1,520.00
12/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	4819	5	4819	5	0.00
12/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	4861	5	4861	5	0.00
12/06/2013	R208 On 06-February-14			Bond Future	7.58	96.9421	7.5850	96.9421	0.00
12/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	1163	1	1163	1	0.00
12/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	1178	1	1178	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
12/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	1149	1	1149	1	0.00
12/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	5741	6	5741	6	0.00
12/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	5659	6	5659	6	0.00
12/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	5700	6	5700	6	0.00
12/06/2013	R208 On 08-May-14			Bond Future	7.68	94.8583	7.6827	94.8583	0.00
12/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	905	0	905	0	0.00
12/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	895	0	895	0	0.00
12/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	915	0	915	0	0.00
12/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8257	9	8257	9	0.00
12/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	8349	9	8349	9	0.00
12/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8303	9	8303	9	0.00
12/06/2013	R209 On 01-August-13			Bond Future	8.78	76.2641	8.7847	76.2641	10,032.00
12/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	67485	66	67485	66	0.00
12/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	309	0	309	0	0.00
12/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	6874	8	6874	8	2,000.00
12/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R209 On 07-November-13			Bond Future	8.88	74.1961	8.8752	74.1961	0.00
12/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2993	2	2993	2	0.00
12/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	3474	3	3474	3	0.00
12/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	3510	3	3510	3	0.00
12/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	3546	3	3546	3	0.00
12/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	6464	5	6464	5	0.00
12/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1882	2	1882	2	980.00
12/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4051	4	4051	4	0.00
12/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4093	4	4093	4	0.00
12/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4135	4	4135	4	0.00
12/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	4761	5	4761	5	4,700.00
12/06/2013	R209 On 06-February-14			Bond Future	8.96	75.1942	8.9590	75.1942	0.00
12/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	3465	3	3465	3	0.00
12/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	3434	3	3434	3	0.00
12/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	3404	3	3404	3	0.00
12/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	6693	7	6693	7	0.00
12/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	6643	7	6643	7	0.00
12/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	6592	7	6592	7	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
12/06/2013	R209 On 08-May-14			Bond Future	9.04	73.0676	9.0442	73.0676	0.00
12/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	2211	2	2211	2	0.00
12/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	2170	1	2170	1	0.00
12/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	2190	2	2190	2	0.00
12/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	12026	13	12026	13	0.00
12/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	12096	13	12096	13	0.00
12/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	11956	12	11956	12	0.00
12/06/2013	R210 On 01-August-13			Bond Future	157.13	154.6387	157.1258	154.6387	1,237.00
12/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	15874	18	15874	18	0.00
12/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	15884	18	15884	18	0.00
12/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	15864	18	15864	18	0.00
12/06/2013	R211 On 01-August-13			Bond Future	129.93	130.3512	129.9276	130.3512	522.00
12/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	82	0	82	0	0.00
12/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	72	0	72	0	0.00
12/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	62	0	62	0	0.00
12/06/2013	R212 On 01-August-13			Bond Future	132.36	132.9271	132.3559	132.9271	21,791.00
12/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	5654	5	5654	5	0.00
12/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	5644	5	5644	5	0.00
12/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	5634	5	5634	5	0.00
12/06/2013	R213 On 01-August-13			Bond Future	8.60	87.2736	8.5966	87.2736	6,831.00
12/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	78061	77	78061	77	0.00
12/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R213 On 07-November-13			Bond Future	8.69	84.9685	8.6925	84.9685	0.00
12/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	3350	2	3350	2	0.00
12/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	3386	2	3386	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
12/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	3423	2	3423	2	0.00
12/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	4077	5	4077	5	0.00
12/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	4120	5	4120	5	0.00
12/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	4164	5	4164	5	0.00
12/06/2013	R213 On 06-February-14			Bond Future	8.78	86.1115	8.7832	86.1115	0.00
12/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	3202	2	3202	2	0.00
12/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	3172	2	3172	2	0.00
12/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	3142	2	3142	2	0.00
12/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	7090	8	7090	8	0.00
12/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	7037	8	7037	8	0.00
12/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	6984	8	6984	8	0.00
12/06/2013	R213 On 08-May-14			Bond Future	8.87	83.7392	8.8717	83.7392	0.00
12/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	2148	1	2148	1	0.00
12/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	2108	1	2108	1	0.00
12/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	2128	1	2128	1	0.00
12/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	12231	13	12231	13	0.00
12/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	12301	13	12301	13	0.00
12/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	12161	13	12161	13	0.00
12/06/2013	R214 On 01-August-13			Bond Future	8.84	77.4365	8.8436	77.4365	840.00
12/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	68290	67	68290	67	0.00
12/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
12/06/2013	R214 On 07-November-13			Bond Future	8.93	75.2452	8.9329	75.2452	0.00
12/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	866	1	866	1	0.00
12/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	852	1	852	1	0.00
12/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	881	1	881	1	0.00
12/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	10910	12	10910	12	0.00
12/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	11079	12	11079	12	0.00
12/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	10994	12	10994	12	0.00
12/06/2013	R248 On 01-August-13			Bond Future	8.98	99.9783	8.9810	99.9783	603.00
12/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	12985	14	12985	14	0.00
12/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	13115	14	13115	14	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
12/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	13244	15	13244	15	0.00
12/06/2013	R248 On 07-November-13			Bond Future	9.08	96.9683	9.0751	96.9683	0.00
12/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
12/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	13933	15	13933	15	0.00
12/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	14063	15	14063	15	0.00
12/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	14192	16	14192	16	0.00