



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	2025 On 07-November-13			Bond Future	107.62	107.1827	107.6175	107.1827	0.00
12/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
12/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
12/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
12/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	3393	4	3393	4	0.00
12/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	3383	4	3383	4	0.00
12/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	3373	4	3373	4	0.00
12/09/2013	2037 On 07-November-13			Bond Future	9.03	96.3536	9.0314	96.3536	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	3401	3	3401	3	0.00
12/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	3575	3	3575	3	0.00
12/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	3488	3	3488	3	0.00
12/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
12/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
12/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
12/09/2013	2037 On 06-February-14			Bond Future	9.13	93.3612	9.1266	93.3612	0.00
12/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	2258	1	2258	1	0.00
12/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	2345	1	2345	1	0.00
12/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	2170	1	2170	1	0.00
12/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
12/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
12/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
12/09/2013	2037 On 08-May-14			Bond Future	9.22	94.6405	9.2208	94.6405	0.00
12/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	1491	1	1491	1	0.00
12/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	1317	0	1317	0	0.00
12/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	1404	0	1404	0	0.00
12/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
12/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
12/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
12/09/2013	2038 On 07-November-13			Bond Future	104.96	104.9576	104.9595	104.9576	0.00
12/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
12/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
12/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
12/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	5030	5	5030	5	0.00
12/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	5040	5	5040	5	0.00
12/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	5050	5	5050	5	0.00
12/09/2013	2050 On 07-November-13			Bond Future	108.01	108.0030	108.0054	108.0030	122.00
12/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
12/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
12/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
12/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	1995	2	1995	2	0.00
12/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	2005	2	2005	2	0.00
12/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	1985	2	1985	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
12/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	AL37 On 07-November-13			Index Future	407.25	406.0860	407.2510	406.0860	0.00
12/09/2013	AL37 On 06-February-14			Index Future	412.60	411.4140	412.5950	411.4140	0.00
12/09/2013	AL7T On 07-November-13			Index Future	480.80	478.3920	480.8000	478.3920	1.00
12/09/2013	AL7T On 06-February-14			Index Future	487.11	484.6700	487.1090	484.6700	0.00
12/09/2013	ALBI On 07-November-13			Index Future	433.23	430.9330	433.2280	430.9330	769.00
12/09/2013	ALBI On 06-February-14			Index Future	438.91	436.5880	438.9140	436.5880	73.00
12/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	CES1 On 20-April-18			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
12/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2013	EL28 On 07-November-13			Bond Future	109.39	109.3914	109.3938	109.3914	0.00
12/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
12/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
12/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
12/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	616	1	616	1	0.00
12/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	606	1	606	1	0.00
12/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	596	1	596	1	0.00
12/09/2013	ES33 On 07-November-13			Bond Future	9.48	82.8523	9.4832	82.8523	6,292.00
12/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
12/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
12/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
12/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8167	9	8167	9	0.00
12/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8079	9	8079	9	0.00
12/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7991	9	7991	9	0.00
12/09/2013	ES33 On 06-February-14			Bond Future	9.60	83.9395	9.5987	83.9395	0.00
12/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
12/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	366	1	366	1	0.00
12/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	291	1	291	1	0.00
12/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	442	1	442	1	0.00
12/09/2013	GOVI On 07-November-13			GOVI	432.51	430.2920	432.5090	430.2920	120.00
12/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
12/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
12/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
12/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	135010	16	135010	16	0.00
12/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	134910	16	134910	16	0.00
12/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	134810	16	134810	16	0.00
12/09/2013	GOVI On 06-February-14			GOVI	438.18	435.9380	438.1840	435.9380	269.00
12/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
12/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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12/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
12/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	18160	4	18160	4	0.00
12/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	18060	4	18060	4	0.00
12/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	18260	4	18260	4	0.00
12/09/2013	GOVI On 08-May-14			GOVI	444.18	441.9070	444.1840	441.9070	0.00
12/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	21740	0	21740	0	0.00
12/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	21840	0	21840	0	0.00
12/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	21940	0	21940	0	0.00
12/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
12/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
12/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
12/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2013	IGOV On 07-November-13			Index Future	193.57	192.6170	193.5740	192.6170	1,136.00
12/09/2013	IGOV On 06-February-14			Index Future	196.14	195.1680	196.1380	195.1680	174.00
12/09/2013	ILBI On 07-November-13			Index Future	521.52	522.4580	521.5210	522.4580	0.00
12/09/2013	ILBI On 06-February-14			Index Future	528.57	529.5150	528.5650	529.5150	186.00
12/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	700.00
12/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
12/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.20	94.7900	5.2000	94.7900	3,000.00
12/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.26	94.7400	5.2600	94.7400	1,500.00
12/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.29	94.7100	5.2900	94.7100	1,000.00
12/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.44	94.5600	5.4400	94.5600	0.00
12/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.52	94.4600	5.5200	94.4600	400.00
12/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.91	94.0700	5.9100	94.0700	1,000.00
12/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.21	93.7500	6.2100	93.7500	0.00
12/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.52	93.4400	6.5200	93.4400	0.00
12/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.83	93.1300	6.8300	93.1300	250.00
12/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.14	92.8200	7.1400	92.8200	0.00

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12/09/2013	R023 On 07-November-13			Bond Future	7.88	100.0952	7.8804	100.0952	11,802.00
12/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	9473	10	9473	10	0.00
12/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	9545	10	9545	10	0.00
12/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	9400	10	9400	10	0.00
12/09/2013	R023 On 06-February-14			Bond Future	7.98	101.4087	7.9838	101.4087	0.00
12/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	847	1	847	1	0.00
12/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	784	1	784	1	0.00
12/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	911	2	911	2	0.00
12/09/2013	R157 On 07-November-13			Bond Future	6.13	114.6941	6.1317	114.6941	30,785.00
12/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	184	0	184	0	0.00
12/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	179	0	179	0	0.00
12/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	188	0	188	0	0.00
12/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1178	1	1178	1	0.00
12/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1193	1	1193	1	0.00
12/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1164	1	1164	1	0.00
12/09/2013	R157 On 06-February-14			Bond Future	6.29	116.1992	6.2876	116.1992	280.00
12/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	417	0	417	0	0.00
12/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	428	0	428	0	0.00
12/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	422	0	422	0	0.00
12/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1449	2	1449	2	0.00
12/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1460	2	1460	2	0.00
12/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1438	1	1438	1	0.00
12/09/2013	R157 On 08-May-14			Bond Future	6.44	110.9814	6.4388	110.9814	0.00
12/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	312	0	312	0	0.00
12/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	309	0	309	0	0.00
12/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	306	0	306	0	0.00
12/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1995	2	1995	2	0.00
12/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2006	2	2006	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
12/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1985	2	1985	2	0.00
12/09/2013	R157 On 07-August-14			Bond Future	6.63	112.5204	6.6341	112.5204	0.00
12/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1052	1	1052	1	0.00
12/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1058	1	1058	1	0.00
12/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1063	1	1063	1	0.00
12/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	936	1	936	1	0.00
12/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	931	1	931	1	0.00
12/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	926	1	926	1	0.00
12/09/2013	R186 On 07-November-13			Bond Future	8.19	121.6617	8.1875	121.6617	58,471.00
12/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	2713	2	2713	2	0.00
12/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	4485	4	4485	4	0.00
12/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	5977	5	5977	5	0.00
12/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	102	0	102	0	1,000.00
12/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	7624	7	7624	7	0.00
12/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	3203	3	3203	3	0.00
12/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	43	0	43	0	5,290.00
12/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	2799	2	2799	2	0.00
12/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2159	2	2159	2	1,000.00
12/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	2756	2	2756	2	0.00
12/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	3855	4	3855	4	0.00
12/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	1089	1	1089	1	1,030.00
12/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	3140	4	3140	4	0.00
12/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	1734	2	1734	2	4,000.00
12/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	2646	3	2646	3	250.00
12/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	14010	15	14010	15	0.00
12/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	16598	17	16598	17	0.00
12/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	3092	4	3092	4	0.00
12/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	3046	4	3046	4	0.00
12/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	655	1	655	1	1,200.00
12/09/2013	R186 On 06-February-14			Bond Future	8.28	117.9687	8.2839	117.9687	104.00
12/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2693	2	2693	2	0.00
12/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2662	2	2662	2	0.00
12/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2724	2	2724	2	0.00
12/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	7437	8	7437	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
12/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	7499	8	7499	8	0.00
12/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	7561	8	7561	8	0.00
12/09/2013	R186 On 08-May-14			Bond Future	8.38	119.5849	8.3779	119.5849	0.00
12/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1921	2	1921	2	0.00
12/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1901	2	1901	2	0.00
12/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1941	2	1941	2	0.00
12/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	13533	14	13533	14	0.00
12/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	13611	14	13611	14	0.00
12/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	13689	14	13689	14	0.00
12/09/2013	R186 On 07-August-14			Bond Future	8.47	115.9515	8.4729	115.9515	0.00
12/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	5927	6	5927	6	0.00
12/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	6003	6	6003	6	0.00
12/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	5965	6	5965	6	0.00
12/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	7424	8	7424	8	0.00
12/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	7471	8	7471	8	0.00
12/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	7377	8	7377	8	0.00
12/09/2013	R197 On 07-November-13			Bond Future	274.72	273.3749	274.7153	273.3749	2,100.00
12/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	5285	7	5285	7	0.00
12/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	5295	7	5295	7	0.00
12/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	5275	7	5275	7	0.00
12/09/2013	R201 On 07-November-13			Bond Future	5.19	107.2361	5.1930	107.2361	0.00
12/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	143	0	143	0	0.00
12/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	146	0	146	0	0.00
12/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	150	0	150	0	0.00
12/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	577	1	577	1	0.00
12/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	570	1	570	1	0.00
12/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	585	1	585	1	0.00
12/09/2013	R201 On 06-February-14			Bond Future	5.16	104.2355	5.1618	104.2355	0.00
12/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	459	0	459	0	0.00
12/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	468	0	468	0	0.00
12/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	463	0	463	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
12/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	388	0	388	0	0.00
12/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	384	0	384	0	0.00
12/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	392	0	392	0	0.00
12/09/2013	R201 On 08-May-14			Bond Future	5.01	105.6634	5.0107	105.6634	0.00
12/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	358	0	358	0	0.00
12/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	361	0	361	0	0.00
12/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	356	0	356	0	0.00
12/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	513	0	513	0	0.00
12/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	516	1	516	1	0.00
12/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	519	1	519	1	0.00
12/09/2013	R201 On 07-August-14			Bond Future	4.57	102.7189	4.5652	102.7189	0.00
12/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	504	1	504	1	0.00
12/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	509	1	509	1	0.00
12/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	507	1	507	1	0.00
12/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	242	0	242	0	0.00
12/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	241	0	241	0	0.00
12/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	239	0	239	0	0.00
12/09/2013	R202 On 07-November-13			Bond Future	202.60	201.6902	202.5982	201.6902	43,251.00
12/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	6402	7	6402	7	0.00
12/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	6412	7	6412	7	0.00
12/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	6392	7	6392	7	0.00
12/09/2013	R203 On 07-November-13			Bond Future	6.96	105.3629	6.9568	105.3629	19,611.00
12/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	73	0	73	0	0.00
12/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	79	0	79	0	0.00
12/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	76	0	76	0	0.00
12/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103370	103	103370	103	0.00
12/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	26	0	26	0	15.00
12/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	3401	4	3401	4	0.00
12/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	3368	4	3368	4	0.00
12/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
12/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	3433	4	3433	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
12/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	4384	5	4384	5	0.00
12/09/2013	R203 On 06-February-14			Bond Future	7.10	106.7455	7.0960	106.7455	0.00
12/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	356	0	356	0	0.00
12/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	368	0	368	0	0.00
12/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	255	0	255	0	16.00
12/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	362	0	362	0	0.00
12/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	3461	4	3461	4	0.00
12/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3991	4	3991	4	0.00
12/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	3434	4	3434	4	0.00
12/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	3407	4	3407	4	0.00
12/09/2013	R203 On 08-May-14			Bond Future	7.23	104.0462	7.2289	104.0462	0.00
12/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	317	0	317	0	0.00
12/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	325	0	325	0	0.00
12/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	321	0	321	0	0.00
12/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1971	2	1971	2	16.00
12/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4868	5	4868	5	0.00
12/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1463	2	1463	2	0.00
12/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4814	5	4814	5	0.00
12/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4841	5	4841	5	0.00
12/09/2013	R203 On 07-August-14			Bond Future	7.37	105.4888	7.3740	105.4888	0.00
12/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1855	2	1855	2	0.00
12/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1842	2	1842	2	0.00
12/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1828	2	1828	2	0.00
12/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	2046	2	2046	2	0.00
12/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	2032	2	2032	2	0.00
12/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	2061	2	2061	2	0.00
12/09/2013	R204 On 07-November-13			Bond Future	7.19	106.2636	7.1925	106.2636	29,247.00
12/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	150	0	150	0	0.00
12/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	875	1	875	1	0.00
12/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	155	0	155	0	0.00
12/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	159	0	159	0	0.00
12/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	4081	4	4081	4	0.00
12/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1707	2	1707	2	1,270.00
12/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	4041	4	4041	4	0.00

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12/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	4122	4	4122	4	0.00
12/09/2013	R204 On 06-February-14			Bond Future	7.31	103.6280	7.3107	103.6280	0.00
12/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	587	1	587	1	0.00
12/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	605	1	605	1	0.00
12/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	596	1	596	1	0.00
12/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	4446	5	4446	5	0.00
12/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	4412	5	4412	5	0.00
12/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	4378	5	4378	5	0.00
12/09/2013	R204 On 08-May-14			Bond Future	7.43	105.0476	7.4282	105.0476	0.00
12/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	607	1	607	1	0.00
12/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	600	1	600	1	0.00
12/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	614	1	614	1	0.00
12/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	6186	6	6186	6	0.00
12/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	6118	6	6118	6	0.00
12/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	6152	6	6152	6	0.00
12/09/2013	R204 On 07-August-14			Bond Future	7.55	102.4725	7.5528	102.4725	0.00
12/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2593	2	2593	2	0.00
12/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2557	2	2557	2	0.00
12/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2575	2	2575	2	0.00
12/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2975	3	2975	3	0.00
12/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2936	3	2936	3	0.00
12/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2955	3	2955	3	0.00
12/09/2013	R206 On 07-November-13			Bond Future	5.28	102.8106	5.2764	102.8106	0.00
12/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	34	0	34	0	0.00
12/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	35	0	35	0	0.00
12/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	35	0	35	0	0.00
12/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	211	0	211	0	0.00
12/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	209	0	209	0	0.00
12/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	208	0	208	0	0.00
12/09/2013	R207 On 07-November-13			Bond Future	7.52	100.6762	7.5158	100.6762	27,295.00
12/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	291	0	291	0	0.00
12/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	284	0	284	0	0.00
12/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	277	0	277	0	0.00
12/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	4323	5	4323	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
12/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	4280	5	4280	5	0.00
12/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	4367	5	4367	5	0.00
12/09/2013	R207 On 06-February-14			Bond Future	7.63	98.3582	7.6312	98.3582	0.00
12/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	727	1	727	1	0.00
12/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	737	1	737	1	0.00
12/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	717	1	717	1	0.00
12/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	5417	6	5417	6	0.00
12/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	5456	6	5456	6	0.00
12/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	5378	6	5378	6	0.00
12/09/2013	R207 On 08-May-14			Bond Future	7.75	99.7057	7.7482	99.7057	0.00
12/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	713	1	713	1	0.00
12/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	721	1	721	1	0.00
12/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	706	1	706	1	0.00
12/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	7928	8	7928	8	0.00
12/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	7969	8	7969	8	0.00
12/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	7888	8	7888	8	0.00
12/09/2013	R207 On 07-August-14			Bond Future	7.87	97.4477	7.8713	97.4477	0.00
12/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3083	3	3083	3	0.00
12/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3124	3	3124	3	0.00
12/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3103	3	3103	3	0.00
12/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3839	4	3839	4	0.00
12/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3863	4	3863	4	0.00
12/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3816	4	3816	4	0.00
12/09/2013	R208 On 07-November-13			Bond Future	7.63	95.4321	7.6314	95.4321	14,354.00
12/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	267	0	267	0	0.00
12/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1297	1	1297	1	0.00
12/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	260	0	260	0	0.00
12/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	275	0	275	0	0.00
12/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	2010	2	2010	2	1,520.00
12/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	4938	5	4938	5	0.00
12/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	4838	5	4838	5	0.00
12/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	4888	5	4888	5	0.00
12/09/2013	R208 On 06-February-14			Bond Future	7.74	96.6844	7.7371	96.6844	0.00
12/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	761	1	761	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
12/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	772	1	772	1	0.00
12/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	783	1	783	1	0.00
12/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	6062	6	6062	6	0.00
12/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	6107	6	6107	6	0.00
12/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	6152	7	6152	7	0.00
12/09/2013	R208 On 08-May-14			Bond Future	7.84	94.6119	7.8390	94.6119	0.00
12/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	676	1	676	1	0.00
12/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	693	1	693	1	0.00
12/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	685	1	685	1	0.00
12/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	8925	9	8925	9	0.00
12/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	8830	9	8830	9	0.00
12/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	8878	9	8878	9	0.00
12/09/2013	R208 On 07-August-14			Bond Future	7.94	95.9237	7.9444	95.9237	0.00
12/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3260	3	3260	3	0.00
12/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3237	3	3237	3	0.00
12/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3283	3	3283	3	0.00
12/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3969	4	3969	4	0.00
12/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3943	4	3943	4	0.00
12/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3996	4	3996	4	0.00
12/09/2013	R209 On 07-November-13			Bond Future	8.87	74.6982	8.8669	74.6982	19,302.00
12/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1906	2	1906	2	0.00
12/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2371	2	2371	2	0.00
12/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	5048	5	5048	5	0.00
12/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2407	2	2407	2	0.00
12/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	4305	4	4305	4	0.00
12/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2443	2	2443	2	0.00
12/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	5566	5	5566	5	0.00
12/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	6646	6	6646	6	0.00
12/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	2969	3	2969	3	0.00
12/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	1105	1	1105	1	5,000.00
12/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	3610	4	3610	4	4,700.00
12/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	2884	3	2884	3	0.00
12/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	1438	2	1438	2	1,000.00
12/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	627	1	627	1	1,520.00

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12/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	2926	3	2926	3	0.00
12/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	920	1	920	1	980.00
12/09/2013	R209 On 06-February-14			Bond Future	8.95	75.6784	8.9538	75.6784	410.00
12/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2906	3	2906	3	0.00
12/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2966	3	2966	3	0.00
12/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2936	3	2936	3	0.00
12/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	6156	7	6156	7	0.00
12/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	6104	7	6104	7	0.00
12/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	6053	7	6053	7	0.00
12/09/2013	R209 On 08-May-14			Bond Future	9.04	73.5699	9.0373	73.5699	0.00
12/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	2022	2	2022	2	0.00
12/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	2002	2	2002	2	0.00
12/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1983	2	1983	2	0.00
12/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	11786	12	11786	12	0.00
12/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	11857	12	11857	12	0.00
12/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	11715	12	11715	12	0.00
12/09/2013	R209 On 07-August-14			Bond Future	9.12	74.5900	9.1210	74.5900	0.00
12/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	5974	6	5974	6	0.00
12/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	6008	6	6008	6	0.00
12/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	5939	6	5939	6	0.00
12/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	6460	7	6460	7	0.00
12/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	6540	7	6540	7	0.00
12/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	6500	7	6500	7	0.00
12/09/2013	R210 On 07-November-13			Bond Future	153.79	152.4884	153.7912	152.4884	1,319.00
12/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	6199	8	6199	8	0.00
12/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	6209	8	6209	8	0.00
12/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	6219	8	6219	8	0.00
12/09/2013	R211 On 07-November-13			Bond Future	128.32	128.3274	128.3223	128.3274	522.00
12/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R211 On 07-November-13	129.99	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
12/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1678	2	1678	2	0.00
12/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1688	2	1688	2	0.00
12/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1668	2	1668	2	0.00
12/09/2013	R212 On 07-November-13			Bond Future	129.17	128.0609	129.1681	128.0609	21,791.00
12/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	3832	5	3832	5	0.00
12/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	3842	5	3842	5	0.00
12/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	3822	5	3822	5	0.00
12/09/2013	R213 On 07-November-13			Bond Future	8.74	85.2044	8.7417	85.2044	19,495.00
12/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2135	2	2135	2	0.00
12/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2101	2	2101	2	0.00
12/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2067	2	2067	2	0.00
12/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	3221	4	3221	4	0.00
12/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	3175	4	3175	4	0.00
12/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	3267	4	3267	4	0.00
12/09/2013	R213 On 06-February-14			Bond Future	8.84	86.3226	8.8375	86.3226	0.00
12/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2653	2	2653	2	0.00
12/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2681	2	2681	2	0.00
12/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2709	2	2709	2	0.00
12/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	6966	7	6966	7	0.00
12/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	6911	7	6911	7	0.00
12/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	7020	8	7020	8	0.00
12/09/2013	R213 On 08-May-14			Bond Future	8.93	83.9663	8.9260	83.9663	0.00
12/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1912	2	1912	2	0.00
12/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1949	2	1949	2	0.00
12/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1931	2	1931	2	0.00
12/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	12445	13	12445	13	0.00
12/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	12516	13	12516	13	0.00
12/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	12374	13	12374	13	0.00
12/09/2013	R213 On 07-August-14			Bond Future	9.02	85.1304	9.0163	85.1304	0.00
12/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	5803	5	5803	5	0.00
12/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	5870	5	5870	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
12/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	5837	5	5837	5	0.00
12/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	7044	7	7044	7	0.00
12/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	7086	8	7086	8	0.00
12/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	7129	8	7129	8	0.00
12/09/2013	R214 On 07-November-13			Bond Future	9.03	74.9951	9.0285	74.9951	2,427.00
12/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	204	0	204	0	0.00
12/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	198	0	198	0	0.00
12/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	193	0	193	0	0.00
12/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	11090	12	11090	12	0.00
12/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	10997	12	10997	12	0.00
12/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	11183	12	11183	12	0.00
12/09/2013	R214 On 06-February-14			Bond Future	9.12	75.9792	9.1186	75.9792	0.00
12/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4198	4	4198	4	0.00
12/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4163	4	4163	4	0.00
12/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4127	4	4127	4	0.00
12/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	5095	6	5095	6	0.00
12/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	5139	6	5139	6	0.00
12/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	5052	5	5052	5	0.00
12/09/2013	R248 On 07-November-13			Bond Future	9.06	97.3991	9.0593	97.3991	10,260.00
12/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	13772	15	13772	15	0.00
12/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	13901	15	13901	15	0.00
12/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	14031	15	14031	15	0.00
12/09/2013	R248 On 06-February-14			Bond Future	9.15	98.6772	9.1509	98.6772	0.00
12/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
12/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	614	2	614	2	0.00
12/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	513	2	513	2	0.00
12/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	411	2	411	2	0.00