



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For October 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	2025 On 07-November-13			Bond Future	110.00	110.0001	110.0008	110.0001	0.00
30/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1009	1	1009	1	0.00
30/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	999	1	999	1	0.00
30/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	989	1	989	1	0.00
30/10/2013	2025 On 06-February-14			Bond Future	110.37	110.3728	110.3735	110.3728	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
30/10/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2025 On 06-February-14	111.00	Put	Bond Future	627	1	627	1	0.00
30/10/2013	2025 On 06-February-14	111.01	Put	Bond Future	637	1	637	1	0.00
30/10/2013	2025 On 06-February-14	110.99	Put	Bond Future	617	1	617	1	0.00
30/10/2013	2037 On 07-November-13			Bond Future	8.88	98.5678	8.8828	98.5678	1,650.00
30/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4966	5	4966	5	0.00
30/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	4792	5	4792	5	0.00
30/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4879	5	4879	5	0.00
30/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 06-February-14			Bond Future	8.97	95.6075	8.9730	95.6075	0.00
30/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	3757	4	3757	4	0.00
30/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	3670	4	3670	4	0.00
30/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	3583	4	3583	4	0.00
30/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 08-May-14			Bond Future	9.07	96.8903	9.0655	96.8903	0.00
30/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	2895	3	2895	3	0.00
30/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	2720	3	2720	3	0.00
30/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	2808	3	2808	3	0.00
30/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 07-August-14			Bond Future	9.16	93.9937	9.1553	93.9937	0.00
30/10/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2037 On 07-August-14	9.04	Put	Bond Future	1046	1	1046	1	0.00
30/10/2013	2037 On 07-August-14	9.05	Put	Bond Future	955	1	955	1	0.00
30/10/2013	2037 On 07-August-14	9.06	Put	Bond Future	863	1	863	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
30/10/2013	2038 On 07-November-13			Bond Future	106.24	106.2353	106.2404	106.2353	18.00
30/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3750	4	3750	4	0.00
30/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3760	4	3760	4	0.00
30/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3770	4	3770	4	0.00
30/10/2013	2038 On 06-February-14			Bond Future	106.43	106.4220	106.4271	106.4220	24.00
30/10/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	2038 On 06-February-14	107.00	Put	Bond Future	573	1	573	1	0.00
30/10/2013	2038 On 06-February-14	106.99	Put	Bond Future	563	1	563	1	0.00
30/10/2013	2038 On 06-February-14	107.01	Put	Bond Future	583	1	583	1	0.00
30/10/2013	2050 On 07-November-13			Bond Future	110.52	110.5108	110.5166	110.5108	122.00
30/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	527	1	527	1	0.00
30/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	517	1	517	1	0.00
30/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	507	1	507	1	0.00
30/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2050 On 06-February-14			Bond Future	110.62	110.6180	110.6239	110.6180	350.00
30/10/2013	2050 On 06-February-14	110.00	Call	Bond Future	624	1	624	1	0.00
30/10/2013	2050 On 06-February-14	109.99	Call	Bond Future	634	1	634	1	0.00
30/10/2013	2050 On 06-February-14	110.01	Call	Bond Future	614	1	614	1	0.00
30/10/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
30/10/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
30/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	AI03 On 09-March-16			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
30/10/2013	AL37 On 07-November-13			Index Future	415.24	415.1110	415.2430	415.1110	0.00
30/10/2013	AL37 On 06-February-14			Index Future	420.70	420.5710	420.7040	420.5710	0.00
30/10/2013	AL37 On 08-May-14			Index Future	426.34	426.2130	426.3430	426.2130	0.00
30/10/2013	AL7T On 07-November-13			Index Future	492.33	491.9360	492.3280	491.9360	0.00
30/10/2013	AL7T On 06-February-14			Index Future	498.80	498.4060	498.8040	498.4060	1.00
30/10/2013	AL7T On 08-May-14			Index Future	505.49	505.0930	505.4890	505.0930	0.00
30/10/2013	ALBI On 07-November-13			Index Future	440.82	440.4300	440.8150	440.4300	408.00
30/10/2013	ALBI On 06-February-14			Index Future	446.61	446.2230	446.6130	446.2230	457.00
30/10/2013	ALBI On 08-May-14			Index Future	452.60	452.2090	452.5980	452.2090	85.00
30/10/2013	ALBI On 07-August-14			Index Future	458.96	458.5570	458.9570	458.5570	0.00
30/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	CS26 On 02-April-26			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
30/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2013	EL28 On 07-November-13			Bond Future	111.14	111.1362	111.1423	111.1362	0.00
30/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1142	1	1142	1	0.00
30/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1152	1	1152	1	0.00
30/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1132	1	1132	1	0.00
30/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
30/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
30/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
30/10/2013	EL28 On 06-February-14			Bond Future	112.62	112.6118	112.6181	112.6118	0.00
30/10/2013	EL28 On 06-February-14	110.99	Call	Bond Future	1628	2	1628	2	0.00
30/10/2013	EL28 On 06-February-14	111.01	Call	Bond Future	1608	2	1608	2	0.00
30/10/2013	EL28 On 06-February-14	111.00	Call	Bond Future	1618	2	1618	2	0.00
30/10/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
30/10/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
30/10/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 07-November-13			Bond Future	9.39	84.1340	9.3947	84.1340	6,292.00
30/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7486	8	7486	8	0.00
30/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7397	8	7397	8	0.00
30/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7309	7	7309	7	0.00
30/10/2013	ES33 On 06-February-14			Bond Future	9.51	85.2407	9.5069	85.2407	0.00
30/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	251	0	251	0	0.00
30/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	402	0	402	0	0.00
30/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	326	0	326	0	0.00
30/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 08-May-14			Bond Future	9.62	82.6018	9.6170	82.6018	0.00
30/10/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
30/10/2013	ES33 On 08-May-14	9.55	Put	Bond Future	502	1	502	1	0.00

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30/10/2013	ES33 On 08-May-14	9.54	Put	Bond Future	577	1	577	1	0.00
30/10/2013	ES33 On 08-May-14	9.56	Put	Bond Future	427	1	427	1	0.00
30/10/2013	GOVI On 07-November-13			GOVI	440.30	439.8900	440.3020	439.8900	144.00
30/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	57080	6	57080	6	0.00
30/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	56980	6	56980	6	0.00
30/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	56880	6	56880	6	0.00
30/10/2013	GOVI On 06-February-14			GOVI	446.09	445.6760	446.0930	445.6760	268.00
30/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	61030	6	61030	6	0.00
30/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	60830	6	60830	6	0.00
30/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	60930	6	60930	6	0.00
30/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 08-May-14			GOVI	452.07	451.6550	452.0720	451.6550	0.00
30/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	100620	10	100620	10	0.00
30/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	100720	10	100720	10	0.00
30/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	100820	10	100820	10	0.00
30/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 07-August-14			GOVI	458.42	457.9950	458.4230	457.9950	0.00
30/10/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
30/10/2013	GOVI On 07-August-14	459.99	Put	GOVI	15670	2	15670	2	0.00
30/10/2013	GOVI On 07-August-14	460.01	Put	GOVI	15870	2	15870	2	0.00
30/10/2013	GOVI On 07-August-14	460.00	Put	GOVI	15770	2	15770	2	0.00
30/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2013	IGOV On 07-November-13			Index Future	198.10	198.1130	198.1030	198.1130	519.00
30/10/2013	IGOV On 06-February-14			Index Future	200.73	200.7430	200.7330	200.7430	999.00
30/10/2013	IGOV On 08-May-14			Index Future	203.45	203.4610	203.4480	203.4610	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
30/10/2013	ILBI On 07-November-13			Index Future	536.81	536.6840	536.8060	536.6840	0.00
30/10/2013	ILBI On 06-February-14			Index Future	544.04	543.9140	544.0360	543.9140	186.00
30/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	100.00
30/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	1,500.00
30/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.18	94.8300	5.1800	94.8300	1,000.00
30/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.22	94.7900	5.2200	94.7900	0.00
30/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	400.00
30/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.33	94.6700	5.3300	94.6700	0.00
30/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.49	94.5100	5.4900	94.5100	1,000.00
30/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.77	94.2200	5.7700	94.2200	1,000.00
30/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.00	93.9900	6.0000	93.9900	0.00
30/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	150.00
30/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.50	93.5100	6.5000	93.5100	2,000.00
30/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.76	93.2600	6.7600	93.2600	0.00
30/10/2013	R023 On 07-November-13			Bond Future	7.49	103.1624	7.4875	103.1624	11,587.00
30/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	6888	7	6888	7	0.00
30/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	6960	7	6960	7	0.00
30/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	6815	7	6815	7	0.00
30/10/2013	R023 On 06-February-14			Bond Future	7.57	104.5193	7.5743	104.5193	1,367.00
30/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	1775	2	1775	2	0.00
30/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1838	2	1838	2	0.00
30/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	1711	2	1711	2	0.00
30/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R023 On 06-February-14	7.84	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
30/10/2013	R023 On 08-May-14			Bond Future	7.66	102.0044	7.6575	102.0044	0.00
30/10/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R023 On 08-May-14	7.61	Put	Bond Future	302	0	302	0	0.00
30/10/2013	R023 On 08-May-14	7.60	Put	Bond Future	365	0	365	0	0.00
30/10/2013	R023 On 08-May-14	7.59	Put	Bond Future	429	1	429	1	0.00
30/10/2013	R157 On 07-November-13			Bond Future	5.78	115.4063	5.7773	115.4063	26,866.00
30/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	52	0	52	0	0.00
30/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	56	0	56	0	0.00
30/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	48	0	48	0	0.00
30/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	385	0	385	0	0.00
30/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	370	0	370	0	0.00
30/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	399	0	399	0	0.00
30/10/2013	R157 On 06-February-14			Bond Future	5.87	116.9242	5.8679	116.9242	1,113.00
30/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	383	0	383	0	0.00
30/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	390	0	390	0	0.00
30/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	397	0	397	0	0.00
30/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	742	1	742	1	0.00
30/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	733	1	733	1	0.00
30/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	752	1	752	1	0.00
30/10/2013	R157 On 08-May-14			Bond Future	5.96	111.6844	5.9582	111.6844	0.00
30/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	261	0	261	0	0.00
30/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	257	0	257	0	0.00
30/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	254	0	254	0	0.00
30/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1294	1	1294	1	0.00
30/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1304	1	1304	1	0.00
30/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1284	1	1284	1	0.00
30/10/2013	R157 On 07-August-14			Bond Future	6.01	113.2541	6.0149	113.2541	0.00
30/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1226	1	1226	1	0.00
30/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1233	1	1233	1	0.00
30/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1241	1	1241	1	0.00
30/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	429	0	429	0	0.00
30/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	426	0	426	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
30/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	423	0	423	0	0.00
30/10/2013	R157 On 06-November-14			Bond Future	6.21	107.9618	6.2122	107.9618	0.00
30/10/2013	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R157 On 06-November-14	6.21	Put	Bond Future	2	0	2	0	0.00
30/10/2013	R157 On 06-November-14	6.19	Put	Bond Future	19	0	19	0	0.00
30/10/2013	R157 On 06-November-14	6.20	Put	Bond Future	10	0	10	0	0.00
30/10/2013	R186 On 07-November-13			Bond Future	7.90	124.8237	7.9025	124.8237	55,291.00
30/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2371	2	2371	2	0.00
30/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	5349	5	5349	5	0.00
30/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	7479	7	7479	7	0.00
30/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1423	1	1423	1	1,000.00
30/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2446	2	2446	2	0.00
30/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
30/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2522	2	2522	2	0.00
30/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
30/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	9560	9	9560	9	0.00
30/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3234	3	3234	3	0.00
30/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	528	1	528	1	0.00
30/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	0	0	0	0	1,030.00
30/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	207	0	207	0	0.00
30/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	7	0	7	0	4,000.00
30/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	86	0	86	0	0.00
30/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	11318	12	11318	12	0.00
30/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	13964	14	13964	14	0.00
30/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	193	0	193	0	0.00
30/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	179	0	179	0	0.00
30/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
30/10/2013	R186 On 06-February-14			Bond Future	7.99	121.1762	7.9882	121.1762	1,607.00
30/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2397	2	2397	2	0.00
30/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2361	2	2361	2	0.00
30/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2434	2	2434	2	0.00
30/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	7656	7	7656	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
30/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4575	5	4575	5	0.00
30/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4519	5	4519	5	0.00
30/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1046	1	1046	1	250.00
30/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4631	5	4631	5	0.00
30/10/2013	R186 On 08-May-14			Bond Future	8.08	122.8020	8.0755	122.8020	540.00
30/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1580	2	1580	2	0.00
30/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6837	7	6837	7	0.00
30/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1602	2	1602	2	0.00
30/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1558	2	1558	2	0.00
30/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2628	3	2628	3	1,933.00
30/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3170	3	3170	3	1,933.00
30/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	10565	11	10565	11	0.00
30/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	10641	11	10641	11	0.00
30/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	10717	11	10717	11	0.00
30/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7863	8	7863	8	0.00
30/10/2013	R186 On 07-August-14			Bond Future	8.16	119.2357	8.1567	119.2357	0.00
30/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6183	6	6183	6	0.00
30/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6274	6	6274	6	0.00
30/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6228	6	6228	6	0.00
30/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	9331	9	9331	9	0.00
30/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4960	5	4960	5	0.00
30/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5039	5	5039	5	0.00
30/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4999	5	4999	5	0.00
30/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2985	3	2985	3	840.00
30/10/2013	R186 On 06-November-14			Bond Future	8.25	120.8309	8.2510	120.8309	0.00
30/10/2013	R186 On 06-November-14	8.14	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R186 On 06-November-14	8.16	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R186 On 06-November-14	8.15	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R186 On 06-November-14	8.15	Put	Bond Future	857	1	857	1	0.00
30/10/2013	R186 On 06-November-14	8.14	Put	Bond Future	942	1	942	1	0.00
30/10/2013	R186 On 06-November-14	8.16	Put	Bond Future	772	1	772	1	0.00
30/10/2013	R197 On 07-November-13			Bond Future	280.87	280.8728	280.8695	280.8728	2,049.00
30/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	859	1	859	1	0.00
30/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	869	1	869	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
30/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	879	1	879	1	0.00
30/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R197 On 06-February-14			Bond Future	278.95	278.9565	278.9530	278.9565	0.00
30/10/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R197 On 06-February-14	280.01	Put	Bond Future	1057	1	1057	1	0.00
30/10/2013	R197 On 06-February-14	280.00	Put	Bond Future	1047	1	1047	1	0.00
30/10/2013	R197 On 06-February-14	279.99	Put	Bond Future	1037	1	1037	1	0.00
30/10/2013	R201 On 07-November-13			Bond Future	4.84	107.5720	4.8410	107.5720	0.00
30/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	66	0	66	0	0.00
30/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	75	0	75	0	0.00
30/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	70	0	70	0	0.00
30/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	116	0	116	0	0.00
30/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	109	0	109	0	0.00
30/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	122	0	122	0	0.00
30/10/2013	R201 On 06-February-14			Bond Future	4.70	104.5791	4.6994	104.5791	0.00
30/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	561	1	561	1	0.00
30/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	568	1	568	1	0.00
30/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	574	1	574	1	0.00
30/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	99	0	99	0	0.00
30/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	97	0	97	0	0.00
30/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	101	0	101	0	0.00
30/10/2013	R201 On 08-May-14			Bond Future	4.40	105.9823	4.4028	105.9823	0.00
30/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	425	0	425	0	0.00
30/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	428	0	428	0	0.00
30/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	421	0	421	0	0.00
30/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	214	0	214	0	0.00
30/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	211	0	211	0	0.00
30/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	216	0	216	0	0.00
30/10/2013	R201 On 07-August-14			Bond Future	3.48	103.0615	3.4830	103.0615	0.00
30/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	703	1	703	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
30/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	709	1	709	1	0.00
30/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	706	1	706	1	0.00
30/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	47	0	47	0	0.00
30/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	46	0	46	0	0.00
30/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	46	0	46	0	0.00
30/10/2013	R202 On 07-November-13			Bond Future	208.91	208.9017	208.9095	208.9017	43,395.00
30/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	91	0	91	0	0.00
30/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	101	0	101	0	0.00
30/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	81	0	81	0	0.00
30/10/2013	R202 On 06-February-14			Bond Future	208.68	208.6768	208.6845	208.6768	24.00
30/10/2013	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R202 On 06-February-14	209.00	Put	Bond Future	315	0	315	0	0.00
30/10/2013	R202 On 06-February-14	209.01	Put	Bond Future	325	0	325	0	0.00
30/10/2013	R202 On 06-February-14	208.99	Put	Bond Future	305	0	305	0	0.00
30/10/2013	R203 On 07-November-13			Bond Future	6.47	107.2353	6.4682	107.2353	19,563.00
30/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	3	0	3	0	0.00
30/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	4	0	4	0	0.00
30/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	4	0	4	0	0.00
30/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105052	105	105052	105	0.00
30/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	0	0	0	0	15.00
30/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1646	2	1646	2	0.00
30/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1612	2	1612	2	0.00
30/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1681	2	1681	2	0.00
30/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2676	3	2676	3	0.00
30/10/2013	R203 On 06-February-14			Bond Future	6.57	108.6459	6.5662	108.6459	1,584.00
30/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	472	0	472	0	0.00
30/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1539	2	1539	2	13.00
30/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	493	0	493	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
30/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	311	0	311	0	16.00
30/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	482	0	482	0	0.00
30/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1871	2	1871	2	0.00
30/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2340	2	2340	2	0.00
30/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1848	2	1848	2	0.00
30/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	653	1	653	1	0.00
30/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1825	2	1825	2	0.00
30/10/2013	R203 On 08-May-14			Bond Future	6.66	105.9427	6.6638	105.9427	0.00
30/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	399	0	399	0	0.00
30/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1669	2	1669	2	13.00
30/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	386	0	386	0	0.00
30/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	393	0	393	0	0.00
30/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2773	3	2773	3	16.00
30/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3239	3	3239	3	0.00
30/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	566	1	566	1	0.00
30/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3189	3	3189	3	0.00
30/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1135	1	1135	1	0.00
30/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3213	3	3213	3	0.00
30/10/2013	R203 On 07-August-14			Bond Future	6.75	107.4312	6.7495	107.4312	0.00
30/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2508	2	2508	2	0.00
30/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2490	2	2490	2	0.00
30/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2472	2	2472	2	0.00
30/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1718	2	1718	2	30.00
30/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	951	1	951	1	0.00
30/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	942	1	942	1	0.00
30/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	961	1	961	1	0.00
30/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1463	2	1463	2	0.00
30/10/2013	R203 On 06-November-14			Bond Future	6.88	104.7090	6.8839	104.7090	0.00
30/10/2013	R203 On 06-November-14	6.84	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R203 On 06-November-14	6.86	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R203 On 06-November-14	6.85	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R203 On 06-November-14	6.84	Put	Bond Future	114	0	114	0	0.00
30/10/2013	R203 On 06-November-14	6.86	Put	Bond Future	62	0	62	0	0.00
30/10/2013	R203 On 06-November-14	6.85	Put	Bond Future	88	0	88	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
30/10/2013	R204 On 07-November-13			Bond Future	6.72	108.5694	6.7225	108.5694	30,043.00
30/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	11	0	11	0	0.00
30/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	9	0	9	0	0.00
30/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1264	1	1264	1	0.00
30/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	8	0	8	0	0.00
30/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1891	2	1891	2	0.00
30/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	50	0	50	0	1,270.00
30/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1847	2	1847	2	0.00
30/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1934	2	1934	2	0.00
30/10/2013	R204 On 06-February-14			Bond Future	6.81	105.9674	6.8103	105.9674	2,624.00
30/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	661	1	661	1	0.00
30/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	687	1	687	1	0.00
30/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	674	1	674	1	0.00
30/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2444	2	2444	2	0.00
30/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2385	2	2385	2	0.00
30/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2414	2	2414	2	0.00
30/10/2013	R204 On 08-May-14			Bond Future	6.90	107.3892	6.9025	107.3892	0.00
30/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	605	1	605	1	0.00
30/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	595	1	595	1	0.00
30/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	614	1	614	1	0.00
30/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4045	4	4045	4	0.00
30/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4109	4	4109	4	0.00
30/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4077	4	4077	4	0.00
30/10/2013	R204 On 07-August-14			Bond Future	6.99	104.8661	6.9856	104.8661	0.00
30/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3232	3	3232	3	0.00
30/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4027	4	4027	4	0.00
30/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3185	3	3185	3	0.00
30/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3209	3	3209	3	0.00
30/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1071	1	1071	1	530.00
30/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1481	2	1481	2	0.00
30/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1454	1	1454	1	0.00
30/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1467	2	1467	2	0.00
30/10/2013	R204 On 06-November-14			Bond Future	7.10	106.2693	7.0976	106.2693	0.00
30/10/2013	R204 On 06-November-14	7.00	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
30/10/2013	R204 On 06-November-14	7.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R204 On 06-November-14	7.00	Put	Bond Future	350	0	350	0	0.00
30/10/2013	R204 On 06-November-14	7.01	Put	Bond Future	314	0	314	0	0.00
30/10/2013	R204 On 06-November-14	6.99	Put	Bond Future	386	0	386	0	0.00
30/10/2013	R206 On 07-November-13			Bond Future	5.14	102.8192	5.1379	102.8192	0.00
30/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	152	0	152	0	0.00
30/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	150	0	150	0	0.00
30/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	149	0	149	0	0.00
30/10/2013	R207 On 07-November-13			Bond Future	7.03	103.3600	7.0325	103.3600	21,989.00
30/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	56	0	56	0	0.00
30/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	52	0	52	0	0.00
30/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	47	0	47	0	0.00
30/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1722	2	1722	2	0.00
30/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1676	2	1676	2	0.00
30/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1768	2	1768	2	0.00
30/10/2013	R207 On 06-February-14			Bond Future	7.12	101.0804	7.1215	101.0804	1,081.00
30/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	814	1	814	1	0.00
30/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	829	1	829	1	0.00
30/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	799	1	799	1	0.00
30/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3101	3	3101	3	0.00
30/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3067	3	3067	3	0.00
30/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3136	3	3136	3	0.00
30/10/2013	R207 On 08-May-14			Bond Future	7.22	102.4366	7.2168	102.4366	0.00
30/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	717	1	717	1	0.00
30/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	727	1	727	1	0.00
30/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	707	1	707	1	0.00
30/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5526	6	5526	6	0.00
30/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5565	6	5565	6	0.00
30/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5487	6	5487	6	0.00
30/10/2013	R207 On 07-August-14			Bond Future	7.30	100.2351	7.3049	100.2351	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
30/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3803	4	3803	4	0.00
30/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3829	4	3829	4	0.00
30/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3855	4	3855	4	0.00
30/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2106	2	2106	2	0.00
30/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2123	2	2123	2	0.00
30/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2089	2	2089	2	0.00
30/10/2013	R207 On 06-November-14			Bond Future	7.41	101.5763	7.4119	101.5763	0.00
30/10/2013	R207 On 06-November-14	7.34	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R207 On 06-November-14	7.36	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R207 On 06-November-14	7.35	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R207 On 06-November-14	7.34	Put	Bond Future	304	0	304	0	0.00
30/10/2013	R207 On 06-November-14	7.35	Put	Bond Future	262	0	262	0	0.00
30/10/2013	R207 On 06-November-14	7.36	Put	Bond Future	219	0	219	0	0.00
30/10/2013	R208 On 07-November-13			Bond Future	7.21	98.1045	7.2124	98.1045	9,776.00
30/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	14	0	14	0	0.00
30/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1643	2	1643	2	0.00
30/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	13	0	13	0	0.00
30/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	16	0	16	0	0.00
30/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	60	0	60	0	1,520.00
30/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2395	2	2395	2	0.00
30/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2284	2	2284	2	0.00
30/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2339	2	2339	2	0.00
30/10/2013	R208 On 06-February-14			Bond Future	7.30	99.3949	7.2982	99.3949	802.00
30/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	684	1	684	1	0.00
30/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	699	1	699	1	0.00
30/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	713	1	713	1	0.00
30/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3664	4	3664	4	0.00
30/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3706	4	3706	4	0.00
30/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3747	4	3747	4	0.00
30/10/2013	R208 On 08-May-14			Bond Future	7.38	97.3321	7.3849	97.3321	0.00
30/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	573	1	573	1	0.00
30/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	591	1	591	1	0.00
30/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	582	1	582	1	0.00
30/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6491	7	6491	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
30/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6397	6	6397	6	0.00
30/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6444	7	6444	7	0.00
30/10/2013	R208 On 07-August-14			Bond Future	7.46	98.6996	7.4646	98.6996	0.00
30/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3942	4	3942	4	0.00
30/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	5466	5	5466	5	0.00
30/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3913	4	3913	4	0.00
30/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3972	4	3972	4	0.00
30/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1460	2	1460	2	630.00
30/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2269	2	2269	2	0.00
30/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2249	2	2249	2	0.00
30/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2289	2	2289	2	0.00
30/10/2013	R208 On 06-November-14			Bond Future	7.57	96.6247	7.5652	96.6247	0.00
30/10/2013	R208 On 06-November-14	7.44	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R208 On 06-November-14	7.46	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R208 On 06-November-14	7.45	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R208 On 06-November-14	7.44	Put	Bond Future	612	1	612	1	0.00
30/10/2013	R208 On 06-November-14	7.46	Put	Bond Future	514	1	514	1	0.00
30/10/2013	R208 On 06-November-14	7.45	Put	Bond Future	563	1	563	1	0.00
30/10/2013	R209 On 07-November-13			Bond Future	8.74	76.2792	8.7422	76.2792	18,875.00
30/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	512	1	512	1	0.00
30/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1025	1	1025	1	0.00
30/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4921	5	4921	5	0.00
30/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1070	1	1070	1	0.00
30/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3864	4	3864	4	0.00
30/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1117	1	1117	1	0.00
30/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5620	5	5620	5	0.00
30/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6992	7	6992	7	0.00
30/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	650	1	650	1	0.00
30/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	6	0	6	0	5,000.00
30/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1243	1	1243	1	4,700.00
30/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	585	1	585	1	0.00
30/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	24	0	24	0	1,000.00
30/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	0	0	0	0	1,520.00
30/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	617	1	617	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
30/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	2	0	2	0	980.00
30/10/2013	R209 On 06-February-14			Bond Future	8.83	77.2825	8.8251	77.2825	909.00
30/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2318	2	2318	2	0.00
30/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2380	2	2380	2	0.00
30/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2349	2	2349	2	0.00
30/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4580	5	4580	5	0.00
30/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4530	5	4530	5	0.00
30/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4480	5	4480	5	0.00
30/10/2013	R209 On 08-May-14			Bond Future	8.91	75.1745	8.9078	75.1745	0.00
30/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1433	1	1433	1	0.00
30/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1415	1	1415	1	0.00
30/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1397	1	1397	1	0.00
30/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10220	10	10220	10	0.00
30/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10293	10	10293	10	0.00
30/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10147	10	10147	10	0.00
30/10/2013	R209 On 07-August-14			Bond Future	8.99	76.2309	8.9858	76.2309	0.00
30/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5597	6	5597	6	0.00
30/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5634	6	5634	6	0.00
30/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5560	6	5560	6	0.00
30/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5079	5	5079	5	0.00
30/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5153	5	5153	5	0.00
30/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5116	5	5116	5	0.00
30/10/2013	R209 On 06-November-14			Bond Future	9.07	74.1066	9.0739	74.1066	0.00
30/10/2013	R209 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R209 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R209 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R209 On 06-November-14	8.99	Put	Bond Future	625	1	625	1	0.00
30/10/2013	R209 On 06-November-14	9.01	Put	Bond Future	475	1	475	1	0.00
30/10/2013	R209 On 06-November-14	9.00	Put	Bond Future	550	1	550	1	0.00
30/10/2013	R210 On 07-November-13			Bond Future	159.42	159.4185	159.4217	159.4185	1,319.00
30/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	588	1	588	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
30/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	578	1	578	1	0.00
30/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	568	1	568	1	0.00
30/10/2013	R210 On 06-February-14			Bond Future	161.54	161.5352	161.5384	161.5352	0.00
30/10/2013	R210 On 06-February-14	161.51	Call	Bond Future	28	0	28	0	0.00
30/10/2013	R210 On 06-February-14	161.49	Call	Bond Future	48	0	48	0	0.00
30/10/2013	R210 On 06-February-14	161.50	Call	Bond Future	38	0	38	0	0.00
30/10/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R211 On 07-November-13			Bond Future	128.81	128.8251	128.8097	128.8251	522.00
30/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1190	1	1190	1	0.00
30/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1200	1	1200	1	0.00
30/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1180	1	1180	1	0.00
30/10/2013	R211 On 06-February-14			Bond Future	129.01	129.0255	129.0098	129.0255	0.00
30/10/2013	R211 On 06-February-14	129.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R211 On 06-February-14	129.00	Call	Bond Future	10	0	10	0	0.00
30/10/2013	R211 On 06-February-14	128.99	Call	Bond Future	20	0	20	0	0.00
30/10/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R212 On 07-November-13			Bond Future	131.83	132.1749	131.8309	132.1749	21,791.00
30/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1169	1	1169	1	0.00
30/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1179	1	1179	1	0.00
30/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1159	1	1159	1	0.00
30/10/2013	R212 On 06-February-14			Bond Future	131.92	132.2723	131.9236	132.2723	0.00
30/10/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R212 On 06-February-14	133.00	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
30/10/2013	R212 On 06-February-14	132.99	Put	Bond Future	1066	1	1066	1	0.00
30/10/2013	R212 On 06-February-14	133.01	Put	Bond Future	1086	1	1086	1	0.00
30/10/2013	R212 On 06-February-14	133.00	Put	Bond Future	1076	1	1076	1	0.00
30/10/2013	R213 On 07-November-13			Bond Future	8.56	87.2386	8.5577	87.2386	13,753.00
30/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1097	1	1097	1	0.00
30/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1051	1	1051	1	0.00
30/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1007	1	1007	1	0.00
30/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	713	1	713	1	0.00
30/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	679	1	679	1	0.00
30/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	749	1	749	1	0.00
30/10/2013	R213 On 06-February-14			Bond Future	8.65	88.3861	8.6474	88.3861	2,312.00
30/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2216	2	2216	2	0.00
30/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2245	2	2245	2	0.00
30/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2275	2	2275	2	0.00
30/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5050	5	5050	5	0.00
30/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4998	5	4998	5	0.00
30/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5103	5	5103	5	0.00
30/10/2013	R213 On 08-May-14			Bond Future	8.73	86.0339	8.7334	86.0339	0.00
30/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1473	1	1473	1	0.00
30/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1509	1	1509	1	0.00
30/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1491	1	1491	1	0.00
30/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10531	11	10531	11	0.00
30/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10602	11	10602	11	0.00
30/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10459	11	10459	11	0.00
30/10/2013	R213 On 07-August-14			Bond Future	8.82	87.2426	8.8156	87.2426	0.00
30/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5687	6	5687	6	0.00
30/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5763	6	5763	6	0.00
30/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5725	6	5725	6	0.00
30/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5425	6	5425	6	0.00
30/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5463	6	5463	6	0.00
30/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5501	6	5501	6	0.00
30/10/2013	R213 On 06-November-14			Bond Future	8.91	84.8726	8.9106	84.8726	0.00
30/10/2013	R213 On 06-November-14	8.84	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R213 On 06-November-14	8.86	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
30/10/2013	R213 On 06-November-14	8.85	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R213 On 06-November-14	8.85	Put	Bond Future	456	1	456	1	0.00
30/10/2013	R213 On 06-November-14	8.86	Put	Bond Future	381	1	381	1	0.00
30/10/2013	R213 On 06-November-14	8.84	Put	Bond Future	532	1	532	1	0.00
30/10/2013	R214 On 07-November-13			Bond Future	8.91	76.7477	8.9075	76.7477	1,864.00
30/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10022	10	10022	10	0.00
30/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	9923	10	9923	10	0.00
30/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	9824	10	9824	10	0.00
30/10/2013	R214 On 06-February-14			Bond Future	8.99	77.7572	8.9936	77.7572	563.00
30/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3575	4	3575	4	0.00
30/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3653	4	3653	4	0.00
30/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3613	4	3613	4	0.00
30/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3562	4	3562	4	0.00
30/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3603	4	3603	4	0.00
30/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3522	4	3522	4	0.00
30/10/2013	R214 On 08-May-14			Bond Future	9.08	75.5151	9.0760	75.5151	0.00
30/10/2013	R214 On 08-May-14	9.00	Call	Bond Future	4479	0	4479	0	0.00
30/10/2013	R214 On 08-May-14	9.01	Call	Bond Future	4517	0	4517	0	0.00
30/10/2013	R214 On 08-May-14	8.99	Call	Bond Future	4443	0	4443	0	0.00
30/10/2013	R214 On 08-May-14	9.01	Put	Bond Future	5037	1	5037	1	0.00
30/10/2013	R214 On 08-May-14	9.00	Put	Bond Future	5079	1	5079	1	0.00
30/10/2013	R214 On 08-May-14	8.99	Put	Bond Future	5122	1	5122	1	0.00
30/10/2013	R248 On 07-November-13			Bond Future	9.00	99.1966	8.9977	99.1966	10,043.00
30/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13269	13	13269	13	0.00
30/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13140	13	13140	13	0.00
30/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13398	13	13398	13	0.00
30/10/2013	R248 On 06-February-14			Bond Future	9.09	100.5013	9.0871	100.5013	780.00
30/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	232	0	232	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
30/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	30	0	30	0	0.00
30/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	131	0	131	0	0.00
30/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00
30/10/2013	R248 On 08-May-14			Bond Future	9.17	97.4271	9.1727	97.4271	0.00
30/10/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
30/10/2013	R248 On 08-May-14	9.05	Put	Bond Future	1238	1	1238	1	0.00
30/10/2013	R248 On 08-May-14	9.06	Put	Bond Future	1136	1	1136	1	0.00
30/10/2013	R248 On 08-May-14	9.04	Put	Bond Future	1340	1	1340	1	0.00