



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For December 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	2025 On 06-February-14			Bond Future	109.71	110.3101	109.7140	110.3101	0.00
12/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	1286	1	1286	1	0.00
12/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	1276	1	1276	1	0.00
12/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	1296	1	1296	1	0.00
12/12/2013	2037 On 06-February-14			Bond Future	9.17	93.8743	9.1744	93.8743	1,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	1912	2	1912	2	0.00
12/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1825	2	1825	2	0.00
12/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1737	2	1737	2	0.00
12/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 08-May-14			Bond Future	9.28	95.1071	9.2763	95.1071	0.00
12/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	998	1	998	1	0.00
12/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	824	1	824	1	0.00
12/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	911	1	911	1	0.00
12/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 07-August-14			Bond Future	9.38	92.1511	9.3770	92.1511	0.00
12/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	3005	3	3005	3	0.00
12/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2914	3	2914	3	0.00
12/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2822	3	2822	3	0.00
12/12/2013	2038 On 06-February-14			Bond Future	107.79	107.7827	107.7907	107.7827	24.00
12/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	781	1	781	1	0.00
12/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	791	1	791	1	0.00
12/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	801	1	801	1	0.00
12/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2050 On 06-February-14			Bond Future	111.62	111.6118	111.6204	111.6118	472.00
12/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1620	2	1620	2	0.00
12/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1610	2	1610	2	0.00
12/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1630	2	1630	2	0.00
12/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	AL37 On 06-February-14			Index Future	414.15	413.8200	414.1530	413.8200	0.00
12/12/2013	AL37 On 08-May-14			Index Future	419.59	419.2550	419.5880	419.2550	0.00
12/12/2013	AL7T On 06-February-14			Index Future	489.00	488.6200	489.0040	488.6200	1.00
12/12/2013	AL7T On 08-May-14			Index Future	495.42	495.0360	495.4210	495.0360	0.00
12/12/2013	ALBI On 06-February-14			Index Future	438.89	438.7370	438.8930	438.7370	796.00
12/12/2013	ALBI On 08-May-14			Index Future	444.65	444.4990	444.6530	444.4990	35.00
12/12/2013	ALBI On 07-August-14			Index Future	450.73	450.5810	450.7340	450.5810	0.00
12/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C214 On 28-February-41			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
12/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	EL28 On 06-February-14			Bond Future	113.22	113.2088	113.2175	113.2088	0.00
12/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2227	2	2227	2	0.00
12/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2207	2	2207	2	0.00
12/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2217	2	2217	2	0.00
12/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
12/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 06-February-14			Bond Future	9.75	83.5695	9.7541	83.5695	6,292.00
12/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1519	1	1519	1	0.00
12/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1443	1	1443	1	0.00
12/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1594	2	1594	2	0.00
12/12/2013	ES33 On 08-May-14			Bond Future	9.88	80.8850	9.8756	80.8850	0.00
12/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2394	2	2394	2	0.00
12/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2319	2	2319	2	0.00
12/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2470	2	2470	2	0.00
12/12/2013	GOVI On 06-February-14			GOVI	438.36	438.1930	438.3640	438.1930	469.00
12/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	16260	2	16260	2	0.00
12/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	16460	2	16460	2	0.00
12/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	16360	2	16360	2	0.00
12/12/2013	GOVI On 08-May-14			GOVI	444.12	443.9470	444.1170	443.9470	0.00
12/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	21070	2	21070	2	0.00

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12/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	21170	2	21170	2	0.00
12/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	21270	2	21270	2	0.00
12/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 07-August-14			GOVI	450.19	450.0220	450.1900	450.0220	0.00
12/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	98000	10	98000	10	0.00
12/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	98200	10	98200	10	0.00
12/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	98100	10	98100	10	0.00
12/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2013	IGOV On 06-February-14			Index Future	200.86	200.6260	200.8560	200.6260	1,334.00
12/12/2013	IGOV On 08-May-14			Index Future	203.52	203.2850	203.5160	203.2850	7.00
12/12/2013	ILBI On 06-February-14			Index Future	543.50	541.9520	543.5020	541.9520	190.00
12/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
12/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,500.00
12/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	1,000.00
12/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.28	94.7200	5.2800	94.7200	0.00
12/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.32	94.6800	5.3200	94.6800	0.00
12/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.42	94.5800	5.4200	94.5800	0.00
12/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.51	94.4900	5.5100	94.4900	0.00
12/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.65	94.3500	5.6500	94.3500	1,000.00
12/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.96	94.0300	5.9600	94.0300	1,000.00
12/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
12/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.66	93.3300	6.6600	93.3300	150.00
12/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.96	93.0200	6.9600	93.0200	3,200.00
12/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.25	92.7400	7.2500	92.7400	0.00

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12/12/2013	R023 On 06-February-14			Bond Future	7.90	102.4299	7.9021	102.4299	11,257.00
12/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	331	0	331	0	0.00
12/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	267	0	267	0	0.00
12/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	395	0	395	0	0.00
12/12/2013	R023 On 08-May-14			Bond Future	8.00	99.8586	8.0030	99.8586	0.00
12/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2463	3	2463	3	0.00
12/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2527	3	2527	3	0.00
12/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2591	3	2591	3	0.00
12/12/2013	R157 On 06-February-14			Bond Future	6.20	116.3877	6.1990	116.3877	32,191.00
12/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	100	0	100	0	0.00
12/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	106	0	106	0	0.00
12/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	103	0	103	0	0.00
12/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	987	1	987	1	0.00
12/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1001	1	1001	1	0.00
12/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	974	1	974	1	0.00
12/12/2013	R157 On 08-May-14			Bond Future	6.38	111.1086	6.3802	111.1086	0.00
12/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	109	0	109	0	0.00
12/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	107	0	107	0	0.00
12/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	105	0	105	0	0.00
12/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1714	2	1714	2	0.00
12/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1703	2	1703	2	0.00
12/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1726	2	1726	2	0.00
12/12/2013	R157 On 07-August-14			Bond Future	6.58	112.6297	6.5798	112.6297	0.00
12/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	769	1	769	1	0.00
12/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	775	1	775	1	0.00
12/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	782	1	782	1	0.00
12/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	594	1	594	1	0.00
12/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	589	1	589	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
12/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	585	1	585	1	0.00
12/12/2013	R157 On 06-November-14			Bond Future	6.89	107.3831	6.8904	107.3831	0.00
12/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	412	0	412	0	0.00
12/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	408	0	408	0	0.00
12/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	415	0	415	0	0.00
12/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	991	1	991	1	0.00
12/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1001	1	1001	1	0.00
12/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	996	1	996	1	0.00
12/12/2013	R186 On 06-February-14			Bond Future	8.28	118.8453	8.2787	118.8453	60,693.00
12/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	847	1	847	1	0.00
12/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5047	5	5047	5	0.00
12/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	826	1	826	1	0.00
12/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	868	1	868	1	0.00
12/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5607	6	5607	6	0.00
12/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5535	6	5535	6	0.00
12/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1019	1	1019	1	250.00
12/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5679	6	5679	6	0.00
12/12/2013	R186 On 08-May-14			Bond Future	8.38	120.4060	8.3804	120.4060	740.00
12/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	800	1	800	1	0.00
12/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4788	5	4788	5	0.00
12/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	813	1	813	1	0.00
12/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8727	9	8727	9	0.00
12/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3733	4	3733	4	8,000.00
12/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	787	1	787	1	0.00
12/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1465	1	1465	1	1,933.00
12/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7307	7	7307	7	0.00
12/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12511	13	12511	13	0.00
12/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3772	4	3772	4	1,933.00
12/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12427	12	12427	12	0.00
12/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2172	2	2172	2	400.00
12/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1610	2	1610	2	8,000.00
12/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12596	13	12596	13	0.00
12/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9350	9	9350	9	0.00
12/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4856	5	4856	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
12/12/2013	R186 On 07-August-14			Bond Future	8.48	116.7630	8.4782	116.7630	0.00
12/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4361	4	4361	4	0.00
12/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4437	4	4437	4	0.00
12/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4399	4	4399	4	0.00
12/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7117	7	7117	7	0.00
12/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5855	6	5855	6	0.00
12/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5949	6	5949	6	0.00
12/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5902	6	5902	6	0.00
12/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3504	4	3504	4	840.00
12/12/2013	R186 On 06-November-14			Bond Future	8.58	118.3819	8.5774	118.3819	0.00
12/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8447	8	8447	8	0.00
12/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4175	4	4175	4	0.00
12/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4243	4	4243	4	0.00
12/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4209	4	4209	4	0.00
12/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7776	8	7776	8	0.00
12/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7828	8	7828	8	0.00
12/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7725	8	7725	8	0.00
12/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3745	4	3745	4	2,010.00
12/12/2013	R197 On 06-February-14			Bond Future	275.90	275.8869	275.9031	275.8869	2,049.00
12/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	4097	4	4097	4	0.00
12/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	4107	4	4107	4	0.00
12/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	4087	4	4087	4	0.00
12/12/2013	R201 On 06-February-14			Bond Future	4.87	104.4588	4.8705	104.4588	0.00
12/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	392	0	392	0	0.00
12/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	398	0	398	0	0.00
12/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	404	0	404	0	0.00
12/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	75	0	75	0	0.00
12/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	73	0	73	0	0.00
12/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	77	0	77	0	0.00
12/12/2013	R201 On 08-May-14			Bond Future	4.69	105.8307	4.6946	105.8307	0.00
12/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	272	0	272	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
12/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	275	0	275	0	0.00
12/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	269	0	269	0	0.00
12/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	238	0	238	0	0.00
12/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	235	0	235	0	0.00
12/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	241	0	241	0	0.00
12/12/2013	R201 On 07-August-14			Bond Future	4.08	102.8700	4.0840	102.8700	0.00
12/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	505	1	505	1	0.00
12/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	511	1	511	1	0.00
12/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	508	1	508	1	0.00
12/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	68	0	68	0	0.00
12/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	68	0	68	0	0.00
12/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	67	0	67	0	0.00
12/12/2013	R202 On 06-February-14			Bond Future	211.66	211.6485	211.6629	211.6485	44,679.00
12/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	2673	3	2673	3	0.00
12/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	2653	3	2653	3	0.00
12/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	2663	3	2663	3	0.00
12/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R203 On 06-February-14			Bond Future	6.98	107.2590	6.9825	107.2590	8,589.00
12/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	33	0	33	0	16.00
12/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	76	0	76	0	0.00
12/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	577	1	577	1	13.00
12/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	71	0	71	0	0.00
12/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	73	0	73	0	0.00
12/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3406	3	3406	3	0.00
12/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2813	3	2813	3	0.00
12/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2753	3	2753	3	0.00
12/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1035	1	1035	1	0.00
12/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2783	3	2783	3	0.00
12/12/2013	R203 On 08-May-14			Bond Future	7.13	104.5074	7.1258	104.5074	0.00
12/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	138	0	138	0	0.00
12/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	880	1	880	1	13.00
12/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	133	0	133	0	0.00

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12/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	135	0	135	0	0.00
12/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1721	2	1721	2	16.00
12/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4377	4	4377	4	0.00
12/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	906	1	906	1	0.00
12/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4348	4	4348	4	0.00
12/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4319	4	4319	4	0.00
12/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1738	2	1738	2	0.00
12/12/2013	R203 On 07-August-14			Bond Future	7.27	105.9377	7.2683	105.9377	0.00
12/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1566	2	1566	2	0.00
12/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1552	2	1552	2	0.00
12/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1538	1	1538	1	0.00
12/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	975	1	975	1	30.00
12/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1464	2	1464	2	0.00
12/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1451	1	1451	1	0.00
12/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1478	2	1478	2	0.00
12/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2171	2	2171	2	0.00
12/12/2013	R203 On 06-November-14			Bond Future	7.43	103.2458	7.4345	103.2458	0.00
12/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	1013	1	1013	1	0.00
12/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1032	1	1032	1	0.00
12/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1022	1	1022	1	0.00
12/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2545	3	2545	3	0.00
12/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2513	3	2513	3	0.00
12/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2529	3	2529	3	0.00
12/12/2013	R204 On 06-February-14			Bond Future	7.23	104.1429	7.2305	104.1429	28,389.00
12/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	131	0	131	0	0.00
12/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	136	0	136	0	0.00
12/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	140	0	140	0	0.00
12/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3622	4	3622	4	0.00
12/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3584	4	3584	4	0.00
12/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3661	4	3661	4	0.00
12/12/2013	R204 On 08-May-14			Bond Future	7.36	105.5107	7.3580	105.5107	0.00
12/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	250	0	250	0	0.00
12/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	245	0	245	0	0.00
12/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	254	0	254	0	0.00

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12/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5520	6	5520	6	0.00
12/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5557	6	5557	6	0.00
12/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5484	6	5484	6	0.00
12/12/2013	R204 On 07-August-14			Bond Future	7.48	102.9234	7.4829	102.9234	0.00
12/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2151	2	2151	2	0.00
12/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2813	3	2813	3	0.00
12/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2169	2	2169	2	0.00
12/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2132	2	2132	2	0.00
12/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1720	2	1720	2	530.00
12/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2292	2	2292	2	0.00
12/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2254	2	2254	2	0.00
12/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2273	2	2273	2	0.00
12/12/2013	R204 On 06-November-14			Bond Future	7.62	104.3504	7.6165	104.3504	0.00
12/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1615	2	1615	2	0.00
12/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1629	2	1629	2	0.00
12/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3294	3	3294	3	0.00
12/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1602	2	1602	2	0.00
12/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3803	4	3803	4	0.00
12/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1996	2	1996	2	1,270.00
12/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3780	4	3780	4	0.00
12/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3825	4	3825	4	0.00
12/12/2013	R207 On 06-February-14			Bond Future	7.51	99.2123	7.5135	99.2123	22,383.00
12/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	176	0	176	0	0.00
12/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	170	0	170	0	0.00
12/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	181	0	181	0	0.00
12/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4318	4	4318	4	0.00
12/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4362	4	4362	4	0.00
12/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4274	4	4274	4	0.00
12/12/2013	R207 On 08-May-14			Bond Future	7.64	100.5152	7.6368	100.5152	0.00
12/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	271	0	271	0	0.00
12/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	276	0	276	0	0.00
12/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	266	0	266	0	0.00
12/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6987	7	6987	7	0.00
12/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7031	7	7031	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6943	7	6943	7	0.00
12/12/2013	R207 On 07-August-14			Bond Future	7.76	98.2505	7.7577	98.2505	0.00
12/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2495	2	2495	2	0.00
12/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2537	3	2537	3	0.00
12/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2516	2	2516	2	0.00
12/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2765	3	2765	3	0.00
12/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2787	3	2787	3	0.00
12/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2742	3	2742	3	0.00
12/12/2013	R207 On 06-November-14			Bond Future	7.88	99.6128	7.8795	99.6128	0.00
12/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2146	2	2146	2	0.00
12/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2113	2	2113	2	0.00
12/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2129	2	2129	2	0.00
12/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4366	4	4366	4	0.00
12/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4340	4	4340	4	0.00
12/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4315	4	4315	4	0.00
12/12/2013	R208 On 06-February-14			Bond Future	7.67	97.4095	7.6739	97.4095	11,054.00
12/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	137	0	137	0	0.00
12/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	146	0	146	0	0.00
12/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	141	0	141	0	0.00
12/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5145	5	5145	5	0.00
12/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5094	5	5094	5	0.00
12/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5197	5	5197	5	0.00
12/12/2013	R208 On 08-May-14			Bond Future	7.78	95.2928	7.7837	95.2928	0.00
12/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	253	0	253	0	0.00
12/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	262	0	262	0	0.00
12/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	258	0	258	0	0.00
12/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8222	8	8222	8	0.00
12/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8119	8	8119	8	0.00
12/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8170	8	8170	8	0.00
12/12/2013	R208 On 07-August-14			Bond Future	7.89	96.5971	7.8900	96.5971	0.00
12/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2628	3	2628	3	0.00
12/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3899	4	3899	4	0.00
12/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2604	3	2604	3	0.00
12/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2652	3	2652	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2009	2	2009	2	630.00
12/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3071	3	3071	3	0.00
12/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3045	3	3045	3	0.00
12/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3096	3	3096	3	0.00
12/12/2013	R208 On 06-November-14			Bond Future	8.00	94.5398	8.0020	94.5398	0.00
12/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2091	2	2091	2	0.00
12/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2127	2	2127	2	0.00
12/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2109	2	2109	2	0.00
12/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4578	5	4578	5	0.00
12/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4769	5	4769	5	0.00
12/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2255	2	2255	2	1,520.00
12/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4800	5	4800	5	0.00
12/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4738	5	4738	5	0.00
12/12/2013	R209 On 06-February-14			Bond Future	9.08	75.5125	9.0806	75.5125	23,424.00
12/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	841	1	841	1	0.00
12/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	879	1	879	1	0.00
12/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	860	1	860	1	0.00
12/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	5045	5	5045	5	0.00
12/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4921	5	4921	5	0.00
12/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4983	5	4983	5	0.00
12/12/2013	R209 On 08-May-14			Bond Future	9.17	73.3599	9.1737	73.3599	0.00
12/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5558	6	5558	6	0.00
12/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	700	1	700	1	0.00
12/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	688	1	688	1	0.00
12/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6079	6	6079	6	0.00
12/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6525	7	6525	7	0.00
12/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	677	1	677	1	0.00
12/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11481	11	11481	11	0.00
12/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11561	12	11561	12	0.00
12/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2334	2	2334	2	883.00
12/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11402	11	11402	11	0.00
12/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2045	2	2045	2	7,262.00
12/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1827	2	1827	2	10,000.00
12/12/2013	R209 On 07-August-14			Bond Future	9.26	74.3640	9.2633	74.3640	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
12/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4056	4	4056	4	0.00
12/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4088	4	4088	4	0.00
12/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4024	4	4024	4	0.00
12/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5577	6	5577	6	0.00
12/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5661	6	5661	6	0.00
12/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5619	6	5619	6	0.00
12/12/2013	R209 On 06-November-14			Bond Future	9.35	72.2501	9.3546	72.2501	0.00
12/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4272	4	4272	4	0.00
12/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4333	4	4333	4	0.00
12/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4302	4	4302	4	0.00
12/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6932	7	6932	7	0.00
12/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6844	7	6844	7	0.00
12/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6888	7	6888	7	0.00
12/12/2013	R210 On 06-February-14			Bond Future	160.96	160.1836	160.9603	160.1836	1,319.00
12/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	530	1	530	1	0.00
12/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	540	1	540	1	0.00
12/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	550	1	550	1	0.00
12/12/2013	R211 On 06-February-14			Bond Future	129.05	129.0502	129.0525	129.0502	2,022.00
12/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	43	0	43	0	0.00
12/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	53	0	53	0	0.00
12/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	63	0	63	0	0.00
12/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R212 On 06-February-14			Bond Future	131.76	131.0249	131.7553	131.0249	21,791.00
12/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1235	2	1235	2	0.00
12/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1255	2	1255	2	0.00
12/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1245	2	1245	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
12/12/2013	R213 On 06-February-14			Bond Future	8.88	86.7620	8.8849	86.7620	21,229.00
12/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	793	1	793	1	0.00
12/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	775	1	775	1	0.00
12/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	757	1	757	1	0.00
12/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5423	5	5423	5	0.00
12/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5358	5	5358	5	0.00
12/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5488	6	5488	6	0.00
12/12/2013	R213 On 08-May-14			Bond Future	8.98	84.3639	8.9813	84.3639	0.00
12/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	745	1	745	1	0.00
12/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	733	1	733	1	0.00
12/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	757	1	757	1	0.00
12/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11676	12	11676	12	0.00
12/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11754	12	11754	12	0.00
12/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11598	12	11598	12	0.00
12/12/2013	R213 On 07-August-14			Bond Future	9.08	85.5185	9.0754	85.5185	0.00
12/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4138	4	4138	4	0.00
12/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4203	4	4203	4	0.00
12/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4170	4	4170	4	0.00
12/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5858	6	5858	6	0.00
12/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5815	6	5815	6	0.00
12/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5901	6	5901	6	0.00
12/12/2013	R213 On 06-November-14			Bond Future	9.17	83.1660	9.1730	83.1660	0.00
12/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4516	5	4516	5	0.00
12/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4579	5	4579	5	0.00
12/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4548	5	4548	5	0.00
12/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6939	7	6939	7	0.00
12/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6983	7	6983	7	0.00
12/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6895	7	6895	7	0.00
12/12/2013	R214 On 06-February-14			Bond Future	9.19	76.3011	9.1866	76.3011	5,155.00
12/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1902	2	1902	2	0.00
12/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1870	2	1870	2	0.00
12/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1839	2	1839	2	0.00
12/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3329	3	3329	3	0.00
12/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3377	3	3377	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3282	3	3282	3	0.00
12/12/2013	R214 On 08-May-14			Bond Future	9.28	74.0184	9.2775	74.0184	0.00
12/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3126	3	3126	3	0.00
12/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3158	3	3158	3	0.00
12/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3095	3	3095	3	0.00
12/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5230	5	5230	5	0.00
12/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5277	5	5277	5	0.00
12/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5325	5	5325	5	0.00
12/12/2013	R248 On 06-February-14			Bond Future	9.25	98.8566	9.2482	98.8566	12,135.00
12/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1580	2	1580	2	0.00
12/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1479	1	1479	1	0.00
12/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1378	1	1378	1	0.00
12/12/2013	R248 On 08-May-14			Bond Future	9.34	95.7330	9.3416	95.7330	1,375.00
12/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2896	3	2896	3	0.00
12/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2794	3	2794	3	0.00
12/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2998	3	2998	3	0.00