



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For June 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	2025 On 01-August-13			Bond Future	109.04	113.6517	109.0435	113.6517	0.00
11/06/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
11/06/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
11/06/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
11/06/2013	2025 On 01-August-13	118.01	Put	Bond Future	8967	4	8967	4	0.00
11/06/2013	2025 On 01-August-13	118.00	Put	Bond Future	8957	4	8957	4	0.00
11/06/2013	2025 On 01-August-13	117.99	Put	Bond Future	8947	4	8947	4	0.00
11/06/2013	2038 On 01-August-13			Bond Future	103.69	106.6357	103.6926	106.6357	0.00

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11/06/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
11/06/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
11/06/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
11/06/2013	2038 On 01-August-13	115.00	Put	Bond Future	11307	8	11307	8	0.00
11/06/2013	2038 On 01-August-13	115.01	Put	Bond Future	11317	8	11317	8	0.00
11/06/2013	2038 On 01-August-13	114.99	Put	Bond Future	11297	8	11297	8	0.00
11/06/2013	2050 On 01-August-13			Bond Future	105.76	109.6731	105.7609	109.6731	122.00
11/06/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
11/06/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
11/06/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
11/06/2013	2050 On 01-August-13	119.01	Put	Bond Future	13249	9	13249	9	0.00
11/06/2013	2050 On 01-August-13	119.00	Put	Bond Future	13239	9	13239	9	0.00
11/06/2013	2050 On 01-August-13	118.99	Put	Bond Future	13229	9	13229	9	0.00
11/06/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	AL37 On 01-August-13			Index Future	400.58	399.4690	400.5770	399.4690	75.00
11/06/2013	AL37 On 07-November-13			Index Future	406.23	405.1070	406.2300	405.1070	0.00
11/06/2013	AL7T On 01-August-13			Index Future	472.77	470.5030	472.7720	470.5030	1.00
11/06/2013	AL7T On 07-November-13			Index Future	479.44	477.1430	479.4440	477.1430	0.00
11/06/2013	ALBI On 01-August-13			Index Future	424.67	421.5410	424.6740	421.5410	741.00
11/06/2013	ALBI On 07-November-13			Index Future	430.67	427.4900	430.6670	427.4900	85.00
11/06/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/06/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/06/2013	EL28	On 01-August-13			Bond Future	108.75	110.7395	108.7469	110.7395	0.00
11/06/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
11/06/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
11/06/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
11/06/2013	EL28	On 01-August-13	115.00	Put	Bond Future	6253	4	6253	4	0.00
11/06/2013	EL28	On 01-August-13	115.01	Put	Bond Future	6263	4	6263	4	0.00
11/06/2013	EL28	On 01-August-13	114.99	Put	Bond Future	6243	4	6243	4	0.00
11/06/2013	ES33	On 01-August-13			Bond Future	9.57	83.1299	9.5656	83.1299	292.00
11/06/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
11/06/2013	ES33	On 01-August-13	91.02	Call	Bond Future	73573	72	73573	72	0.00
11/06/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
11/06/2013	ES33	On 01-August-13	9.00	Put	Bond Future	4468	6	4468	6	0.00
11/06/2013	ES33	On 07-November-13			Bond Future	9.69	80.5218	9.6903	80.5218	0.00
11/06/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
11/06/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
11/06/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
11/06/2013	ES33	On 07-November-13	8.51	Put	Bond Future	9550	11	9550	11	0.00
11/06/2013	ES33	On 07-November-13	8.50	Put	Bond Future	9639	11	9639	11	0.00

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11/06/2013	ES33 On 07-November-13	8.49	Put	Bond Future	9727	11	9727	11	0.00
11/06/2013	GOVI On 01-August-13			GOVI	424.19	421.0990	424.1910	421.0990	384.00
11/06/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
11/06/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
11/06/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
11/06/2013	GOVI On 01-August-13	446.00	Put	GOVI	218090	25	218090	25	0.00
11/06/2013	GOVI On 01-August-13	446.01	Put	GOVI	218190	25	218190	25	0.00
11/06/2013	GOVI On 01-August-13	445.99	Put	GOVI	217990	25	217990	25	0.00
11/06/2013	GOVI On 07-November-13			GOVI	430.18	427.0420	430.1770	427.0420	0.00
11/06/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
11/06/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
11/06/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
11/06/2013	GOVI On 07-November-13	446.00	Put	GOVI	158230	19	158230	19	0.00
11/06/2013	GOVI On 07-November-13	446.01	Put	GOVI	158330	19	158330	19	0.00
11/06/2013	GOVI On 07-November-13	445.99	Put	GOVI	158130	19	158130	19	0.00
11/06/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/06/2013	IGOV On 01-August-13			Index Future	195.34	200.7270	195.3360	200.7270	1,050.00
11/06/2013	IGOV On 07-November-13			Index Future	198.12	203.5870	198.1180	203.5870	7.00
11/06/2013	ILBI On 01-August-13			Index Future	543.93	543.4130	543.9260	543.4130	186.00
11/06/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	8.8220	0.0200	0.00
11/06/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/06/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/06/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/06/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/06/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/06/2013	JBAF On 19-June-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	750.00
11/06/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.25	94.7600	5.2500	94.7600	0.00
11/06/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.35	94.6500	5.3500	94.6500	0.00
11/06/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.45	94.5200	5.4500	94.5200	700.00
11/06/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.66	94.3500	5.6600	94.3500	0.00
11/06/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.86	94.1500	5.8600	94.1500	0.00
11/06/2013	JBAF On 18-December-13			Jibar Tradeable Future	6.01	93.9900	6.0100	93.9900	1,500.00
11/06/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.41	93.6000	6.4100	93.6000	400.00
11/06/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.75	93.3000	6.7500	93.3000	1,000.00

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11/06/2013	JBAF On	17-September-14			Jibar Tradeable Future	7.04	93.0200	7.0400	93.0200	0.00
11/06/2013	JBAF On	17-December-14			Jibar Tradeable Future	7.30	92.7500	7.3000	92.7500	0.00
11/06/2013	JBAF On	18-March-15			Jibar Tradeable Future	7.60	92.4400	7.6000	92.4400	0.00
11/06/2013	R023 On	01-August-13			Bond Future	7.83	102.2317	7.8293	102.2317	9,547.00
11/06/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R023 On	01-August-13	7.30	Put	Bond Future	3588	4	3588	4	0.00
11/06/2013	R023 On	01-August-13	7.31	Put	Bond Future	3519	4	3519	4	0.00
11/06/2013	R023 On	01-August-13	7.29	Put	Bond Future	3657	4	3657	4	0.00
11/06/2013	R023 On	07-November-13			Bond Future	7.93	99.7587	7.9344	99.7587	0.00
11/06/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R023 On	07-November-13	6.50	Put	Bond Future	9822	10	9822	10	0.00
11/06/2013	R023 On	07-November-13	6.51	Put	Bond Future	9749	10	9749	10	0.00
11/06/2013	R023 On	07-November-13	6.49	Put	Bond Future	9894	10	9894	10	0.00
11/06/2013	R157 On	01-August-13			Bond Future	6.33	119.1006	6.3276	119.1006	19,425.00
11/06/2013	R157 On	01-August-13	116.11	Call	Bond Future	89763	90	89763	90	0.00
11/06/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R157 On	07-November-13			Bond Future	6.50	113.9751	6.5008	113.9751	0.00
11/06/2013	R157 On	07-November-13	5.59	Call	Bond Future	70	0	70	0	0.00
11/06/2013	R157 On	07-November-13	5.61	Call	Bond Future	74	0	74	0	0.00
11/06/2013	R157 On	07-November-13	5.60	Call	Bond Future	72	0	72	0	0.00
11/06/2013	R157 On	07-November-13	5.60	Put	Bond Future	1750	2	1750	2	0.00
11/06/2013	R157 On	07-November-13	5.61	Put	Bond Future	1734	2	1734	2	0.00
11/06/2013	R157 On	07-November-13	5.59	Put	Bond Future	1767	2	1767	2	0.00
11/06/2013	R157 On	06-February-14			Bond Future	6.70	115.5085	6.6987	115.5085	0.00
11/06/2013	R157 On	06-February-14	5.66	Call	Bond Future	110	0	110	0	0.00
11/06/2013	R157 On	06-February-14	5.64	Call	Bond Future	105	0	105	0	0.00
11/06/2013	R157 On	06-February-14	5.65	Call	Bond Future	108	0	108	0	0.00
11/06/2013	R157 On	06-February-14	5.65	Put	Bond Future	1789	2	1789	2	0.00
11/06/2013	R157 On	06-February-14	5.64	Put	Bond Future	1803	2	1803	2	0.00
11/06/2013	R157 On	06-February-14	5.66	Put	Bond Future	1775	2	1775	2	0.00

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11/06/2013	R157 On 08-May-14			Bond Future	6.95	110.2636	6.9471	110.2636	0.00
11/06/2013	R157 On 08-May-14	5.21	Call	Bond Future	43	0	43	0	0.00
11/06/2013	R157 On 08-May-14	5.20	Call	Bond Future	43	0	43	0	0.00
11/06/2013	R157 On 08-May-14	5.19	Call	Bond Future	42	0	42	0	0.00
11/06/2013	R157 On 08-May-14	5.19	Put	Bond Future	2423	3	2423	3	0.00
11/06/2013	R157 On 08-May-14	5.20	Put	Bond Future	2410	3	2410	3	0.00
11/06/2013	R157 On 08-May-14	5.21	Put	Bond Future	2397	3	2397	3	0.00
11/06/2013	R186 On 01-August-13			Bond Future	8.16	118.8086	8.1633	118.8086	62,403.00
11/06/2013	R186 On 01-August-13	7.20	Call	Bond Future	87	0	87	0	6,800.00
11/06/2013	R186 On 01-August-13	7.25	Call	Bond Future	109	0	109	0	5,315.00
11/06/2013	R186 On 01-August-13	8.80	Call	Bond Future	5984	5	5984	5	0.00
11/06/2013	R186 On 01-August-13	128.26	Call	Bond Future	110835	110	110835	110	0.00
11/06/2013	R186 On 01-August-13	7.00	Call	Bond Future	32	0	32	0	0.00
11/06/2013	R186 On 01-August-13	6.75	Call	Bond Future	8	0	8	0	1,000.00
11/06/2013	R186 On 01-August-13	6.80	Call	Bond Future	10	0	10	0	0.00
11/06/2013	R186 On 01-August-13	7.50	Call	Bond Future	305	0	305	0	6,800.00
11/06/2013	R186 On 01-August-13	6.50	Call	Bond Future	1	0	1	0	500.00
11/06/2013	R186 On 01-August-13	6.50	Put	Bond Future	16579	18	16579	18	0.00
11/06/2013	R186 On 01-August-13	7.50	Put	Bond Future	6557	8	6557	8	0.00
11/06/2013	R186 On 01-August-13	6.80	Put	Bond Future	13370	15	13370	15	100.00
11/06/2013	R186 On 01-August-13	6.75	Put	Bond Future	13897	15	13897	15	0.00
11/06/2013	R186 On 01-August-13	7.00	Put	Bond Future	11306	13	11306	13	4,100.00
11/06/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R186 On 01-August-13	8.80	Put	Bond Future	388	1	388	1	6,800.00
11/06/2013	R186 On 01-August-13	7.25	Put	Bond Future	8838	10	8838	10	0.00
11/06/2013	R186 On 01-August-13	7.20	Put	Bond Future	9319	11	9319	11	2,957.00
11/06/2013	R186 On 07-November-13			Bond Future	8.26	120.4853	8.2648	120.4853	540.00
11/06/2013	R186 On 07-November-13	8.16	Call	Bond Future	3294	3	3294	3	0.00
11/06/2013	R186 On 07-November-13	8.75	Call	Bond Future	6189	5	6189	5	0.00
11/06/2013	R186 On 07-November-13	9.00	Call	Bond Future	7646	0	7646	0	0.00
11/06/2013	R186 On 07-November-13	6.50	Call	Bond Future	127	0	127	0	5,290.00
11/06/2013	R186 On 07-November-13	6.75	Call	Bond Future	248	0	248	0	1,000.00
11/06/2013	R186 On 07-November-13	8.00	Call	Bond Future	2667	0	2667	0	1,000.00
11/06/2013	R186 On 07-November-13	8.14	Call	Bond Future	3211	3	3211	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2013	R186 On 07-November-13	8.15	Call	Bond Future	3253	3	3253	3	0.00
11/06/2013	R186 On 07-November-13	8.15	Put	Bond Future	4278	5	4278	5	0.00
11/06/2013	R186 On 07-November-13	8.14	Put	Bond Future	4327	5	4327	5	0.00
11/06/2013	R186 On 07-November-13	8.00	Put	Bond Future	5051	0	5051	0	0.00
11/06/2013	R186 On 07-November-13	6.75	Put	Bond Future	14845	16	14845	16	0.00
11/06/2013	R186 On 07-November-13	6.50	Put	Bond Future	17371	19	17371	19	0.00
11/06/2013	R186 On 07-November-13	9.00	Put	Bond Future	1365	0	1365	0	1,000.00
11/06/2013	R186 On 07-November-13	8.75	Put	Bond Future	1989	2	1989	2	1,030.00
11/06/2013	R186 On 07-November-13	8.16	Put	Bond Future	4229	5	4229	5	0.00
11/06/2013	R186 On 06-February-14			Bond Future	8.36	116.8158	8.3594	116.8158	0.00
11/06/2013	R186 On 06-February-14	7.75	Call	Bond Future	2480	2	2480	2	0.00
11/06/2013	R186 On 06-February-14	7.74	Call	Bond Future	2450	2	2450	2	0.00
11/06/2013	R186 On 06-February-14	7.76	Call	Bond Future	2511	2	2511	2	0.00
11/06/2013	R186 On 06-February-14	7.76	Put	Bond Future	7882	9	7882	9	0.00
11/06/2013	R186 On 06-February-14	7.74	Put	Bond Future	8007	9	8007	9	0.00
11/06/2013	R186 On 06-February-14	7.75	Put	Bond Future	7944	9	7944	9	0.00
11/06/2013	R186 On 08-May-14			Bond Future	8.46	118.3978	8.4584	118.3978	0.00
11/06/2013	R186 On 08-May-14	7.10	Call	Bond Future	1427	1	1427	1	0.00
11/06/2013	R186 On 08-May-14	7.11	Call	Bond Future	1444	1	1444	1	0.00
11/06/2013	R186 On 08-May-14	7.09	Call	Bond Future	1409	1	1409	1	0.00
11/06/2013	R186 On 08-May-14	7.09	Put	Bond Future	13883	15	13883	15	0.00
11/06/2013	R186 On 08-May-14	7.11	Put	Bond Future	13722	15	13722	15	0.00
11/06/2013	R186 On 08-May-14	7.10	Put	Bond Future	13802	15	13802	15	0.00
11/06/2013	R197 On 01-August-13			Bond Future	279.64	288.4734	279.6357	288.4734	2,546.00
11/06/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R197 On 01-August-13	295.01	Put	Bond Future	15374	7	15374	7	0.00
11/06/2013	R197 On 01-August-13	295.00	Put	Bond Future	15364	7	15364	7	0.00
11/06/2013	R197 On 01-August-13	294.99	Put	Bond Future	15354	7	15354	7	0.00
11/06/2013	R201 On 01-August-13			Bond Future	5.87	104.7489	5.8684	104.7489	0.00
11/06/2013	R201 On 01-August-13	107.45	Call	Bond Future	67594	68	67594	68	0.00
11/06/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R201 On 07-November-13			Bond Future	6.01	106.2272	6.0135	106.2272	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2013	R201 On 07-November-13	4.79	Call	Bond Future	9	0	9	0	0.00
11/06/2013	R201 On 07-November-13	4.80	Call	Bond Future	10	0	10	0	0.00
11/06/2013	R201 On 07-November-13	4.81	Call	Bond Future	10	0	10	0	0.00
11/06/2013	R201 On 07-November-13	4.81	Put	Bond Future	1321	1	1321	1	0.00
11/06/2013	R201 On 07-November-13	4.80	Put	Bond Future	1332	1	1332	1	0.00
11/06/2013	R201 On 07-November-13	4.79	Put	Bond Future	1343	1	1343	1	0.00
11/06/2013	R201 On 06-February-14			Bond Future	6.19	103.2477	6.1910	103.2477	0.00
11/06/2013	R201 On 06-February-14	5.26	Call	Bond Future	65	0	65	0	0.00
11/06/2013	R201 On 06-February-14	5.25	Call	Bond Future	63	0	63	0	0.00
11/06/2013	R201 On 06-February-14	5.24	Call	Bond Future	62	0	62	0	0.00
11/06/2013	R201 On 06-February-14	5.24	Put	Bond Future	864	1	864	1	0.00
11/06/2013	R201 On 06-February-14	5.25	Put	Bond Future	857	1	857	1	0.00
11/06/2013	R201 On 06-February-14	5.26	Put	Bond Future	850	1	850	1	0.00
11/06/2013	R201 On 08-May-14			Bond Future	6.51	104.6459	6.5061	104.6459	0.00
11/06/2013	R201 On 08-May-14	4.76	Call	Bond Future	22	0	22	0	0.00
11/06/2013	R201 On 08-May-14	4.74	Call	Bond Future	21	0	21	0	0.00
11/06/2013	R201 On 08-May-14	4.75	Call	Bond Future	22	0	22	0	0.00
11/06/2013	R201 On 08-May-14	4.75	Put	Bond Future	1076	1	1076	1	0.00
11/06/2013	R201 On 08-May-14	4.74	Put	Bond Future	1082	1	1082	1	0.00
11/06/2013	R201 On 08-May-14	4.76	Put	Bond Future	1071	1	1071	1	0.00
11/06/2013	R202 On 01-August-13			Bond Future	204.03	208.3835	204.0334	208.3835	44,020.00
11/06/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R202 On 01-August-13	223.00	Put	Bond Future	18967	15	18967	15	0.00
11/06/2013	R202 On 01-August-13	223.01	Put	Bond Future	18977	15	18977	15	0.00
11/06/2013	R202 On 01-August-13	222.99	Put	Bond Future	18957	15	18957	15	0.00
11/06/2013	R203 On 01-August-13			Bond Future	6.95	107.5169	6.9525	107.5169	4,182.00
11/06/2013	R203 On 01-August-13	109.11	Call	Bond Future	94572	94	94572	94	0.00
11/06/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R203 On 07-November-13			Bond Future	7.09	104.8748	7.0899	104.8748	0.00
11/06/2013	R203 On 07-November-13	5.71	Call	Bond Future	38	0	38	0	15.00
11/06/2013	R203 On 07-November-13	5.99	Call	Bond Future	94	0	94	0	0.00
11/06/2013	R203 On 07-November-13	6.00	Call	Bond Future	96	0	96	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2013	R203 On 07-November-13	6.01	Call	Bond Future	99	0	99	0	0.00
11/06/2013	R203 On 07-November-13	571.00	Call	Bond Future	102918	103	102918	103	0.00
11/06/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R203 On 07-November-13	6.01	Put	Bond Future	3841	4	3841	4	0.00
11/06/2013	R203 On 07-November-13	6.00	Put	Bond Future	3873	4	3873	4	0.00
11/06/2013	R203 On 07-November-13	5.99	Put	Bond Future	3906	4	3906	4	0.00
11/06/2013	R203 On 07-November-13	5.71	Put	Bond Future	4848	5	4848	5	0.00
11/06/2013	R203 On 06-February-14			Bond Future	7.23	106.2857	7.2292	106.2857	0.00
11/06/2013	R203 On 06-February-14	6.16	Call	Bond Future	230	0	230	0	0.00
11/06/2013	R203 On 06-February-14	5.95	Call	Bond Future	146	0	146	0	16.00
11/06/2013	R203 On 06-February-14	6.14	Call	Bond Future	221	0	221	0	0.00
11/06/2013	R203 On 06-February-14	6.15	Call	Bond Future	226	0	226	0	0.00
11/06/2013	R203 On 06-February-14	6.15	Put	Bond Future	3721	4	3721	4	0.00
11/06/2013	R203 On 06-February-14	6.14	Put	Bond Future	3750	4	3750	4	0.00
11/06/2013	R203 On 06-February-14	5.95	Put	Bond Future	4306	5	4306	5	0.00
11/06/2013	R203 On 06-February-14	6.16	Put	Bond Future	3693	4	3693	4	0.00
11/06/2013	R203 On 08-May-14			Bond Future	7.38	103.5639	7.3790	103.5639	0.00
11/06/2013	R203 On 08-May-14	5.76	Call	Bond Future	134	0	134	0	0.00
11/06/2013	R203 On 08-May-14	5.74	Call	Bond Future	128	0	128	0	0.00
11/06/2013	R203 On 08-May-14	5.75	Call	Bond Future	131	0	131	0	0.00
11/06/2013	R203 On 08-May-14	5.75	Put	Bond Future	5097	5	5097	5	0.00
11/06/2013	R203 On 08-May-14	5.74	Put	Bond Future	5125	5	5125	5	0.00
11/06/2013	R203 On 08-May-14	5.76	Put	Bond Future	5068	5	5068	5	0.00
11/06/2013	R204 On 01-August-13			Bond Future	7.14	104.5590	7.1405	104.5590	26,890.00
11/06/2013	R204 On 01-August-13	110.75	Call	Bond Future	95890	96	95890	96	0.00
11/06/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R204 On 07-November-13			Bond Future	7.26	106.0347	7.2587	106.0347	0.00
11/06/2013	R204 On 07-November-13	6.29	Call	Bond Future	209	0	209	0	0.00
11/06/2013	R204 On 07-November-13	6.30	Call	Bond Future	214	0	214	0	0.00
11/06/2013	R204 On 07-November-13	7.00	Call	Bond Future	969	1	969	1	0.00
11/06/2013	R204 On 07-November-13	6.31	Call	Bond Future	220	0	220	0	0.00
11/06/2013	R204 On 07-November-13	6.31	Put	Bond Future	4386	5	4386	5	0.00
11/06/2013	R204 On 07-November-13	7.00	Put	Bond Future	2085	2	2085	2	1,270.00
11/06/2013	R204 On 07-November-13	6.30	Put	Bond Future	4425	5	4425	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2013	R204 On 07-November-13	6.29	Put	Bond Future	4465	5	4465	5	0.00
11/06/2013	R204 On 06-February-14			Bond Future	7.37	103.4304	7.3727	103.4304	0.00
11/06/2013	R204 On 06-February-14	6.40	Call	Bond Future	452	0	452	0	0.00
11/06/2013	R204 On 06-February-14	6.41	Call	Bond Future	460	0	460	0	0.00
11/06/2013	R204 On 06-February-14	6.39	Call	Bond Future	444	0	444	0	0.00
11/06/2013	R204 On 06-February-14	6.39	Put	Bond Future	4556	5	4556	5	0.00
11/06/2013	R204 On 06-February-14	6.41	Put	Bond Future	4487	5	4487	5	0.00
11/06/2013	R204 On 06-February-14	6.40	Put	Bond Future	4521	5	4521	5	0.00
11/06/2013	R204 On 08-May-14			Bond Future	7.50	104.8311	7.4984	104.8311	0.00
11/06/2013	R204 On 08-May-14	6.05	Call	Bond Future	326	0	326	0	0.00
11/06/2013	R204 On 08-May-14	6.06	Call	Bond Future	331	0	331	0	0.00
11/06/2013	R204 On 08-May-14	6.04	Call	Bond Future	320	0	320	0	0.00
11/06/2013	R204 On 08-May-14	6.04	Put	Bond Future	6180	6	6180	6	0.00
11/06/2013	R204 On 08-May-14	6.06	Put	Bond Future	6107	6	6107	6	0.00
11/06/2013	R204 On 08-May-14	6.05	Put	Bond Future	6144	6	6144	6	0.00
11/06/2013	R206 On 01-August-13			Bond Future	5.83	101.0950	5.8271	101.0950	0.00
11/06/2013	R206 On 01-August-13	103.94	Call	Bond Future	30136	30	30136	30	0.00
11/06/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R206 On 07-November-13			Bond Future	6.61	102.5218	6.6078	102.5218	0.00
11/06/2013	R206 On 07-November-13	4.29	Call	Bond Future	1	0	1	0	0.00
11/06/2013	R206 On 07-November-13	4.30	Call	Bond Future	1	0	1	0	0.00
11/06/2013	R206 On 07-November-13	4.31	Call	Bond Future	1	0	1	0	0.00
11/06/2013	R206 On 07-November-13	4.31	Put	Bond Future	411	0	411	0	0.00
11/06/2013	R206 On 07-November-13	4.30	Put	Bond Future	413	0	413	0	0.00
11/06/2013	R206 On 07-November-13	4.29	Put	Bond Future	415	0	415	0	0.00
11/06/2013	R207 On 01-August-13			Bond Future	7.42	99.1689	7.4213	99.1689	23,757.00
11/06/2013	R207 On 01-August-13	106.18	Call	Bond Future	91991	92	91991	92	0.00
11/06/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R207 On 07-November-13			Bond Future	7.53	100.5684	7.5340	100.5684	0.00
11/06/2013	R207 On 07-November-13	6.69	Call	Bond Future	389	0	389	0	0.00
11/06/2013	R207 On 07-November-13	6.71	Call	Bond Future	406	0	406	0	0.00
11/06/2013	R207 On 07-November-13	6.70	Call	Bond Future	398	0	398	0	0.00
11/06/2013	R207 On 07-November-13	6.70	Put	Bond Future	4525	5	4525	5	0.00
11/06/2013	R207 On 07-November-13	6.71	Put	Bond Future	4483	5	4483	5	0.00

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11/06/2013	R207 On 07-November-13	6.69	Put	Bond Future	4567	5	4567	5	0.00
11/06/2013	R207 On 06-February-14			Bond Future	7.64	98.2818	7.6433	98.2818	0.00
11/06/2013	R207 On 06-February-14	6.66	Call	Bond Future	603	1	603	1	0.00
11/06/2013	R207 On 06-February-14	6.64	Call	Bond Future	583	1	583	1	0.00
11/06/2013	R207 On 06-February-14	6.65	Call	Bond Future	593	1	593	1	0.00
11/06/2013	R207 On 06-February-14	6.65	Put	Bond Future	5340	6	5340	6	0.00
11/06/2013	R207 On 06-February-14	6.64	Put	Bond Future	5380	6	5380	6	0.00
11/06/2013	R207 On 06-February-14	6.66	Put	Bond Future	5301	6	5301	6	0.00
11/06/2013	R207 On 08-May-14			Bond Future	7.76	99.6129	7.7645	99.6129	0.00
11/06/2013	R207 On 08-May-14	6.21	Call	Bond Future	402	0	402	0	0.00
11/06/2013	R207 On 08-May-14	6.19	Call	Bond Future	389	0	389	0	0.00
11/06/2013	R207 On 08-May-14	6.20	Call	Bond Future	395	0	395	0	0.00
11/06/2013	R207 On 08-May-14	6.20	Put	Bond Future	7683	8	7683	8	0.00
11/06/2013	R207 On 08-May-14	6.19	Put	Bond Future	7725	8	7725	8	0.00
11/06/2013	R207 On 08-May-14	6.21	Put	Bond Future	7640	8	7640	8	0.00
11/06/2013	R208 On 01-August-13			Bond Future	7.57	97.2400	7.5660	97.2400	19,369.00
11/06/2013	R208 On 01-August-13	101.40	Call	Bond Future	88628	88	88628	88	0.00
11/06/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R208 On 07-November-13			Bond Future	7.67	95.2165	7.6733	95.2165	0.00
11/06/2013	R208 On 07-November-13	6.79	Call	Bond Future	422	0	422	0	0.00
11/06/2013	R208 On 07-November-13	6.80	Call	Bond Future	431	0	431	0	0.00
11/06/2013	R208 On 07-November-13	7.50	Call	Bond Future	1565	1	1565	1	0.00
11/06/2013	R208 On 07-November-13	6.81	Call	Bond Future	441	0	441	0	0.00
11/06/2013	R208 On 07-November-13	6.81	Put	Bond Future	5229	6	5229	6	0.00
11/06/2013	R208 On 07-November-13	7.50	Put	Bond Future	2503	3	2503	3	1,520.00
11/06/2013	R208 On 07-November-13	6.80	Put	Bond Future	5277	6	5277	6	0.00
11/06/2013	R208 On 07-November-13	6.79	Put	Bond Future	5325	6	5325	6	0.00
11/06/2013	R208 On 06-February-14			Bond Future	7.77	96.4974	7.7748	96.4974	0.00
11/06/2013	R208 On 06-February-14	6.75	Call	Bond Future	642	1	642	1	0.00
11/06/2013	R208 On 06-February-14	6.76	Call	Bond Future	653	1	653	1	0.00
11/06/2013	R208 On 06-February-14	6.74	Call	Bond Future	632	1	632	1	0.00
11/06/2013	R208 On 06-February-14	6.74	Put	Bond Future	6220	7	6220	7	0.00
11/06/2013	R208 On 06-February-14	6.76	Put	Bond Future	6129	6	6129	6	0.00
11/06/2013	R208 On 06-February-14	6.75	Put	Bond Future	6174	7	6174	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
11/06/2013	R208 On 08-May-14			Bond Future	7.88	94.4077	7.8814	94.4077	0.00
11/06/2013	R208 On 08-May-14	6.30	Call	Bond Future	439	0	439	0	0.00
11/06/2013	R208 On 08-May-14	6.29	Call	Bond Future	433	0	433	0	0.00
11/06/2013	R208 On 08-May-14	6.31	Call	Bond Future	446	0	446	0	0.00
11/06/2013	R208 On 08-May-14	6.31	Put	Bond Future	8798	9	8798	9	0.00
11/06/2013	R208 On 08-May-14	6.29	Put	Bond Future	8896	9	8896	9	0.00
11/06/2013	R208 On 08-May-14	6.30	Put	Bond Future	8847	9	8847	9	0.00
11/06/2013	R209 On 01-August-13			Bond Future	8.94	74.7260	8.9358	74.7260	9,942.00
11/06/2013	R209 On 01-August-13	79.36	Call	Bond Future	66315	65	66315	65	0.00
11/06/2013	R209 On 01-August-13	8.00	Call	Bond Future	111	0	111	0	0.00
11/06/2013	R209 On 01-August-13	8.00	Put	Bond Future	7846	9	7846	9	2,000.00
11/06/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R209 On 07-November-13			Bond Future	9.03	72.6362	9.0311	72.6362	0.00
11/06/2013	R209 On 07-November-13	8.65	Call	Bond Future	2129	2	2129	2	0.00
11/06/2013	R209 On 07-November-13	8.79	Call	Bond Future	2552	2	2552	2	0.00
11/06/2013	R209 On 07-November-13	8.80	Call	Bond Future	2584	2	2584	2	0.00
11/06/2013	R209 On 07-November-13	8.81	Call	Bond Future	2616	2	2616	2	0.00
11/06/2013	R209 On 07-November-13	9.50	Call	Bond Future	5325	4	5325	4	0.00
11/06/2013	R209 On 07-November-13	9.50	Put	Bond Future	1929	2	1929	2	980.00
11/06/2013	R209 On 07-November-13	8.81	Put	Bond Future	4307	5	4307	5	0.00
11/06/2013	R209 On 07-November-13	8.80	Put	Bond Future	4353	5	4353	5	0.00
11/06/2013	R209 On 07-November-13	8.79	Put	Bond Future	4399	5	4399	5	0.00
11/06/2013	R209 On 07-November-13	8.65	Put	Bond Future	5083	6	5083	6	4,700.00
11/06/2013	R209 On 06-February-14			Bond Future	9.12	73.6135	9.1195	73.6135	0.00
11/06/2013	R209 On 06-February-14	8.56	Call	Bond Future	2568	2	2568	2	0.00
11/06/2013	R209 On 06-February-14	8.55	Call	Bond Future	2540	2	2540	2	0.00
11/06/2013	R209 On 06-February-14	8.54	Call	Bond Future	2513	2	2513	2	0.00
11/06/2013	R209 On 06-February-14	8.54	Put	Bond Future	7005	8	7005	8	0.00
11/06/2013	R209 On 06-February-14	8.55	Put	Bond Future	6951	8	6951	8	0.00
11/06/2013	R209 On 06-February-14	8.56	Put	Bond Future	6898	8	6898	8	0.00
11/06/2013	R209 On 08-May-14			Bond Future	9.21	71.4654	9.2094	71.4654	0.00
11/06/2013	R209 On 08-May-14	7.86	Call	Bond Future	1519	1	1519	1	0.00
11/06/2013	R209 On 08-May-14	7.84	Call	Bond Future	1484	1	1484	1	0.00
11/06/2013	R209 On 08-May-14	7.85	Call	Bond Future	1501	1	1501	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2013	R209 On 08-May-14	7.85	Put	Bond Future	12555	14	12555	14	0.00
11/06/2013	R209 On 08-May-14	7.84	Put	Bond Future	12629	14	12629	14	0.00
11/06/2013	R209 On 08-May-14	7.86	Put	Bond Future	12482	14	12482	14	0.00
11/06/2013	R210 On 01-August-13			Bond Future	154.64	163.8078	154.6387	163.8078	1,237.00
11/06/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R210 On 01-August-13	173.00	Put	Bond Future	18361	9	18361	9	0.00
11/06/2013	R210 On 01-August-13	173.01	Put	Bond Future	18371	9	18371	9	0.00
11/06/2013	R210 On 01-August-13	172.99	Put	Bond Future	18351	9	18351	9	0.00
11/06/2013	R211 On 01-August-13			Bond Future	130.35	130.3201	130.3512	130.3201	522.00
11/06/2013	R211 On 01-August-13	129.99	Call	Bond Future	361	0	361	0	0.00
11/06/2013	R211 On 01-August-13	130.00	Call	Bond Future	351	0	351	0	0.00
11/06/2013	R211 On 01-August-13	130.01	Call	Bond Future	341	0	341	0	0.00
11/06/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R212 On 01-August-13			Bond Future	132.93	134.4531	132.9271	134.4531	21,791.00
11/06/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R212 On 01-August-13	138.00	Put	Bond Future	5073	4	5073	4	0.00
11/06/2013	R212 On 01-August-13	138.01	Put	Bond Future	5083	4	5083	4	0.00
11/06/2013	R212 On 01-August-13	137.99	Put	Bond Future	5063	4	5063	4	0.00
11/06/2013	R213 On 01-August-13			Bond Future	8.77	85.9642	8.7735	85.9642	6,831.00
11/06/2013	R213 On 01-August-13	91.25	Call	Bond Future	76659	75	76659	75	0.00
11/06/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R213 On 07-November-13			Bond Future	8.88	83.6406	8.8753	83.6406	0.00
11/06/2013	R213 On 07-November-13	8.59	Call	Bond Future	2429	2	2429	2	0.00
11/06/2013	R213 On 07-November-13	8.60	Call	Bond Future	2461	2	2461	2	0.00
11/06/2013	R213 On 07-November-13	8.61	Call	Bond Future	2493	2	2493	2	0.00
11/06/2013	R213 On 07-November-13	8.61	Put	Bond Future	4569	5	4569	5	0.00
11/06/2013	R213 On 07-November-13	8.60	Put	Bond Future	4617	5	4617	5	0.00
11/06/2013	R213 On 07-November-13	8.59	Put	Bond Future	4665	5	4665	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2013	R213 On 06-February-14			Bond Future	8.97	84.7658	8.9716	84.7658	0.00
11/06/2013	R213 On 06-February-14	8.31	Call	Bond Future	2308	2	2308	2	0.00
11/06/2013	R213 On 06-February-14	8.30	Call	Bond Future	2281	2	2281	2	0.00
11/06/2013	R213 On 06-February-14	8.29	Call	Bond Future	2255	2	2255	2	0.00
11/06/2013	R213 On 06-February-14	8.29	Put	Bond Future	7645	9	7645	9	0.00
11/06/2013	R213 On 06-February-14	8.30	Put	Bond Future	7588	9	7588	9	0.00
11/06/2013	R213 On 06-February-14	8.31	Put	Bond Future	7532	8	7532	8	0.00
11/06/2013	R213 On 08-May-14			Bond Future	9.07	82.3752	9.0660	82.3752	0.00
11/06/2013	R213 On 08-May-14	7.66	Call	Bond Future	1454	1	1454	1	0.00
11/06/2013	R213 On 08-May-14	7.64	Call	Bond Future	1422	1	1422	1	0.00
11/06/2013	R213 On 08-May-14	7.65	Call	Bond Future	1438	1	1438	1	0.00
11/06/2013	R213 On 08-May-14	7.65	Put	Bond Future	13001	14	13001	14	0.00
11/06/2013	R213 On 08-May-14	7.64	Put	Bond Future	13075	14	13075	14	0.00
11/06/2013	R213 On 08-May-14	7.66	Put	Bond Future	12928	14	12928	14	0.00
11/06/2013	R214 On 01-August-13			Bond Future	9.00	75.9168	9.0049	75.9168	840.00
11/06/2013	R214 On 01-August-13	84.31	Call	Bond Future	66989	65	66989	65	0.00
11/06/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
11/06/2013	R214 On 07-November-13			Bond Future	9.10	73.7040	9.0992	73.7040	0.00
11/06/2013	R214 On 07-November-13	7.81	Call	Bond Future	535	0	535	0	0.00
11/06/2013	R214 On 07-November-13	7.80	Call	Bond Future	524	0	524	0	0.00
11/06/2013	R214 On 07-November-13	7.79	Call	Bond Future	514	0	514	0	0.00
11/06/2013	R214 On 07-November-13	7.79	Put	Bond Future	12061	13	12061	13	0.00
11/06/2013	R214 On 07-November-13	7.80	Put	Bond Future	11972	13	11972	13	0.00
11/06/2013	R214 On 07-November-13	7.81	Put	Bond Future	11884	13	11884	13	0.00
11/06/2013	R248 On 01-August-13			Bond Future	9.11	98.7461	9.1121	98.7461	603.00
11/06/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R248 On 01-August-13	7.86	Put	Bond Future	14327	16	14327	16	0.00
11/06/2013	R248 On 01-August-13	7.85	Put	Bond Future	14457	16	14457	16	0.00
11/06/2013	R248 On 01-August-13	7.84	Put	Bond Future	14586	16	14586	16	0.00
11/06/2013	R248 On 07-November-13			Bond Future	9.21	95.7187	9.2106	95.7187	0.00
11/06/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/06/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
11/06/2013	R248 On 07-November-13	7.86	Put	Bond Future	15295	17	15295	17	0.00
11/06/2013	R248 On 07-November-13	7.85	Put	Bond Future	15424	17	15424	17	0.00
11/06/2013	R248 On 07-November-13	7.84	Put	Bond Future	15553	17	15553	17	0.00