



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	2025 On 07-November-13			Bond Future	107.18	107.1804	107.1827	107.1804	0.00
11/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	3827	4	3827	4	0.00
11/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	3817	4	3817	4	0.00
11/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	3807	4	3807	4	0.00
11/09/2013	2037 On 07-November-13			Bond Future	9.13	95.4492	9.1292	95.4492	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	2502	2	2502	2	0.00
11/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	2677	2	2677	2	0.00
11/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	2590	2	2590	2	0.00
11/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 06-February-14			Bond Future	9.23	92.4445	9.2275	92.4445	0.00
11/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	1348	0	1348	0	0.00
11/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	1435	1	1435	1	0.00
11/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	1260	0	1260	0	0.00
11/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 08-May-14			Bond Future	9.32	93.7132	9.3249	93.7132	0.00
11/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	569	0	569	0	0.00
11/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	395	0	395	0	0.00
11/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	482	0	482	0	0.00
11/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	1	0	1	0.00
11/09/2013	2038 On 07-November-13			Bond Future	104.96	104.9524	104.9576	104.9524	0.00
11/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	5032	5	5032	5	0.00
11/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	5042	5	5042	5	0.00
11/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	5052	5	5052	5	0.00
11/09/2013	2050 On 07-November-13			Bond Future	108.00	107.9968	108.0030	107.9968	122.00
11/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	1997	2	1997	2	0.00
11/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	2007	2	2007	2	0.00
11/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	1987	2	1987	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
11/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	AL37 On 07-November-13			Index Future	406.09	404.7200	406.0860	404.7200	0.00
11/09/2013	AL37 On 06-February-14			Index Future	411.41	410.0290	411.4140	410.0290	0.00
11/09/2013	AL7T On 07-November-13			Index Future	478.39	476.4020	478.3920	476.4020	1.00
11/09/2013	AL7T On 06-February-14			Index Future	484.67	482.6510	484.6700	482.6510	0.00
11/09/2013	ALBI On 07-November-13			Index Future	430.93	428.6650	430.9330	428.6650	769.00
11/09/2013	ALBI On 06-February-14			Index Future	436.59	434.2890	436.5880	434.2890	73.00
11/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/09/2013	EL28 On 07-November-13			Bond Future	109.39	109.3850	109.3914	109.3850	0.00
11/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	619	1	619	1	0.00
11/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	609	1	609	1	0.00
11/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	599	1	599	1	0.00
11/09/2013	ES33 On 07-November-13			Bond Future	9.58	82.0608	9.5813	82.0608	6,292.00
11/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8912	10	8912	10	0.00
11/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8824	10	8824	10	0.00
11/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8736	10	8736	10	0.00
11/09/2013	ES33 On 06-February-14			Bond Future	9.70	83.1373	9.7001	83.1373	0.00
11/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
11/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1121	2	1121	2	0.00
11/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1046	2	1046	2	0.00
11/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1197	2	1197	2	0.00
11/09/2013	GOVI On 07-November-13			GOVI	430.29	428.0770	430.2920	428.0770	120.00
11/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	157180	18	157180	18	0.00
11/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	157080	18	157080	18	0.00
11/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	156980	18	156980	18	0.00
11/09/2013	GOVI On 06-February-14			GOVI	435.94	433.6920	435.9380	433.6920	269.00
11/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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11/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	40620	6	40620	6	0.00
11/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	40520	6	40520	6	0.00
11/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	40720	6	40720	6	0.00
11/09/2013	GOVI On 08-May-14			GOVI	441.91	439.6380	441.9070	439.6380	0.00
11/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
11/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	930	2	930	2	0.00
11/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	1030	2	1030	2	0.00
11/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	830	2	830	2	0.00
11/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/09/2013	IGOV On 07-November-13			Index Future	192.62	192.9710	192.6170	192.9710	1,136.00
11/09/2013	IGOV On 06-February-14			Index Future	195.17	195.5260	195.1680	195.5260	174.00
11/09/2013	ILBI On 07-November-13			Index Future	522.46	519.7510	522.4580	519.7510	0.00
11/09/2013	ILBI On 06-February-14			Index Future	529.52	526.7720	529.5150	526.7720	186.00
11/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	700.00
11/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	0.00
11/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	3,000.00
11/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.26	94.7300	5.2600	94.7300	1,500.00
11/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.29	94.6700	5.2900	94.6700	1,000.00
11/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.44	94.5100	5.4400	94.5100	0.00
11/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.54	94.4000	5.5400	94.4000	400.00
11/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.93	93.9700	5.9300	93.9700	1,000.00
11/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.25	93.6700	6.2500	93.6700	0.00
11/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.56	93.3600	6.5600	93.3600	0.00
11/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.87	93.0400	6.8700	93.0400	250.00
11/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.18	92.7400	7.1800	92.7400	0.00

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11/09/2013	R023 On 07-November-13			Bond Future	7.97	99.6141	7.9737	99.6141	11,802.00
11/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	10074	11	10074	11	0.00
11/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	10147	11	10147	11	0.00
11/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	10001	10	10001	10	0.00
11/09/2013	R023 On 06-February-14			Bond Future	8.08	100.9208	8.0810	100.9208	0.00
11/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	1457	2	1457	2	0.00
11/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	1393	2	1393	2	0.00
11/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	1520	2	1520	2	0.00
11/09/2013	R157 On 07-November-13			Bond Future	6.18	114.5134	6.1769	114.5134	30,785.00
11/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	168	0	168	0	0.00
11/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	164	0	164	0	0.00
11/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	172	0	172	0	0.00
11/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1247	1	1247	1	0.00
11/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1262	1	1262	1	0.00
11/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1233	1	1233	1	0.00
11/09/2013	R157 On 06-February-14			Bond Future	6.34	116.0155	6.3409	116.0155	280.00
11/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	394	0	394	0	0.00
11/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	404	0	404	0	0.00
11/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	399	0	399	0	0.00
11/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1510	2	1510	2	0.00
11/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1521	2	1521	2	0.00
11/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1499	2	1499	2	0.00
11/09/2013	R157 On 08-May-14			Bond Future	6.50	110.7975	6.5028	110.7975	0.00
11/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	294	0	294	0	0.00
11/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	291	0	291	0	0.00
11/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	288	0	288	0	0.00
11/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	2063	2	2063	2	0.00
11/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2074	2	2074	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
11/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	2053	2	2053	2	0.00
11/09/2013	R157 On 07-August-14			Bond Future	6.71	112.3349	6.7140	112.3349	0.00
11/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1008	1	1008	1	0.00
11/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1014	1	1014	1	0.00
11/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1020	1	1020	1	0.00
11/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	980	1	980	1	0.00
11/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	975	1	975	1	0.00
11/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	969	1	969	1	0.00
11/09/2013	R186 On 07-November-13			Bond Future	8.28	120.8212	8.2806	120.8212	58,471.00
11/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	2352	2	2352	2	0.00
11/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	3982	3	3982	3	0.00
11/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	5385	5	5385	5	0.00
11/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	80	0	80	0	1,000.00
11/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	6958	6	6958	6	0.00
11/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	2798	2	2798	2	0.00
11/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	33	0	33	0	5,290.00
11/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	2430	2	2430	2	0.00
11/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	1853	2	1853	2	1,000.00
11/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	2391	2	2391	2	0.00
11/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	4378	5	4378	5	0.00
11/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	1326	2	1326	2	1,030.00
11/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	3608	4	3608	4	0.00
11/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	2059	2	2059	2	4,000.00
11/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	3069	4	3069	4	250.00
11/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	14817	16	14817	16	0.00
11/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	17417	18	17417	18	0.00
11/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	3556	4	3556	4	0.00
11/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	3506	4	3506	4	0.00
11/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	818	1	818	1	1,200.00
11/09/2013	R186 On 06-February-14			Bond Future	8.38	117.1165	8.3804	117.1165	104.00
11/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2416	2	2416	2	0.00
11/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2388	2	2388	2	0.00
11/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2445	2	2445	2	0.00
11/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	7998	9	7998	9	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
11/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	8062	9	8062	9	0.00
11/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	8126	9	8126	9	0.00
11/09/2013	R186 On 08-May-14			Bond Future	8.48	118.7235	8.4779	118.7235	0.00
11/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1734	2	1734	2	0.00
11/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1716	2	1716	2	0.00
11/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1753	2	1753	2	0.00
11/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	14196	15	14196	15	0.00
11/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	14275	15	14275	15	0.00
11/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	14355	15	14355	15	0.00
11/09/2013	R186 On 07-August-14			Bond Future	8.58	115.0791	8.5766	115.0791	0.00
11/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	5521	5	5521	5	0.00
11/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	5594	5	5594	5	0.00
11/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	5558	5	5558	5	0.00
11/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	7880	8	7880	8	0.00
11/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	7929	8	7929	8	0.00
11/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	7831	8	7831	8	0.00
11/09/2013	R197 On 07-November-13			Bond Future	273.37	273.3728	273.3749	273.3728	2,100.00
11/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	6625	7	6625	7	0.00
11/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	6635	7	6635	7	0.00
11/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	6615	7	6615	7	0.00
11/09/2013	R201 On 07-November-13			Bond Future	5.17	107.1361	5.1699	107.1361	0.00
11/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	153	0	153	0	0.00
11/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	156	0	156	0	0.00
11/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	160	0	160	0	0.00
11/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	562	1	562	1	0.00
11/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	555	1	555	1	0.00
11/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	570	1	570	1	0.00
11/09/2013	R201 On 06-February-14			Bond Future	5.13	104.1335	5.1317	104.1335	0.00
11/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	474	0	474	0	0.00
11/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	483	0	483	0	0.00
11/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	478	0	478	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
11/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	378	0	378	0	0.00
11/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	374	0	374	0	0.00
11/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	382	0	382	0	0.00
11/09/2013	R201 On 08-May-14			Bond Future	4.97	105.5623	4.9675	105.5623	0.00
11/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	371	0	371	0	0.00
11/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	374	0	374	0	0.00
11/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	368	0	368	0	0.00
11/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	499	1	499	1	0.00
11/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	503	1	503	1	0.00
11/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	506	1	506	1	0.00
11/09/2013	R201 On 07-August-14			Bond Future	4.49	102.6172	4.4921	102.6172	0.00
11/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	521	0	521	0	0.00
11/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	526	0	526	0	0.00
11/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	524	0	524	0	0.00
11/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	233	0	233	0	0.00
11/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	231	0	231	0	0.00
11/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	230	0	230	0	0.00
11/09/2013	R202 On 07-November-13			Bond Future	201.69	203.1904	201.6902	203.1904	43,251.00
11/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	7310	6	7310	6	0.00
11/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	7320	6	7320	6	0.00
11/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	7300	6	7300	6	0.00
11/09/2013	R203 On 07-November-13			Bond Future	7.03	105.0286	7.0263	105.0286	19,611.00
11/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	60	0	60	0	0.00
11/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	64	0	64	0	0.00
11/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	62	0	62	0	0.00
11/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103133	103	103133	103	0.00
11/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	21	0	21	0	15.00
11/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	3623	4	3623	4	0.00
11/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	3590	4	3590	4	0.00
11/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
11/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	3657	4	3657	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	4615	5	4615	5	0.00
11/09/2013	R203 On 06-February-14			Bond Future	7.17	106.4062	7.1713	106.4062	0.00
11/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	315	0	315	0	0.00
11/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	326	0	326	0	0.00
11/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	224	0	224	0	16.00
11/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	321	0	321	0	0.00
11/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	3660	4	3660	4	0.00
11/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	4200	5	4200	5	0.00
11/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	3633	4	3633	4	0.00
11/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	3605	4	3605	4	0.00
11/09/2013	R203 On 08-May-14			Bond Future	7.31	103.7044	7.3107	103.7044	0.00
11/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	284	0	284	0	0.00
11/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	292	0	292	0	0.00
11/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	288	0	288	0	0.00
11/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1842	2	1842	2	16.00
11/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	5078	5	5078	5	0.00
11/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1578	2	1578	2	0.00
11/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	5024	5	5024	5	0.00
11/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	5051	5	5051	5	0.00
11/09/2013	R203 On 07-August-14			Bond Future	7.46	105.1431	7.4632	105.1431	0.00
11/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1739	2	1739	2	0.00
11/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1726	2	1726	2	0.00
11/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1713	2	1713	2	0.00
11/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	2177	2	2177	2	0.00
11/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	2162	2	2162	2	0.00
11/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	2192	2	2192	2	0.00
11/09/2013	R204 On 07-November-13			Bond Future	7.26	105.8920	7.2561	105.8920	29,247.00
11/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	128	0	128	0	0.00
11/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	780	1	780	1	0.00
11/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	132	0	132	0	0.00
11/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	136	0	136	0	0.00
11/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	4332	5	4332	5	0.00
11/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1885	2	1885	2	1,270.00
11/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	4291	5	4291	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
11/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	4373	5	4373	5	0.00
11/09/2013	R204 On 06-February-14			Bond Future	7.38	103.2509	7.3783	103.2509	0.00
11/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	533	0	533	0	0.00
11/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	550	1	550	1	0.00
11/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	541	1	541	1	0.00
11/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	4668	5	4668	5	0.00
11/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	4634	5	4634	5	0.00
11/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	4599	5	4599	5	0.00
11/09/2013	R204 On 08-May-14			Bond Future	7.50	104.6675	7.5002	104.6675	0.00
11/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	559	1	559	1	0.00
11/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	552	1	552	1	0.00
11/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	566	1	566	1	0.00
11/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	6418	7	6418	7	0.00
11/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	6349	7	6349	7	0.00
11/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	6384	7	6384	7	0.00
11/09/2013	R204 On 07-August-14			Bond Future	7.63	102.0879	7.6298	102.0879	0.00
11/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2459	2	2459	2	0.00
11/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2424	2	2424	2	0.00
11/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2442	2	2442	2	0.00
11/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	3126	3	3126	3	0.00
11/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	3087	3	3087	3	0.00
11/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	3106	3	3106	3	0.00
11/09/2013	R206 On 07-November-13			Bond Future	5.21	102.7976	5.2108	102.7976	0.00
11/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	38	0	38	0	0.00
11/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	39	0	39	0	0.00
11/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	38	0	38	0	0.00
11/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	203	0	203	0	0.00
11/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	201	0	201	0	0.00
11/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	200	0	200	0	0.00
11/09/2013	R207 On 07-November-13			Bond Future	7.59	100.2870	7.5944	100.2870	27,295.00
11/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	245	0	245	0	0.00
11/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	238	0	238	0	0.00
11/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	232	0	232	0	0.00
11/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	4657	5	4657	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
11/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	4612	5	4612	5	0.00
11/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	4701	5	4701	5	0.00
11/09/2013	R207 On 06-February-14			Bond Future	7.71	97.9633	7.7140	97.9633	0.00
11/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	650	1	650	1	0.00
11/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	660	1	660	1	0.00
11/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	641	1	641	1	0.00
11/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	5725	6	5725	6	0.00
11/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	5765	6	5765	6	0.00
11/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	5685	6	5685	6	0.00
11/09/2013	R207 On 08-May-14			Bond Future	7.84	99.3075	7.8356	99.3075	0.00
11/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	649	1	649	1	0.00
11/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	656	1	656	1	0.00
11/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	642	1	642	1	0.00
11/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	8253	9	8253	9	0.00
11/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	8294	9	8294	9	0.00
11/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	8211	9	8211	9	0.00
11/09/2013	R207 On 07-August-14			Bond Future	7.96	97.0447	7.9638	97.0447	0.00
11/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	2902	3	2902	3	0.00
11/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	2941	3	2941	3	0.00
11/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	2922	3	2922	3	0.00
11/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	4052	4	4052	4	0.00
11/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	4076	4	4076	4	0.00
11/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	4028	4	4028	4	0.00
11/09/2013	R208 On 07-November-13			Bond Future	7.71	95.0283	7.7148	95.0283	14,354.00
11/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	219	0	219	0	0.00
11/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1124	1	1124	1	0.00
11/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	213	0	213	0	0.00
11/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	225	0	225	0	0.00
11/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	2285	3	2285	3	1,520.00
11/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	5339	6	5339	6	0.00
11/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	5237	6	5237	6	0.00
11/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	5288	6	5288	6	0.00
11/09/2013	R208 On 06-February-14			Bond Future	7.82	96.2747	7.8243	96.2747	0.00
11/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	674	1	674	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
11/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	684	1	684	1	0.00
11/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	694	1	694	1	0.00
11/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	6427	7	6427	7	0.00
11/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	6473	7	6473	7	0.00
11/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	6519	7	6519	7	0.00
11/09/2013	R208 On 08-May-14			Bond Future	7.93	94.1986	7.9304	94.1986	0.00
11/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	606	1	606	1	0.00
11/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	622	1	622	1	0.00
11/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	614	1	614	1	0.00
11/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	9316	10	9316	10	0.00
11/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	9219	10	9219	10	0.00
11/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	9268	10	9268	10	0.00
11/09/2013	R208 On 07-August-14			Bond Future	8.04	95.5054	8.0402	95.5054	0.00
11/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3043	3	3043	3	0.00
11/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3021	3	3021	3	0.00
11/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3065	3	3065	3	0.00
11/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	4219	5	4219	5	0.00
11/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	4192	4	4192	4	0.00
11/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	4247	5	4247	5	0.00
11/09/2013	R209 On 07-November-13			Bond Future	8.96	73.9083	8.9646	73.9083	19,302.00
11/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1633	1	1633	1	0.00
11/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2051	2	2051	2	0.00
11/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	4528	4	4528	4	0.00
11/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2083	2	2083	2	0.00
11/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	3831	3	3831	3	0.00
11/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2115	2	2115	2	0.00
11/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	5019	5	5019	5	0.00
11/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	6050	5	6050	5	0.00
11/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	3396	4	3396	4	0.00
11/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	1333	2	1333	2	5,000.00
11/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	4085	5	4085	5	4,700.00
11/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	3305	4	3305	4	0.00
11/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	1711	2	1711	2	1,000.00
11/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	779	1	779	1	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	3350	4	3350	4	0.00
11/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	1121	1	1121	1	980.00
11/09/2013	R209 On 06-February-14			Bond Future	9.05	74.8778	9.0543	74.8778	410.00
11/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2620	2	2620	2	0.00
11/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2675	2	2675	2	0.00
11/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2647	2	2647	2	0.00
11/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	6627	7	6627	7	0.00
11/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	6574	7	6574	7	0.00
11/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	6521	7	6521	7	0.00
11/09/2013	R209 On 08-May-14			Bond Future	9.14	72.7598	9.1408	72.7598	0.00
11/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1829	2	1829	2	0.00
11/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1810	2	1810	2	0.00
11/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1792	2	1792	2	0.00
11/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	12362	13	12362	13	0.00
11/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	12435	13	12435	13	0.00
11/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	12290	13	12290	13	0.00
11/09/2013	R209 On 07-August-14			Bond Future	9.23	73.7693	9.2275	73.7693	0.00
11/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	5580	5	5580	5	0.00
11/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	5613	5	5613	5	0.00
11/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	5547	5	5547	5	0.00
11/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	6843	7	6843	7	0.00
11/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	6926	7	6926	7	0.00
11/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	6884	7	6884	7	0.00
11/09/2013	R210 On 07-November-13			Bond Future	152.49	152.4815	152.4884	152.4815	1,319.00
11/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	7502	8	7502	8	0.00
11/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	7512	8	7512	8	0.00
11/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	7522	8	7522	8	0.00
11/09/2013	R211 On 07-November-13			Bond Future	128.33	128.3433	128.3274	128.3433	522.00
11/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1673	2	1673	2	0.00
11/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1683	2	1683	2	0.00
11/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1663	2	1663	2	0.00
11/09/2013	R212 On 07-November-13			Bond Future	128.06	128.0607	128.0609	128.0607	21,791.00
11/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	4939	5	4939	5	0.00
11/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	4949	5	4949	5	0.00
11/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	4929	5	4929	5	0.00
11/09/2013	R213 On 07-November-13			Bond Future	8.84	84.4760	8.8446	84.4760	19,495.00
11/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1815	2	1815	2	0.00
11/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1784	2	1784	2	0.00
11/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1755	1	1755	1	0.00
11/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	3705	4	3705	4	0.00
11/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	3655	4	3655	4	0.00
11/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	3755	4	3755	4	0.00
11/09/2013	R213 On 06-February-14			Bond Future	8.94	85.5841	8.9437	85.5841	0.00
11/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2375	2	2375	2	0.00
11/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2401	2	2401	2	0.00
11/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2427	2	2427	2	0.00
11/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	7497	8	7497	8	0.00
11/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	7440	8	7440	8	0.00
11/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	7553	8	7553	8	0.00
11/09/2013	R213 On 08-May-14			Bond Future	9.04	83.2194	9.0355	83.2194	0.00
11/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1719	2	1719	2	0.00
11/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1753	2	1753	2	0.00
11/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1736	2	1736	2	0.00
11/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	13072	14	13072	14	0.00
11/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	13145	14	13145	14	0.00
11/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	13000	14	13000	14	0.00
11/09/2013	R213 On 07-August-14			Bond Future	9.13	84.3739	9.1292	84.3739	0.00
11/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	5401	5	5401	5	0.00
11/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	5465	5	5465	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
11/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	5433	5	5433	5	0.00
11/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	7472	8	7472	8	0.00
11/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	7516	8	7516	8	0.00
11/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	7560	8	7560	8	0.00
11/09/2013	R214 On 07-November-13			Bond Future	9.13	74.2259	9.1313	74.2259	2,427.00
11/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	160	0	160	0	0.00
11/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	155	0	155	0	0.00
11/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	150	0	150	0	0.00
11/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	11853	13	11853	13	0.00
11/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	11759	12	11759	12	0.00
11/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	11948	13	11948	13	0.00
11/09/2013	R214 On 06-February-14			Bond Future	9.22	75.1994	9.2246	75.1994	0.00
11/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	3816	3	3816	3	0.00
11/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	3783	3	3783	3	0.00
11/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	3750	3	3750	3	0.00
11/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	5533	6	5533	6	0.00
11/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	5579	6	5579	6	0.00
11/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	5487	6	5487	6	0.00
11/09/2013	R248 On 07-November-13			Bond Future	9.17	96.4085	9.1673	96.4085	10,260.00
11/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	14864	16	14864	16	0.00
11/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	14993	16	14993	16	0.00
11/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	15122	16	15122	16	0.00
11/09/2013	R248 On 06-February-14			Bond Future	9.26	97.6730	9.2624	97.6730	0.00
11/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
11/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	1720	3	1720	3	0.00
11/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	1618	3	1618	3	0.00
11/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	1517	3	1517	3	0.00