



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For November 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/11/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	2025 On 07-November-13			Bond Future	110.11	110.1121	110.1121	110.1121	0.00
11/11/2013	2025 On 06-February-14			Bond Future	110.59	110.5908	110.5910	110.5908	0.00
11/11/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2025 On 06-February-14	111.00	Put	Bond Future	409	0	409	0	0.00
11/11/2013	2025 On 06-February-14	110.99	Put	Bond Future	399	0	399	0	0.00
11/11/2013	2025 On 06-February-14	111.01	Put	Bond Future	419	0	419	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
11/11/2013	2037 On 07-November-13			Bond Future	9.04	97.1725	9.0400	97.1725	0.00
11/11/2013	2037 On 06-February-14			Bond Future	9.33	93.0848	9.3296	93.0848	1,652.00
11/11/2013	2037 On 06-February-14	9.39	Call	Bond Future	529	1	529	1	0.00
11/11/2013	2037 On 06-February-14	9.38	Call	Bond Future	442	1	442	1	0.00
11/11/2013	2037 On 06-February-14	9.37	Call	Bond Future	354	1	354	1	0.00
11/11/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/11/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/11/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
11/11/2013	2037 On 08-May-14			Bond Future	9.44	94.3126	9.4359	94.3126	0.00
11/11/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2037 On 08-May-14	9.38	Put	Bond Future	485	0	485	0	0.00
11/11/2013	2037 On 08-May-14	9.39	Put	Bond Future	398	0	398	0	0.00
11/11/2013	2037 On 08-May-14	9.37	Put	Bond Future	572	0	572	0	0.00
11/11/2013	2037 On 07-August-14			Bond Future	9.54	91.3704	9.5387	91.3704	0.00
11/11/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2037 On 07-August-14	9.04	Put	Bond Future	4394	4	4394	4	0.00
11/11/2013	2037 On 07-August-14	9.05	Put	Bond Future	4302	4	4302	4	0.00
11/11/2013	2037 On 07-August-14	9.06	Put	Bond Future	4211	4	4211	4	0.00
11/11/2013	2038 On 07-November-13			Bond Future	106.06	106.0585	106.0585	106.0585	0.00
11/11/2013	2038 On 06-February-14			Bond Future	106.44	106.4359	106.4376	106.4359	24.00
11/11/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
11/11/2013	2038 On 06-February-14	107.00	Put	Bond Future	562	1	562	1	0.00
11/11/2013	2038 On 06-February-14	107.01	Put	Bond Future	572	1	572	1	0.00
11/11/2013	2038 On 06-February-14	106.99	Put	Bond Future	552	1	552	1	0.00
11/11/2013	2050 On 07-November-13			Bond Future	111.07	111.0652	111.0652	111.0652	0.00
11/11/2013	2050 On 06-February-14			Bond Future	111.45	111.4459	111.4478	111.4459	472.00
11/11/2013	2050 On 06-February-14	110.00	Call	Bond Future	1448	1	1448	1	0.00
11/11/2013	2050 On 06-February-14	110.01	Call	Bond Future	1438	1	1438	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
11/11/2013	2050 On 06-February-14	109.99	Call	Bond Future	1458	1	1458	1	0.00
11/11/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
11/11/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
11/11/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
11/11/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	AL37 On 06-February-14			Index Future	412.18	413.8940	412.1830	413.8940	0.00
11/11/2013	AL37 On 08-May-14			Index Future	417.62	419.3540	417.6160	419.3540	0.00
11/11/2013	AL7T On 06-February-14			Index Future	483.94	486.4080	483.9350	486.4080	1.00
11/11/2013	AL7T On 08-May-14			Index Future	490.31	492.8240	490.3130	492.8240	0.00
11/11/2013	ALBI On 06-February-14			Index Future	435.10	437.0210	435.0960	437.0210	785.00
11/11/2013	ALBI On 08-May-14			Index Future	440.83	442.7860	440.8310	442.7860	85.00
11/11/2013	ALBI On 07-August-14			Index Future	446.98	448.9580	446.9790	448.9580	0.00
11/11/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/11/2013	C210 On 31-March-28			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
11/11/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/11/2013	EL28 On 07-November-13			Bond Future	114.64	114.6391	114.6391	114.6391	0.00
11/11/2013	EL28 On 06-February-14			Bond Future	113.04	113.0383	113.0404	113.0383	0.00
11/11/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2050	2	2050	2	0.00
11/11/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2030	2	2030	2	0.00
11/11/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2040	2	2040	2	0.00
11/11/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
11/11/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
11/11/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
11/11/2013	ES33 On 07-November-13			Bond Future	9.58	82.9001	9.5750	82.9001	0.00
11/11/2013	ES33 On 06-February-14			Bond Future	9.88	83.0106	9.8825	83.0106	6,292.00
11/11/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/11/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
11/11/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/11/2013	ES33 On 06-February-14	9.55	Put	Bond Future	2451	2	2451	2	0.00
11/11/2013	ES33 On 06-February-14	9.56	Put	Bond Future	2376	2	2376	2	0.00
11/11/2013	ES33 On 06-February-14	9.54	Put	Bond Future	2526	2	2526	2	0.00
11/11/2013	ES33 On 08-May-14			Bond Future	10.01	80.3235	10.0076	80.3235	0.00
11/11/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/11/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
11/11/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/11/2013	ES33 On 08-May-14	9.55	Put	Bond Future	3335	3	3335	3	0.00
11/11/2013	ES33 On 08-May-14	9.56	Put	Bond Future	3259	3	3259	3	0.00
11/11/2013	ES33 On 08-May-14	9.54	Put	Bond Future	3410	3	3410	3	0.00
11/11/2013	GOVI On 06-February-14			GOVI	434.78	436.6430	434.7750	436.6430	369.00
11/11/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
11/11/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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11/11/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
11/11/2013	GOVI On 06-February-14	439.99	Put	GOVI	52150	3	52150	3	0.00
11/11/2013	GOVI On 06-February-14	440.01	Put	GOVI	52350	3	52350	3	0.00
11/11/2013	GOVI On 06-February-14	440.00	Put	GOVI	52250	3	52250	3	0.00
11/11/2013	GOVI On 08-May-14			GOVI	440.51	442.4030	440.5060	442.4030	0.00
11/11/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
11/11/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
11/11/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
11/11/2013	GOVI On 08-May-14	442.00	Put	GOVI	14940	0	14940	0	0.00
11/11/2013	GOVI On 08-May-14	442.01	Put	GOVI	15040	0	15040	0	0.00
11/11/2013	GOVI On 08-May-14	441.99	Put	GOVI	14840	0	14840	0	0.00
11/11/2013	GOVI On 07-August-14			GOVI	446.65	448.5700	446.6490	448.5700	0.00
11/11/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
11/11/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
11/11/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
11/11/2013	GOVI On 07-August-14	459.99	Put	GOVI	133410	11	133410	11	0.00
11/11/2013	GOVI On 07-August-14	460.01	Put	GOVI	133610	11	133610	11	0.00
11/11/2013	GOVI On 07-August-14	460.00	Put	GOVI	133510	11	133510	11	0.00
11/11/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/11/2013	IGOV On 06-February-14			Index Future	200.90	200.9670	200.8990	200.9670	1,328.00
11/11/2013	IGOV On 08-May-14			Index Future	203.57	203.6420	203.5710	203.6420	7.00
11/11/2013	ILBI On 06-February-14			Index Future	551.50	543.8820	551.4950	543.8820	186.00
11/11/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/11/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/11/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/11/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/11/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/11/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/11/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.19	94.8400	5.1900	94.8400	100.00
11/11/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.23	94.8100	5.2300	94.8100	1,500.00
11/11/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.26	94.7700	5.2600	94.7700	1,000.00
11/11/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.37	94.6900	5.3700	94.6900	0.00
11/11/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.46	94.6700	5.4600	94.6700	400.00
11/11/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.61	94.5100	5.6100	94.5100	0.00

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11/11/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.90	94.2800	5.9000	94.2800	3,000.00
11/11/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.37	93.8500	6.3700	93.8500	1,000.00
11/11/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.69	93.5700	6.6900	93.5700	0.00
11/11/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.01	93.2700	7.0100	93.2700	150.00
11/11/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.31	92.9900	7.3100	92.9900	2,100.00
11/11/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.61	92.7100	7.6100	92.7100	0.00
11/11/2013	R023 On 07-November-13			Bond Future	7.82	101.0885	7.8200	101.0885	0.00
11/11/2013	R023 On 06-February-14			Bond Future	8.12	101.7628	8.1169	101.7628	11,259.00
11/11/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R023 On 06-February-14	7.85	Put	Bond Future	1681	1	1681	1	0.00
11/11/2013	R023 On 06-February-14	7.84	Put	Bond Future	1744	1	1744	1	0.00
11/11/2013	R023 On 06-February-14	7.86	Put	Bond Future	1617	1	1617	1	0.00
11/11/2013	R023 On 08-May-14			Bond Future	8.23	99.1885	8.2257	99.1885	0.00
11/11/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R023 On 08-May-14	7.61	Put	Bond Future	3826	3	3826	3	0.00
11/11/2013	R023 On 08-May-14	7.60	Put	Bond Future	3889	3	3889	3	0.00
11/11/2013	R023 On 08-May-14	7.59	Put	Bond Future	3953	3	3953	3	0.00
11/11/2013	R157 On 07-November-13			Bond Future	6.08	114.8837	6.0750	114.8837	0.00
11/11/2013	R157 On 06-February-14			Bond Future	6.38	116.2959	6.3842	116.2959	32,209.00
11/11/2013	R157 On 06-February-14	5.64	Call	Bond Future	84	0	84	0	0.00
11/11/2013	R157 On 06-February-14	5.66	Call	Bond Future	89	0	89	0	0.00
11/11/2013	R157 On 06-February-14	5.65	Call	Bond Future	86	0	86	0	0.00
11/11/2013	R157 On 06-February-14	5.65	Put	Bond Future	1267	1	1267	1	0.00
11/11/2013	R157 On 06-February-14	5.64	Put	Bond Future	1281	1	1281	1	0.00
11/11/2013	R157 On 06-February-14	5.66	Put	Bond Future	1253	1	1253	1	0.00
11/11/2013	R157 On 08-May-14			Bond Future	6.60	111.0221	6.5987	111.0221	0.00
11/11/2013	R157 On 08-May-14	5.21	Call	Bond Future	57	0	57	0	0.00
11/11/2013	R157 On 08-May-14	5.20	Call	Bond Future	56	0	56	0	0.00
11/11/2013	R157 On 08-May-14	5.19	Call	Bond Future	55	0	55	0	0.00
11/11/2013	R157 On 08-May-14	5.20	Put	Bond Future	1957	2	1957	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
11/11/2013	R157 On 08-May-14	5.21	Put	Bond Future	1945	2	1945	2	0.00
11/11/2013	R157 On 08-May-14	5.19	Put	Bond Future	1970	2	1970	2	0.00
11/11/2013	R157 On 07-August-14			Bond Future	6.82	112.5714	6.8236	112.5714	0.00
11/11/2013	R157 On 07-August-14	6.74	Call	Bond Future	590	1	590	1	0.00
11/11/2013	R157 On 07-August-14	6.75	Call	Bond Future	596	1	596	1	0.00
11/11/2013	R157 On 07-August-14	6.76	Call	Bond Future	602	1	602	1	0.00
11/11/2013	R157 On 07-August-14	6.74	Put	Bond Future	682	1	682	1	0.00
11/11/2013	R157 On 07-August-14	6.75	Put	Bond Future	676	1	676	1	0.00
11/11/2013	R157 On 07-August-14	6.76	Put	Bond Future	671	1	671	1	0.00
11/11/2013	R157 On 06-November-14			Bond Future	7.23	107.3137	7.2259	107.3137	0.00
11/11/2013	R157 On 06-November-14	6.20	Call	Bond Future	341	0	341	0	0.00
11/11/2013	R157 On 06-November-14	6.19	Call	Bond Future	339	0	339	0	0.00
11/11/2013	R157 On 06-November-14	6.21	Call	Bond Future	344	0	344	0	0.00
11/11/2013	R157 On 06-November-14	6.21	Put	Bond Future	1202	1	1202	1	0.00
11/11/2013	R157 On 06-November-14	6.19	Put	Bond Future	1214	1	1214	1	0.00
11/11/2013	R157 On 06-November-14	6.20	Put	Bond Future	1208	1	1208	1	0.00
11/11/2013	R186 On 07-November-13			Bond Future	8.14	122.9622	8.1350	122.9622	0.00
11/11/2013	R186 On 06-February-14			Bond Future	8.41	118.2497	8.4090	118.2497	55,933.00
11/11/2013	R186 On 06-February-14	7.75	Call	Bond Future	911	1	911	1	0.00
11/11/2013	R186 On 06-February-14	8.75	Call	Bond Future	4633	5	4633	5	0.00
11/11/2013	R186 On 06-February-14	7.74	Call	Bond Future	892	1	892	1	0.00
11/11/2013	R186 On 06-February-14	7.76	Call	Bond Future	931	1	931	1	0.00
11/11/2013	R186 On 06-February-14	7.75	Put	Bond Future	6805	6	6805	6	0.00
11/11/2013	R186 On 06-February-14	7.76	Put	Bond Future	6732	6	6732	6	0.00
11/11/2013	R186 On 06-February-14	8.75	Put	Bond Future	1739	2	1739	2	250.00
11/11/2013	R186 On 06-February-14	7.74	Put	Bond Future	6878	7	6878	7	0.00
11/11/2013	R186 On 08-May-14			Bond Future	8.51	119.8095	8.5148	119.8095	540.00
11/11/2013	R186 On 08-May-14	7.10	Call	Bond Future	639	1	639	1	0.00
11/11/2013	R186 On 08-May-14	7.11	Call	Bond Future	650	1	650	1	0.00
11/11/2013	R186 On 08-May-14	8.50	Call	Bond Future	4235	5	4235	5	0.00
11/11/2013	R186 On 08-May-14	7.09	Call	Bond Future	629	1	629	1	0.00
11/11/2013	R186 On 08-May-14	7.50	Call	Bond Future	1225	1	1225	1	1,933.00
11/11/2013	R186 On 08-May-14	8.50	Put	Bond Future	4360	4	4360	4	1,933.00
11/11/2013	R186 On 08-May-14	7.11	Put	Bond Future	13406	13	13406	13	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
11/11/2013	R186 On 08-May-14	7.10	Put	Bond Future	13493	13	13493	13	0.00
11/11/2013	R186 On 08-May-14	7.09	Put	Bond Future	13580	13	13580	13	0.00
11/11/2013	R186 On 08-May-14	7.50	Put	Bond Future	10251	10	10251	10	0.00
11/11/2013	R186 On 07-August-14			Bond Future	8.61	116.1892	8.6136	116.1892	0.00
11/11/2013	R186 On 07-August-14	8.29	Call	Bond Future	3936	4	3936	4	0.00
11/11/2013	R186 On 07-August-14	8.31	Call	Bond Future	4007	4	4007	4	0.00
11/11/2013	R186 On 07-August-14	8.30	Call	Bond Future	3971	4	3971	4	0.00
11/11/2013	R186 On 07-August-14	8.92	Call	Bond Future	6513	7	6513	7	0.00
11/11/2013	R186 On 07-August-14	8.31	Put	Bond Future	6550	6	6550	6	0.00
11/11/2013	R186 On 07-August-14	8.29	Put	Bond Future	6649	6	6649	6	0.00
11/11/2013	R186 On 07-August-14	8.30	Put	Bond Future	6599	6	6599	6	0.00
11/11/2013	R186 On 07-August-14	8.92	Put	Bond Future	4024	4	4024	4	840.00
11/11/2013	R186 On 06-November-14			Bond Future	8.72	117.7897	8.7195	117.7897	0.00
11/11/2013	R186 On 06-November-14	9.17	Call	Bond Future	8033	8	8033	8	0.00
11/11/2013	R186 On 06-November-14	8.14	Call	Bond Future	3996	4	3996	4	0.00
11/11/2013	R186 On 06-November-14	8.16	Call	Bond Future	4061	4	4061	4	0.00
11/11/2013	R186 On 06-November-14	8.15	Call	Bond Future	4028	4	4028	4	0.00
11/11/2013	R186 On 06-November-14	8.15	Put	Bond Future	8749	8	8749	8	0.00
11/11/2013	R186 On 06-November-14	8.14	Put	Bond Future	8802	9	8802	9	0.00
11/11/2013	R186 On 06-November-14	8.16	Put	Bond Future	8696	8	8696	8	0.00
11/11/2013	R186 On 06-November-14	9.17	Put	Bond Future	4483	4	4483	4	2,010.00
11/11/2013	R197 On 07-November-13			Bond Future	280.86	280.8602	280.8602	280.8602	0.00
11/11/2013	R197 On 06-February-14			Bond Future	278.92	278.9251	278.9240	278.9251	2,049.00
11/11/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R197 On 06-February-14	280.00	Put	Bond Future	1076	1	1076	1	0.00
11/11/2013	R197 On 06-February-14	280.01	Put	Bond Future	1086	1	1086	1	0.00
11/11/2013	R197 On 06-February-14	279.99	Put	Bond Future	1066	1	1066	1	0.00
11/11/2013	R201 On 07-November-13			Bond Future	4.81	107.6308	4.8100	107.6308	0.00
11/11/2013	R201 On 06-February-14			Bond Future	4.72	104.5583	4.7153	104.5583	0.00
11/11/2013	R201 On 06-February-14	5.24	Call	Bond Future	503	0	503	0	0.00
11/11/2013	R201 On 06-February-14	5.25	Call	Bond Future	510	0	510	0	0.00
11/11/2013	R201 On 06-February-14	5.26	Call	Bond Future	517	0	517	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
11/11/2013	R201 On 06-February-14	5.25	Put	Bond Future	54	0	54	0	0.00
11/11/2013	R201 On 06-February-14	5.26	Put	Bond Future	53	0	53	0	0.00
11/11/2013	R201 On 06-February-14	5.24	Put	Bond Future	56	0	56	0	0.00
11/11/2013	R201 On 08-May-14			Bond Future	4.46	105.9375	4.4640	105.9375	0.00
11/11/2013	R201 On 08-May-14	4.75	Call	Bond Future	327	0	327	0	0.00
11/11/2013	R201 On 08-May-14	4.76	Call	Bond Future	331	0	331	0	0.00
11/11/2013	R201 On 08-May-14	4.74	Call	Bond Future	324	0	324	0	0.00
11/11/2013	R201 On 08-May-14	4.75	Put	Bond Future	154	0	154	0	0.00
11/11/2013	R201 On 08-May-14	4.76	Put	Bond Future	151	0	151	0	0.00
11/11/2013	R201 On 08-May-14	4.74	Put	Bond Future	156	0	156	0	0.00
11/11/2013	R201 On 07-August-14			Bond Future	3.61	103.0056	3.6143	103.0056	0.00
11/11/2013	R201 On 07-August-14	5.29	Call	Bond Future	625	1	625	1	0.00
11/11/2013	R201 On 07-August-14	5.31	Call	Bond Future	632	1	632	1	0.00
11/11/2013	R201 On 07-August-14	5.30	Call	Bond Future	628	1	628	1	0.00
11/11/2013	R201 On 07-August-14	5.29	Put	Bond Future	17	0	17	0	0.00
11/11/2013	R201 On 07-August-14	5.30	Put	Bond Future	17	0	17	0	0.00
11/11/2013	R201 On 07-August-14	5.31	Put	Bond Future	16	0	16	0	0.00
11/11/2013	R202 On 07-November-13			Bond Future	209.55	209.5510	209.5510	209.5510	0.00
11/11/2013	R202 On 06-February-14			Bond Future	209.48	209.4816	209.4844	209.4816	43,449.00
11/11/2013	R202 On 06-February-14	208.99	Call	Bond Future	494	0	494	0	0.00
11/11/2013	R202 On 06-February-14	209.01	Call	Bond Future	474	0	474	0	0.00
11/11/2013	R202 On 06-February-14	209.00	Call	Bond Future	484	0	484	0	0.00
11/11/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
11/11/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
11/11/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
11/11/2013	R203 On 07-November-13			Bond Future	6.78	106.2042	6.7800	106.2042	0.00
11/11/2013	R203 On 06-February-14			Bond Future	7.09	107.3559	7.0921	107.3559	8,517.00
11/11/2013	R203 On 06-February-14	5.95	Call	Bond Future	48	0	48	0	16.00
11/11/2013	R203 On 06-February-14	6.16	Call	Bond Future	97	0	97	0	0.00
11/11/2013	R203 On 06-February-14	6.84	Call	Bond Future	570	1	570	1	13.00
11/11/2013	R203 On 06-February-14	6.14	Call	Bond Future	91	0	91	0	0.00
11/11/2013	R203 On 06-February-14	6.15	Call	Bond Future	94	0	94	0	0.00
11/11/2013	R203 On 06-February-14	5.95	Put	Bond Future	3771	3	3771	3	0.00
11/11/2013	R203 On 06-February-14	6.14	Put	Bond Future	3184	3	3184	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
11/11/2013	R203 On 06-February-14	6.16	Put	Bond Future	3124	3	3124	3	0.00
11/11/2013	R203 On 06-February-14	6.84	Put	Bond Future	1378	1	1378	1	0.00
11/11/2013	R203 On 06-February-14	6.15	Put	Bond Future	3154	3	3154	3	0.00
11/11/2013	R203 On 08-May-14			Bond Future	7.24	104.6117	7.2428	104.6117	0.00
11/11/2013	R203 On 08-May-14	5.76	Call	Bond Future	114	0	114	0	0.00
11/11/2013	R203 On 08-May-14	6.84	Call	Bond Future	777	1	777	1	13.00
11/11/2013	R203 On 08-May-14	5.74	Call	Bond Future	109	0	109	0	0.00
11/11/2013	R203 On 08-May-14	5.75	Call	Bond Future	112	0	112	0	0.00
11/11/2013	R203 On 08-May-14	7.40	Call	Bond Future	1551	2	1551	2	16.00
11/11/2013	R203 On 08-May-14	5.74	Put	Bond Future	4702	4	4702	4	0.00
11/11/2013	R203 On 08-May-14	7.40	Put	Bond Future	1085	1	1085	1	0.00
11/11/2013	R203 On 08-May-14	5.75	Put	Bond Future	4673	4	4673	4	0.00
11/11/2013	R203 On 08-May-14	5.76	Put	Bond Future	4644	4	4644	4	0.00
11/11/2013	R203 On 08-May-14	6.84	Put	Bond Future	1984	2	1984	2	0.00
11/11/2013	R203 On 07-August-14			Bond Future	7.39	106.0709	7.3856	106.0709	0.00
11/11/2013	R203 On 07-August-14	7.31	Call	Bond Future	1412	2	1412	2	0.00
11/11/2013	R203 On 07-August-14	7.30	Call	Bond Future	1399	2	1399	2	0.00
11/11/2013	R203 On 07-August-14	7.29	Call	Bond Future	1385	2	1385	2	0.00
11/11/2013	R203 On 07-August-14	6.84	Call	Bond Future	860	1	860	1	30.00
11/11/2013	R203 On 07-August-14	7.30	Put	Bond Future	1635	1	1635	1	0.00
11/11/2013	R203 On 07-August-14	7.31	Put	Bond Future	1621	1	1621	1	0.00
11/11/2013	R203 On 07-August-14	7.29	Put	Bond Future	1649	1	1649	1	0.00
11/11/2013	R203 On 07-August-14	6.84	Put	Bond Future	2380	2	2380	2	0.00
11/11/2013	R203 On 06-November-14			Bond Future	7.57	103.3714	7.5678	103.3714	0.00
11/11/2013	R203 On 06-November-14	6.84	Call	Bond Future	919	1	919	1	0.00
11/11/2013	R203 On 06-November-14	6.86	Call	Bond Future	936	1	936	1	0.00
11/11/2013	R203 On 06-November-14	6.85	Call	Bond Future	927	1	927	1	0.00
11/11/2013	R203 On 06-November-14	6.84	Put	Bond Future	2791	3	2791	3	0.00
11/11/2013	R203 On 06-November-14	6.86	Put	Bond Future	2757	3	2757	3	0.00
11/11/2013	R203 On 06-November-14	6.85	Put	Bond Future	2774	3	2774	3	0.00
11/11/2013	R204 On 07-November-13			Bond Future	7.06	107.1297	7.0550	107.1297	0.00
11/11/2013	R204 On 06-February-14			Bond Future	7.35	104.2227	7.3540	104.2227	28,279.00
11/11/2013	R204 On 06-February-14	6.39	Call	Bond Future	139	0	139	0	0.00
11/11/2013	R204 On 06-February-14	6.40	Call	Bond Future	143	0	143	0	0.00

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11/11/2013	R204 On 06-February-14	6.41	Call	Bond Future	148	0	148	0	0.00
11/11/2013	R204 On 06-February-14	6.40	Put	Bond Future	4136	4	4136	4	0.00
11/11/2013	R204 On 06-February-14	6.41	Put	Bond Future	4098	4	4098	4	0.00
11/11/2013	R204 On 06-February-14	6.39	Put	Bond Future	4175	4	4175	4	0.00
11/11/2013	R204 On 08-May-14			Bond Future	7.49	105.5974	7.4882	105.5974	0.00
11/11/2013	R204 On 08-May-14	6.05	Call	Bond Future	173	0	173	0	0.00
11/11/2013	R204 On 08-May-14	6.04	Call	Bond Future	169	0	169	0	0.00
11/11/2013	R204 On 08-May-14	6.06	Call	Bond Future	176	0	176	0	0.00
11/11/2013	R204 On 08-May-14	6.05	Put	Bond Future	5951	6	5951	6	0.00
11/11/2013	R204 On 08-May-14	6.04	Put	Bond Future	5989	6	5989	6	0.00
11/11/2013	R204 On 08-May-14	6.06	Put	Bond Future	5913	5	5913	5	0.00
11/11/2013	R204 On 07-August-14			Bond Future	7.61	103.0387	7.6143	103.0387	0.00
11/11/2013	R204 On 07-August-14	7.45	Call	Bond Future	1812	2	1812	2	0.00
11/11/2013	R204 On 07-August-14	7.78	Call	Bond Future	2435	3	2435	3	0.00
11/11/2013	R204 On 07-August-14	7.46	Call	Bond Future	1829	2	1829	2	0.00
11/11/2013	R204 On 07-August-14	7.44	Call	Bond Future	1795	2	1795	2	0.00
11/11/2013	R204 On 07-August-14	7.78	Put	Bond Future	1827	2	1827	2	530.00
11/11/2013	R204 On 07-August-14	7.44	Put	Bond Future	2439	2	2439	2	0.00
11/11/2013	R204 On 07-August-14	7.46	Put	Bond Future	2399	2	2399	2	0.00
11/11/2013	R204 On 07-August-14	7.45	Put	Bond Future	2419	2	2419	2	0.00
11/11/2013	R204 On 06-November-14			Bond Future	7.76	104.4580	7.7605	104.4580	0.00
11/11/2013	R204 On 06-November-14	7.00	Call	Bond Future	1335	2	1335	2	0.00
11/11/2013	R204 On 06-November-14	7.01	Call	Bond Future	1347	2	1347	2	0.00
11/11/2013	R204 On 06-November-14	7.99	Call	Bond Future	2919	3	2919	3	0.00
11/11/2013	R204 On 06-November-14	6.99	Call	Bond Future	1322	2	1322	2	0.00
11/11/2013	R204 On 06-November-14	7.00	Put	Bond Future	4025	4	4025	4	0.00
11/11/2013	R204 On 06-November-14	7.99	Put	Bond Future	2124	2	2124	2	1,270.00
11/11/2013	R204 On 06-November-14	7.01	Put	Bond Future	4001	4	4001	4	0.00
11/11/2013	R204 On 06-November-14	6.99	Put	Bond Future	4049	4	4049	4	0.00
11/11/2013	R206 On 07-November-13			Bond Future	5.19	102.8152	5.1850	102.8152	0.00
11/11/2013	R207 On 07-November-13			Bond Future	7.36	101.8356	7.3550	101.8356	0.00
11/11/2013	R207 On 06-February-14			Bond Future	7.65	99.0917	7.6548	99.0917	18,702.00
11/11/2013	R207 On 06-February-14	6.65	Call	Bond Future	176	0	176	0	0.00
11/11/2013	R207 On 06-February-14	6.64	Call	Bond Future	171	0	171	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
11/11/2013	R207 On 06-February-14	6.66	Call	Bond Future	181	0	181	0	0.00
11/11/2013	R207 On 06-February-14	6.65	Put	Bond Future	4976	5	4976	5	0.00
11/11/2013	R207 On 06-February-14	6.64	Put	Bond Future	5020	5	5020	5	0.00
11/11/2013	R207 On 06-February-14	6.66	Put	Bond Future	4932	5	4932	5	0.00
11/11/2013	R207 On 08-May-14			Bond Future	7.78	100.3987	7.7847	100.3987	0.00
11/11/2013	R207 On 08-May-14	6.20	Call	Bond Future	206	0	206	0	0.00
11/11/2013	R207 On 08-May-14	6.21	Call	Bond Future	210	0	210	0	0.00
11/11/2013	R207 On 08-May-14	6.19	Call	Bond Future	202	0	202	0	0.00
11/11/2013	R207 On 08-May-14	6.20	Put	Bond Future	7583	7	7583	7	0.00
11/11/2013	R207 On 08-May-14	6.19	Put	Bond Future	7628	7	7628	7	0.00
11/11/2013	R207 On 08-May-14	6.21	Put	Bond Future	7538	7	7538	7	0.00
11/11/2013	R207 On 07-August-14			Bond Future	7.91	98.1586	7.9077	98.1586	0.00
11/11/2013	R207 On 07-August-14	7.69	Call	Bond Future	2167	2	2167	2	0.00
11/11/2013	R207 On 07-August-14	7.71	Call	Bond Future	2205	2	2205	2	0.00
11/11/2013	R207 On 07-August-14	7.70	Call	Bond Future	2186	2	2186	2	0.00
11/11/2013	R207 On 07-August-14	7.70	Put	Bond Future	3077	3	3077	3	0.00
11/11/2013	R207 On 07-August-14	7.69	Put	Bond Future	3101	3	3101	3	0.00
11/11/2013	R207 On 07-August-14	7.71	Put	Bond Future	3054	3	3054	3	0.00
11/11/2013	R207 On 06-November-14			Bond Future	8.04	99.5107	8.0409	99.5107	0.00
11/11/2013	R207 On 06-November-14	7.36	Call	Bond Future	1851	2	1851	2	0.00
11/11/2013	R207 On 06-November-14	7.34	Call	Bond Future	1821	2	1821	2	0.00
11/11/2013	R207 On 06-November-14	7.35	Call	Bond Future	1836	2	1836	2	0.00
11/11/2013	R207 On 06-November-14	7.34	Put	Bond Future	4736	4	4736	4	0.00
11/11/2013	R207 On 06-November-14	7.35	Put	Bond Future	4709	4	4709	4	0.00
11/11/2013	R207 On 06-November-14	7.36	Put	Bond Future	4682	4	4682	4	0.00
11/11/2013	R208 On 07-November-13			Bond Future	7.53	96.4301	7.5300	96.4301	0.00
11/11/2013	R208 On 06-February-14			Bond Future	7.83	97.1225	7.8331	97.1225	10,360.00
11/11/2013	R208 On 06-February-14	6.74	Call	Bond Future	138	0	138	0	0.00
11/11/2013	R208 On 06-February-14	6.76	Call	Bond Future	147	0	147	0	0.00
11/11/2013	R208 On 06-February-14	6.75	Call	Bond Future	142	0	142	0	0.00
11/11/2013	R208 On 06-February-14	6.75	Put	Bond Future	5978	6	5978	6	0.00
11/11/2013	R208 On 06-February-14	6.76	Put	Bond Future	5926	5	5926	5	0.00
11/11/2013	R208 On 06-February-14	6.74	Put	Bond Future	6029	6	6029	6	0.00
11/11/2013	R208 On 08-May-14			Bond Future	7.95	95.0075	7.9494	95.0075	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
11/11/2013	R208 On 08-May-14	6.29	Call	Bond Future	165	0	165	0	0.00
11/11/2013	R208 On 08-May-14	6.31	Call	Bond Future	172	0	172	0	0.00
11/11/2013	R208 On 08-May-14	6.30	Call	Bond Future	168	0	168	0	0.00
11/11/2013	R208 On 08-May-14	6.29	Put	Bond Future	8970	9	8970	9	0.00
11/11/2013	R208 On 08-May-14	6.31	Put	Bond Future	8865	8	8865	8	0.00
11/11/2013	R208 On 08-May-14	6.30	Put	Bond Future	8917	8	8917	8	0.00
11/11/2013	R208 On 07-August-14			Bond Future	8.06	96.3328	8.0583	96.3328	0.00
11/11/2013	R208 On 07-August-14	7.80	Call	Bond Future	2246	2	2246	2	0.00
11/11/2013	R208 On 07-August-14	8.28	Call	Bond Future	3418	4	3418	4	0.00
11/11/2013	R208 On 07-August-14	7.79	Call	Bond Future	2224	2	2224	2	0.00
11/11/2013	R208 On 07-August-14	7.81	Call	Bond Future	2268	3	2268	3	0.00
11/11/2013	R208 On 07-August-14	8.28	Put	Bond Future	2350	2	2350	2	630.00
11/11/2013	R208 On 07-August-14	7.80	Put	Bond Future	3510	3	3510	3	0.00
11/11/2013	R208 On 07-August-14	7.81	Put	Bond Future	3483	3	3483	3	0.00
11/11/2013	R208 On 07-August-14	7.79	Put	Bond Future	3538	3	3538	3	0.00
11/11/2013	R208 On 06-November-14			Bond Future	8.18	94.2632	8.1809	94.2632	0.00
11/11/2013	R208 On 06-November-14	7.44	Call	Bond Future	1741	2	1741	2	0.00
11/11/2013	R208 On 06-November-14	7.46	Call	Bond Future	1775	2	1775	2	0.00
11/11/2013	R208 On 06-November-14	7.45	Call	Bond Future	1758	2	1758	2	0.00
11/11/2013	R208 On 06-November-14	8.50	Call	Bond Future	4043	4	4043	4	0.00
11/11/2013	R208 On 06-November-14	7.45	Put	Bond Future	5261	5	5261	5	0.00
11/11/2013	R208 On 06-November-14	8.50	Put	Bond Future	2563	2	2563	2	1,520.00
11/11/2013	R208 On 06-November-14	7.44	Put	Bond Future	5293	5	5293	5	0.00
11/11/2013	R208 On 06-November-14	7.46	Put	Bond Future	5228	5	5228	5	0.00
11/11/2013	R209 On 07-November-13			Bond Future	8.93	75.0000	8.9250	75.0000	0.00
11/11/2013	R209 On 06-February-14			Bond Future	9.20	74.9928	9.2023	74.9928	23,118.00
11/11/2013	R209 On 06-February-14	8.54	Call	Bond Future	1096	1	1096	1	0.00
11/11/2013	R209 On 06-February-14	8.56	Call	Bond Future	1135	1	1135	1	0.00
11/11/2013	R209 On 06-February-14	8.55	Call	Bond Future	1115	1	1115	1	0.00
11/11/2013	R209 On 06-February-14	8.54	Put	Bond Future	6196	6	6196	6	0.00
11/11/2013	R209 On 06-February-14	8.56	Put	Bond Future	6073	6	6073	6	0.00
11/11/2013	R209 On 06-February-14	8.55	Put	Bond Future	6135	6	6135	6	0.00
11/11/2013	R209 On 08-May-14			Bond Future	9.30	72.8375	9.2985	72.8375	0.00
11/11/2013	R209 On 08-May-14	7.86	Call	Bond Future	702	1	702	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
11/11/2013	R209 On 08-May-14	7.85	Call	Bond Future	691	1	691	1	0.00
11/11/2013	R209 On 08-May-14	7.84	Call	Bond Future	681	1	681	1	0.00
11/11/2013	R209 On 08-May-14	7.85	Put	Bond Future	12389	12	12389	12	0.00
11/11/2013	R209 On 08-May-14	7.86	Put	Bond Future	12309	12	12309	12	0.00
11/11/2013	R209 On 08-May-14	7.84	Put	Bond Future	12469	12	12469	12	0.00
11/11/2013	R209 On 07-August-14			Bond Future	9.39	73.8537	9.3890	73.8537	0.00
11/11/2013	R209 On 07-August-14	9.05	Call	Bond Future	3816	4	3816	4	0.00
11/11/2013	R209 On 07-August-14	9.06	Call	Bond Future	3846	4	3846	4	0.00
11/11/2013	R209 On 07-August-14	9.04	Call	Bond Future	3785	4	3785	4	0.00
11/11/2013	R209 On 07-August-14	9.06	Put	Bond Future	6231	6	6231	6	0.00
11/11/2013	R209 On 07-August-14	9.04	Put	Bond Future	6320	6	6320	6	0.00
11/11/2013	R209 On 07-August-14	9.05	Put	Bond Future	6275	6	6275	6	0.00
11/11/2013	R209 On 06-November-14			Bond Future	9.49	71.7261	9.4852	71.7261	0.00
11/11/2013	R209 On 06-November-14	8.99	Call	Bond Future	3985	4	3985	4	0.00
11/11/2013	R209 On 06-November-14	9.00	Call	Bond Future	4013	4	4013	4	0.00
11/11/2013	R209 On 06-November-14	9.01	Call	Bond Future	4042	4	4042	4	0.00
11/11/2013	R209 On 06-November-14	8.99	Put	Bond Future	7562	7	7562	7	0.00
11/11/2013	R209 On 06-November-14	9.01	Put	Bond Future	7470	7	7470	7	0.00
11/11/2013	R209 On 06-November-14	9.00	Put	Bond Future	7516	7	7516	7	0.00
11/11/2013	R210 On 07-November-13			Bond Future	159.33	159.3344	159.3344	159.3344	0.00
11/11/2013	R210 On 06-February-14			Bond Future	160.57	160.9562	160.5709	160.9562	1,319.00
11/11/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R210 On 06-February-14	161.49	Put	Bond Future	919	1	919	1	0.00
11/11/2013	R210 On 06-February-14	161.50	Put	Bond Future	929	1	929	1	0.00
11/11/2013	R210 On 06-February-14	161.51	Put	Bond Future	939	1	939	1	0.00
11/11/2013	R211 On 07-November-13			Bond Future	128.85	128.8481	128.8481	128.8481	0.00
11/11/2013	R211 On 06-February-14			Bond Future	129.03	129.0352	129.0300	129.0352	522.00
11/11/2013	R211 On 06-February-14	129.01	Call	Bond Future	20	0	20	0	0.00
11/11/2013	R211 On 06-February-14	129.00	Call	Bond Future	30	0	30	0	0.00
11/11/2013	R211 On 06-February-14	128.99	Call	Bond Future	40	0	40	0	0.00
11/11/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
11/11/2013	R211 On 06-February-14	129.01	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
11/11/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
11/11/2013	R212 On 07-November-13			Bond Future	131.68	131.6775	131.6775	131.6775	0.00
11/11/2013	R212 On 06-February-14			Bond Future	131.71	131.7099	131.7091	131.7099	21,791.00
11/11/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R212 On 06-February-14	132.99	Put	Bond Future	1281	1	1281	1	0.00
11/11/2013	R212 On 06-February-14	133.01	Put	Bond Future	1301	1	1301	1	0.00
11/11/2013	R212 On 06-February-14	133.00	Put	Bond Future	1291	1	1291	1	0.00
11/11/2013	R213 On 07-November-13			Bond Future	8.77	85.7836	8.7700	85.7836	0.00
11/11/2013	R213 On 06-February-14			Bond Future	9.07	85.9744	9.0660	85.9744	19,947.00
11/11/2013	R213 On 06-February-14	8.31	Call	Bond Future	921	1	921	1	0.00
11/11/2013	R213 On 06-February-14	8.30	Call	Bond Future	904	1	904	1	0.00
11/11/2013	R213 On 06-February-14	8.29	Call	Bond Future	888	1	888	1	0.00
11/11/2013	R213 On 06-February-14	8.30	Put	Bond Future	6920	7	6920	7	0.00
11/11/2013	R213 On 06-February-14	8.31	Put	Bond Future	6854	6	6854	6	0.00
11/11/2013	R213 On 06-February-14	8.29	Put	Bond Future	6985	7	6985	7	0.00
11/11/2013	R213 On 08-May-14			Bond Future	9.17	83.5708	9.1675	83.5708	0.00
11/11/2013	R213 On 08-May-14	7.65	Call	Bond Future	659	1	659	1	0.00
11/11/2013	R213 On 08-May-14	7.64	Call	Bond Future	649	1	649	1	0.00
11/11/2013	R213 On 08-May-14	7.66	Call	Bond Future	669	1	669	1	0.00
11/11/2013	R213 On 08-May-14	7.65	Put	Bond Future	12971	12	12971	12	0.00
11/11/2013	R213 On 08-May-14	7.64	Put	Bond Future	13050	13	13050	13	0.00
11/11/2013	R213 On 08-May-14	7.66	Put	Bond Future	12891	12	12891	12	0.00
11/11/2013	R213 On 07-August-14			Bond Future	9.26	84.7366	9.2643	84.7366	0.00
11/11/2013	R213 On 07-August-14	8.84	Call	Bond Future	3666	4	3666	4	0.00
11/11/2013	R213 On 07-August-14	8.86	Call	Bond Future	3725	4	3725	4	0.00
11/11/2013	R213 On 07-August-14	8.85	Call	Bond Future	3696	4	3696	4	0.00
11/11/2013	R213 On 07-August-14	8.85	Put	Bond Future	6760	6	6760	6	0.00
11/11/2013	R213 On 07-August-14	8.86	Put	Bond Future	6714	6	6714	6	0.00
11/11/2013	R213 On 07-August-14	8.84	Put	Bond Future	6806	7	6806	7	0.00
11/11/2013	R213 On 06-November-14			Bond Future	9.37	82.3656	9.3692	82.3656	0.00
11/11/2013	R213 On 06-November-14	8.84	Call	Bond Future	4010	4	4010	4	0.00
11/11/2013	R213 On 06-November-14	8.86	Call	Bond Future	4068	4	4068	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
11/11/2013	R213 On 06-November-14	8.85	Call	Bond Future	4039	4	4039	4	0.00
11/11/2013	R213 On 06-November-14	8.85	Put	Bond Future	7834	8	7834	8	0.00
11/11/2013	R213 On 06-November-14	8.84	Put	Bond Future	7881	8	7881	8	0.00
11/11/2013	R213 On 06-November-14	8.86	Put	Bond Future	7787	7	7787	7	0.00
11/11/2013	R214 On 07-November-13			Bond Future	9.07	75.4742	9.0700	75.4742	0.00
11/11/2013	R214 On 06-February-14			Bond Future	9.37	75.3305	9.3657	75.3305	2,927.00
11/11/2013	R214 On 06-February-14	9.01	Call	Bond Future	1912	2	1912	2	0.00
11/11/2013	R214 On 06-February-14	9.00	Call	Bond Future	1885	2	1885	2	0.00
11/11/2013	R214 On 06-February-14	8.99	Call	Bond Future	1857	2	1857	2	0.00
11/11/2013	R214 On 06-February-14	9.00	Put	Bond Future	4700	4	4700	4	0.00
11/11/2013	R214 On 06-February-14	8.99	Put	Bond Future	4752	5	4752	5	0.00
11/11/2013	R214 On 06-February-14	9.01	Put	Bond Future	4648	4	4648	4	0.00
11/11/2013	R214 On 08-May-14			Bond Future	9.46	73.0392	9.4615	73.0392	0.00
11/11/2013	R214 On 08-May-14	9.00	Call	Bond Future	2762	3	2762	3	0.00
11/11/2013	R214 On 08-May-14	9.01	Call	Bond Future	2791	3	2791	3	0.00
11/11/2013	R214 On 08-May-14	8.99	Call	Bond Future	2734	3	2734	3	0.00
11/11/2013	R214 On 08-May-14	9.01	Put	Bond Future	6232	6	6232	6	0.00
11/11/2013	R214 On 08-May-14	9.00	Put	Bond Future	6283	6	6283	6	0.00
11/11/2013	R214 On 08-May-14	8.99	Put	Bond Future	6334	6	6334	6	0.00
11/11/2013	R248 On 07-November-13			Bond Future	9.13	97.8241	9.1250	97.8241	0.00
11/11/2013	R248 On 06-February-14			Bond Future	9.41	97.7535	9.4078	97.7535	10,220.00
11/11/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R248 On 06-February-14	9.09	Put	Bond Future	3128	3	3128	3	0.00
11/11/2013	R248 On 06-February-14	9.10	Put	Bond Future	3027	3	3027	3	0.00
11/11/2013	R248 On 06-February-14	9.11	Put	Bond Future	2926	2	2926	2	0.00
11/11/2013	R248 On 08-May-14			Bond Future	9.51	94.6209	9.5058	94.6209	0.00
11/11/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/11/2013	R248 On 08-May-14	9.05	Put	Bond Future	4459	4	4459	4	0.00
11/11/2013	R248 On 08-May-14	9.06	Put	Bond Future	4357	4	4357	4	0.00
11/11/2013	R248 On 08-May-14	9.04	Put	Bond Future	4561	4	4561	4	0.00



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Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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