



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For December 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	2025 On 06-February-14			Bond Future	110.01	110.0018	110.0081	110.0018	0.00
10/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
10/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
10/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
10/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	992	1	992	1	0.00
10/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	982	1	982	1	0.00
10/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	1002	1	1002	1	0.00
10/12/2013	2037 On 06-February-14			Bond Future	9.20	93.8717	9.2003	93.8717	1,652.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	1679	2	1679	2	0.00
10/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1592	2	1592	2	0.00
10/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1504	2	1504	2	0.00
10/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2037 On 08-May-14			Bond Future	9.30	95.1038	9.3029	95.1038	0.00
10/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	763	1	763	1	0.00
10/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	589	1	589	1	0.00
10/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	676	1	676	1	0.00
10/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2037 On 07-August-14			Bond Future	9.40	92.1500	9.4043	92.1500	0.00
10/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
10/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
10/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
10/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	3242	3	3242	3	0.00
10/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	3151	3	3151	3	0.00
10/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	3059	3	3059	3	0.00
10/12/2013	2038 On 06-February-14			Bond Future	107.75	107.7435	107.7510	107.7435	24.00
10/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	741	1	741	1	0.00
10/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	751	1	751	1	0.00
10/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	761	1	761	1	0.00
10/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2050 On 06-February-14			Bond Future	111.58	111.5696	111.5776	111.5696	472.00
10/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1578	2	1578	2	0.00
10/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1568	2	1568	2	0.00
10/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1588	2	1588	2	0.00
10/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
10/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	AL37 On 06-February-14			Index Future	412.76	412.9070	412.7590	412.9070	0.00
10/12/2013	AL37 On 08-May-14			Index Future	418.18	418.3270	418.1790	418.3270	0.00
10/12/2013	AL7T On 06-February-14			Index Future	486.11	485.8090	486.1140	485.8090	1.00
10/12/2013	AL7T On 08-May-14			Index Future	492.50	492.1860	492.4970	492.1860	0.00
10/12/2013	ALBI On 06-February-14			Index Future	437.53	437.8230	437.5330	437.8230	789.00
10/12/2013	ALBI On 08-May-14			Index Future	443.28	443.5700	443.2780	443.5700	35.00
10/12/2013	ALBI On 07-August-14			Index Future	449.35	449.6480	449.3450	449.6480	0.00
10/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/12/2013	EL28 On 06-February-14			Bond Future	113.17	113.1659	113.1742	113.1659	0.00
10/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2184	2	2184	2	0.00
10/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2164	2	2164	2	0.00
10/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2174	2	2174	2	0.00
10/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
10/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
10/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
10/12/2013	ES33 On 06-February-14			Bond Future	9.77	83.6702	9.7660	83.6702	6,292.00
10/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
10/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
10/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
10/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1606	1	1606	1	0.00
10/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1530	1	1530	1	0.00
10/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1681	1	1681	1	0.00
10/12/2013	ES33 On 08-May-14			Bond Future	9.89	80.9865	9.8878	80.9865	0.00
10/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
10/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
10/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
10/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2482	2	2482	2	0.00
10/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2407	2	2407	2	0.00
10/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2558	2	2558	2	0.00
10/12/2013	GOVI On 06-February-14			GOVI	437.02	437.2460	437.0230	437.2460	469.00
10/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
10/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
10/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
10/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	29670	3	29670	3	0.00
10/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	29870	3	29870	3	0.00
10/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	29770	3	29770	3	0.00
10/12/2013	GOVI On 08-May-14			GOVI	442.76	442.9860	442.7620	442.9860	0.00
10/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	7520	1	7520	1	0.00

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10/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	7620	1	7620	1	0.00
10/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	7720	1	7720	1	0.00
10/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
10/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
10/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
10/12/2013	GOVI On 07-August-14			GOVI	448.82	449.0560	448.8210	449.0560	0.00
10/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
10/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
10/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
10/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	111690	11	111690	11	0.00
10/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	111890	11	111890	11	0.00
10/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	111790	11	111790	11	0.00
10/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/12/2013	IGOV On 06-February-14			Index Future	200.04	200.0240	200.0350	200.0240	1,332.00
10/12/2013	IGOV On 08-May-14			Index Future	202.69	202.6740	202.6860	202.6740	7.00
10/12/2013	ILBI On 06-February-14			Index Future	541.83	541.7470	541.8250	541.7470	190.00
10/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,500.00
10/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.24	94.7600	5.2400	94.7600	1,000.00
10/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.32	94.6800	5.3200	94.6800	0.00
10/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.36	94.6300	5.3600	94.6300	0.00
10/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.45	94.5400	5.4500	94.5400	0.00
10/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.55	94.4300	5.5500	94.4300	0.00
10/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.70	94.3000	5.7000	94.3000	6,000.00
10/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.01	93.9700	6.0100	93.9700	1,000.00
10/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.40	93.5800	6.4000	93.5800	0.00
10/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	150.00
10/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.04	92.9400	7.0400	92.9400	3,200.00
10/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.33	92.6500	7.3300	92.6500	0.00

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10/12/2013	R023 On 06-February-14			Bond Future	8.02	101.6821	8.0208	101.6821	11,257.00
10/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	1080	1	1080	1	0.00
10/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	1016	1	1016	1	0.00
10/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	1143	1	1143	1	0.00
10/12/2013	R023 On 08-May-14			Bond Future	8.13	99.1003	8.1264	99.1003	0.00
10/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	3221	3	3221	3	0.00
10/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	3285	3	3285	3	0.00
10/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	3349	3	3349	3	0.00
10/12/2013	R157 On 06-February-14			Bond Future	6.28	116.2753	6.2804	116.2753	32,002.00
10/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	84	0	84	0	0.00
10/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	89	0	89	0	0.00
10/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	87	0	87	0	0.00
10/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	1101	1	1101	1	0.00
10/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1115	1	1115	1	0.00
10/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1088	1	1088	1	0.00
10/12/2013	R157 On 08-May-14			Bond Future	6.48	110.9940	6.4776	110.9940	0.00
10/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	96	0	96	0	0.00
10/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	95	0	95	0	0.00
10/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	93	0	93	0	0.00
10/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1833	2	1833	2	0.00
10/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1821	2	1821	2	0.00
10/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1845	2	1845	2	0.00
10/12/2013	R157 On 07-August-14			Bond Future	6.70	112.5162	6.7000	112.5162	0.00
10/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	710	1	710	1	0.00
10/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	716	1	716	1	0.00
10/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	721	1	721	1	0.00
10/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	666	1	666	1	0.00
10/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	661	1	661	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
10/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	656	1	656	1	0.00
10/12/2013	R157 On 06-November-14			Bond Future	7.05	107.2690	7.0504	107.2690	0.00
10/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	371	0	371	0	0.00
10/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	369	0	369	0	0.00
10/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	374	0	374	0	0.00
10/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1085	1	1085	1	0.00
10/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1097	1	1097	1	0.00
10/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1091	1	1091	1	0.00
10/12/2013	R186 On 06-February-14			Bond Future	8.32	118.4417	8.3249	118.4417	60,693.00
10/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	795	1	795	1	0.00
10/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	4789	5	4789	5	0.00
10/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	776	1	776	1	0.00
10/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	815	1	815	1	0.00
10/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5959	6	5959	6	0.00
10/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5886	6	5886	6	0.00
10/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1166	1	1166	1	250.00
10/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	6032	6	6032	6	0.00
10/12/2013	R186 On 08-May-14			Bond Future	8.43	119.9964	8.4283	119.9964	740.00
10/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	771	1	771	1	0.00
10/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4621	5	4621	5	0.00
10/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	784	1	784	1	0.00
10/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8467	8	8467	8	0.00
10/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3598	4	3598	4	8,000.00
10/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	759	1	759	1	0.00
10/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1410	1	1410	1	1,933.00
10/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7077	7	7077	7	0.00
10/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12891	13	12891	13	0.00
10/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	4012	4	4012	4	1,933.00
10/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12806	13	12806	13	0.00
10/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2350	2	2350	2	400.00
10/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1757	2	1757	2	8,000.00
10/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12976	13	12976	13	0.00
10/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9703	10	9703	10	0.00
10/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	5129	5	5129	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
10/12/2013	R186 On 07-August-14			Bond Future	8.53	116.3506	8.5276	116.3506	0.00
10/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4193	4	4193	4	0.00
10/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4268	4	4268	4	0.00
10/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4230	4	4230	4	0.00
10/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	6869	7	6869	7	0.00
10/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	6098	6	6098	6	0.00
10/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	6194	6	6194	6	0.00
10/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	6146	6	6146	6	0.00
10/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3668	4	3668	4	840.00
10/12/2013	R186 On 06-November-14			Bond Future	8.63	117.9648	8.6289	117.9648	0.00
10/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8255	8	8255	8	0.00
10/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4077	4	4077	4	0.00
10/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4143	4	4143	4	0.00
10/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4110	4	4110	4	0.00
10/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	8098	8	8098	8	0.00
10/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	8150	8	8150	8	0.00
10/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	8045	8	8045	8	0.00
10/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3972	4	3972	4	2,010.00
10/12/2013	R197 On 06-February-14			Bond Future	275.82	275.8070	275.8221	275.8070	2,049.00
10/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	4178	4	4178	4	0.00
10/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	4188	4	4188	4	0.00
10/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	4168	4	4168	4	0.00
10/12/2013	R201 On 06-February-14			Bond Future	4.85	104.4946	4.8471	104.4946	0.00
10/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	407	0	407	0	0.00
10/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	413	0	413	0	0.00
10/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	420	0	420	0	0.00
10/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	70	0	70	0	0.00
10/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	68	0	68	0	0.00
10/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	72	0	72	0	0.00
10/12/2013	R201 On 08-May-14			Bond Future	4.66	105.8663	4.6599	105.8663	0.00
10/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	279	0	279	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
10/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	282	0	282	0	0.00
10/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	276	0	276	0	0.00
10/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	224	0	224	0	0.00
10/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	222	0	222	0	0.00
10/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	227	0	227	0	0.00
10/12/2013	R201 On 07-August-14			Bond Future	4.02	102.9085	4.0216	102.9085	0.00
10/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	515	1	515	1	0.00
10/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	520	1	520	1	0.00
10/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	518	1	518	1	0.00
10/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	55	0	55	0	0.00
10/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	54	0	54	0	0.00
10/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	54	0	54	0	0.00
10/12/2013	R202 On 06-February-14			Bond Future	209.22	209.2100	209.2240	209.2100	44,679.00
10/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	234	0	234	0	0.00
10/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	214	0	214	0	0.00
10/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	224	0	224	0	0.00
10/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
10/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
10/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
10/12/2013	R203 On 06-February-14			Bond Future	7.07	107.1166	7.0745	107.1166	8,612.00
10/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	26	0	26	0	16.00
10/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	60	0	60	0	0.00
10/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	481	1	481	1	13.00
10/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	56	0	56	0	0.00
10/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	58	0	58	0	0.00
10/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3694	4	3694	4	0.00
10/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	3092	3	3092	3	0.00
10/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	3030	3	3030	3	0.00
10/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1233	1	1233	1	0.00
10/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	3061	3	3061	3	0.00
10/12/2013	R203 On 08-May-14			Bond Future	7.23	104.3625	7.2254	104.3625	0.00
10/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	120	0	120	0	0.00
10/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	790	1	790	1	13.00
10/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	115	0	115	0	0.00

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10/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	118	0	118	0	0.00
10/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1571	2	1571	2	16.00
10/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4657	5	4657	5	0.00
10/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	1053	1	1053	1	0.00
10/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4628	5	4628	5	0.00
10/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4599	5	4599	5	0.00
10/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1945	2	1945	2	0.00
10/12/2013	R203 On 07-August-14			Bond Future	7.38	105.7934	7.3766	105.7934	0.00
10/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1442	1	1442	1	0.00
10/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1429	1	1429	1	0.00
10/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1415	1	1415	1	0.00
10/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	890	1	890	1	30.00
10/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1641	2	1641	2	0.00
10/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1626	2	1626	2	0.00
10/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1655	2	1655	2	0.00
10/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2386	2	2386	2	0.00
10/12/2013	R203 On 06-November-14			Bond Future	7.55	103.1004	7.5542	103.1004	0.00
10/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	921	1	921	1	0.00
10/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	939	1	939	1	0.00
10/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	930	1	930	1	0.00
10/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2759	3	2759	3	0.00
10/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2725	3	2725	3	0.00
10/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2742	3	2742	3	0.00
10/12/2013	R204 On 06-February-14			Bond Future	7.32	103.8819	7.3202	103.8819	28,343.00
10/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	110	0	110	0	0.00
10/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	113	0	113	0	0.00
10/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	117	0	117	0	0.00
10/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3968	4	3968	4	0.00
10/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3929	4	3929	4	0.00
10/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	4007	4	4007	4	0.00
10/12/2013	R204 On 08-May-14			Bond Future	7.45	105.2455	7.4534	105.2455	0.00
10/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	224	0	224	0	0.00
10/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	220	0	220	0	0.00
10/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	229	0	229	0	0.00

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10/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5867	6	5867	6	0.00
10/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5905	6	5905	6	0.00
10/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5830	6	5830	6	0.00
10/12/2013	R204 On 07-August-14			Bond Future	7.58	102.6571	7.5846	102.6571	0.00
10/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	1993	2	1993	2	0.00
10/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2619	3	2619	3	0.00
10/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2011	2	2011	2	0.00
10/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	1976	2	1976	2	0.00
10/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1901	2	1901	2	530.00
10/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2510	3	2510	3	0.00
10/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2471	2	2471	2	0.00
10/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2491	2	2491	2	0.00
10/12/2013	R204 On 06-November-14			Bond Future	7.73	104.0813	7.7259	104.0813	0.00
10/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1519	2	1519	2	0.00
10/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1532	2	1532	2	0.00
10/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3119	3	3119	3	0.00
10/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1506	2	1506	2	0.00
10/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	4089	4	4089	4	0.00
10/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2203	2	2203	2	1,270.00
10/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	4066	4	4066	4	0.00
10/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	4112	4	4112	4	0.00
10/12/2013	R207 On 06-February-14			Bond Future	7.61	98.8935	7.6077	98.8935	22,339.00
10/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	144	0	144	0	0.00
10/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	140	0	140	0	0.00
10/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	148	0	148	0	0.00
10/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4726	5	4726	5	0.00
10/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4771	5	4771	5	0.00
10/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4681	5	4681	5	0.00
10/12/2013	R207 On 08-May-14			Bond Future	7.74	100.1916	7.7361	100.1916	0.00
10/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	240	0	240	0	0.00
10/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	244	0	244	0	0.00
10/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	236	0	236	0	0.00
10/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	7401	7	7401	7	0.00
10/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7445	7	7445	7	0.00

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10/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	7356	7	7356	7	0.00
10/12/2013	R207 On 07-August-14			Bond Future	7.86	97.9249	7.8625	97.9249	0.00
10/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2302	2	2302	2	0.00
10/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2341	2	2341	2	0.00
10/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2322	2	2322	2	0.00
10/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	3020	3	3020	3	0.00
10/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	3043	3	3043	3	0.00
10/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2996	3	2996	3	0.00
10/12/2013	R207 On 06-November-14			Bond Future	7.99	99.2835	7.9908	99.2835	0.00
10/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	1993	2	1993	2	0.00
10/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	1962	2	1962	2	0.00
10/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	1977	2	1977	2	0.00
10/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4672	5	4672	5	0.00
10/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4645	5	4645	5	0.00
10/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4619	5	4619	5	0.00
10/12/2013	R208 On 06-February-14			Bond Future	7.77	96.9210	7.7725	96.9210	11,034.00
10/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	112	0	112	0	0.00
10/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	120	0	120	0	0.00
10/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	116	0	116	0	0.00
10/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5636	6	5636	6	0.00
10/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5584	6	5584	6	0.00
10/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5689	6	5689	6	0.00
10/12/2013	R208 On 08-May-14			Bond Future	7.89	94.7973	7.8869	94.7973	0.00
10/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	223	0	223	0	0.00
10/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	231	0	231	0	0.00
10/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	227	0	227	0	0.00
10/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8713	9	8713	9	0.00
10/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8610	9	8610	9	0.00
10/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8662	9	8662	9	0.00
10/12/2013	R208 On 07-August-14			Bond Future	8.00	96.0970	7.9979	96.0970	0.00
10/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2404	2	2404	2	0.00
10/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3603	4	3603	4	0.00
10/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2382	2	2382	2	0.00
10/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2427	2	2427	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
10/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2241	2	2241	2	630.00
10/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3375	3	3375	3	0.00
10/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3348	3	3348	3	0.00
10/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3402	3	3402	3	0.00
10/12/2013	R208 On 06-November-14			Bond Future	8.12	94.0336	8.1155	94.0336	0.00
10/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	1956	2	1956	2	0.00
10/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	1990	2	1990	2	0.00
10/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	1973	2	1973	2	0.00
10/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4317	4	4317	4	0.00
10/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	5169	5	5169	5	0.00
10/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2529	3	2529	3	1,520.00
10/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	5201	5	5201	5	0.00
10/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	5138	5	5138	5	0.00
10/12/2013	R209 On 06-February-14			Bond Future	9.09	75.6270	9.0908	75.6270	23,356.00
10/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	852	1	852	1	0.00
10/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	890	1	890	1	0.00
10/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	871	1	871	1	0.00
10/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	5131	5	5131	5	0.00
10/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	5008	5	5008	5	0.00
10/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	5069	5	5069	5	0.00
10/12/2013	R209 On 08-May-14			Bond Future	9.18	73.4753	9.1841	73.4753	0.00
10/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5549	6	5549	6	0.00
10/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	714	1	714	1	0.00
10/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	702	1	702	1	0.00
10/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6066	6	6066	6	0.00
10/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6509	7	6509	7	0.00
10/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	691	1	691	1	0.00
10/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11572	11	11572	11	0.00
10/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11651	11	11651	11	0.00
10/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2402	2	2402	2	845.00
10/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11492	11	11492	11	0.00
10/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2108	2	2108	2	7,262.00
10/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1887	2	1887	2	10,000.00
10/12/2013	R209 On 07-August-14			Bond Future	9.27	74.4828	9.2739	74.4828	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
10/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4010	4	4010	4	0.00
10/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4042	4	4042	4	0.00
10/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	3978	4	3978	4	0.00
10/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5607	5	5607	5	0.00
10/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5692	6	5692	6	0.00
10/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5649	6	5649	6	0.00
10/12/2013	R209 On 06-November-14			Bond Future	9.37	72.3712	9.3657	72.3712	0.00
10/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4274	4	4274	4	0.00
10/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4335	4	4335	4	0.00
10/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4304	4	4304	4	0.00
10/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	7013	7	7013	7	0.00
10/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6924	7	6924	7	0.00
10/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6968	7	6968	7	0.00
10/12/2013	R210 On 06-February-14			Bond Future	160.14	160.1300	160.1402	160.1300	1,319.00
10/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	1350	1	1350	1	0.00
10/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	1360	1	1360	1	0.00
10/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	1370	1	1370	1	0.00
10/12/2013	R211 On 06-February-14			Bond Future	129.04	129.0393	129.0411	129.0393	2,022.00
10/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	31	0	31	0	0.00
10/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	41	0	41	0	0.00
10/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	51	0	51	0	0.00
10/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
10/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
10/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
10/12/2013	R212 On 06-February-14			Bond Future	130.90	130.8936	130.9002	130.8936	21,791.00
10/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	2090	2	2090	2	0.00
10/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	2110	2	2110	2	0.00
10/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	2100	2	2100	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
10/12/2013	R213 On 06-February-14			Bond Future	8.90	86.7594	8.9006	86.7594	21,203.00
10/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	808	1	808	1	0.00
10/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	790	1	790	1	0.00
10/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	772	1	772	1	0.00
10/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5557	5	5557	5	0.00
10/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5493	5	5493	5	0.00
10/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5622	6	5622	6	0.00
10/12/2013	R213 On 08-May-14			Bond Future	9.00	84.3608	8.9974	84.3608	0.00
10/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	757	1	757	1	0.00
10/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	745	1	745	1	0.00
10/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	769	1	769	1	0.00
10/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11809	12	11809	12	0.00
10/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11887	12	11887	12	0.00
10/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11731	12	11731	12	0.00
10/12/2013	R213 On 07-August-14			Bond Future	9.09	85.5174	9.0919	85.5174	0.00
10/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4087	4	4087	4	0.00
10/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4152	4	4152	4	0.00
10/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4120	4	4120	4	0.00
10/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5929	6	5929	6	0.00
10/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5886	6	5886	6	0.00
10/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5972	6	5972	6	0.00
10/12/2013	R213 On 06-November-14			Bond Future	9.19	83.1656	9.1901	83.1656	0.00
10/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4510	5	4510	5	0.00
10/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4573	5	4573	5	0.00
10/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4542	5	4542	5	0.00
10/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	7056	7	7056	7	0.00
10/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	7101	7	7101	7	0.00
10/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	7012	7	7012	7	0.00
10/12/2013	R214 On 06-February-14			Bond Future	9.22	76.2616	9.2224	76.2616	5,155.00
10/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1836	2	1836	2	0.00
10/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1805	2	1805	2	0.00
10/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1774	2	1774	2	0.00
10/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3538	3	3538	3	0.00
10/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3588	3	3588	3	0.00

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10/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3490	3	3490	3	0.00
10/12/2013	R214 On 08-May-14			Bond Future	9.31	73.9778	9.3143	73.9778	0.00
10/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3022	3	3022	3	0.00
10/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3054	3	3054	3	0.00
10/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	2991	3	2991	3	0.00
10/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5403	5	5403	5	0.00
10/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5451	5	5451	5	0.00
10/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5499	5	5499	5	0.00
10/12/2013	R248 On 06-February-14			Bond Future	9.28	98.9555	9.2790	98.9555	12,106.00
10/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1883	1	1883	1	0.00
10/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1782	1	1782	1	0.00
10/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1680	1	1680	1	0.00
10/12/2013	R248 On 08-May-14			Bond Future	9.37	95.8326	9.3734	95.8326	1,375.00
10/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
10/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	3202	3	3202	3	0.00
10/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	3100	3	3100	3	0.00
10/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	3304	3	3304	3	0.00