



# 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
11/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	2025 On 06-February-14			Bond Future	110.31	110.0081	110.3101	110.0081	0.00
11/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
11/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
11/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
11/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	690	1	690	1	0.00
11/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	680	1	680	1	0.00
11/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	700	1	700	1	0.00
11/12/2013	2037 On 06-February-14			Bond Future	9.17	93.6054	9.1704	93.6054	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
11/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	1948	2	1948	2	0.00
11/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1861	2	1861	2	0.00
11/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1773	2	1773	2	0.00
11/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2037 On 08-May-14			Bond Future	9.27	94.8344	9.2720	94.8344	0.00
11/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	1036	1	1036	1	0.00
11/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	861	1	861	1	0.00
11/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	949	1	949	1	0.00
11/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2037 On 07-August-14			Bond Future	9.37	91.8752	9.3725	91.8752	0.00
11/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	2966	3	2966	3	0.00
11/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2875	3	2875	3	0.00
11/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2784	3	2784	3	0.00
11/12/2013	2038 On 06-February-14			Bond Future	107.78	107.7510	107.7827	107.7510	24.00
11/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	773	1	773	1	0.00
11/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	783	1	783	1	0.00
11/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	793	1	793	1	0.00
11/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2050 On 06-February-14			Bond Future	111.61	111.5776	111.6118	111.5776	472.00
11/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1612	2	1612	2	0.00
11/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1602	2	1602	2	0.00
11/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1622	2	1622	2	0.00
11/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
11/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
11/12/2013	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
11/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	AL37 On 06-February-14			Index Future	413.82	412.7590	413.8200	412.7590	0.00
11/12/2013	AL37 On 08-May-14			Index Future	419.26	418.1790	419.2550	418.1790	0.00
11/12/2013	AL7T On 06-February-14			Index Future	488.62	486.1140	488.6200	486.1140	1.00
11/12/2013	AL7T On 08-May-14			Index Future	495.04	492.4970	495.0360	492.4970	0.00
11/12/2013	ALBI On 06-February-14			Index Future	438.74	437.5330	438.7370	437.5330	789.00
11/12/2013	ALBI On 08-May-14			Index Future	444.50	443.2780	444.4990	443.2780	35.00
11/12/2013	ALBI On 07-August-14			Index Future	450.58	449.3450	450.5810	449.3450	0.00
11/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	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
11/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/12/2013	EL28 On 06-February-14			Bond Future	113.21	113.1742	113.2088	113.1742	0.00
11/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2219	2	2219	2	0.00
11/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2199	2	2199	2	0.00
11/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2209	2	2209	2	0.00
11/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
11/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
11/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
11/12/2013	ES33 On 06-February-14			Bond Future	9.75	83.4548	9.7504	83.4548	6,292.00
11/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
11/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1491	2	1491	2	0.00
11/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1416	2	1416	2	0.00
11/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1567	2	1567	2	0.00
11/12/2013	ES33 On 08-May-14			Bond Future	9.87	80.7687	9.8716	80.7687	0.00
11/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
11/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
11/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
11/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2366	2	2366	2	0.00
11/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2291	2	2291	2	0.00
11/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2441	3	2441	3	0.00
11/12/2013	GOVI On 06-February-14			GOVI	438.19	437.0230	438.1930	437.0230	469.00
11/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
11/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
11/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
11/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	17970	3	17970	3	0.00
11/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	18170	3	18170	3	0.00
11/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	18070	3	18070	3	0.00
11/12/2013	GOVI On 08-May-14			GOVI	443.95	442.7620	443.9470	442.7620	0.00
11/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	19370	1	19370	1	0.00

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11/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	19470	1	19470	1	0.00
11/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	19570	1	19570	1	0.00
11/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
11/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
11/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
11/12/2013	GOVI On 07-August-14			GOVI	450.02	448.8210	450.0220	448.8210	0.00
11/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
11/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
11/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
11/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	99680	11	99680	11	0.00
11/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	99880	11	99880	11	0.00
11/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	99780	11	99780	11	0.00
11/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/12/2013	IGOV On 06-February-14			Index Future	200.63	200.0350	200.6260	200.0350	1,332.00
11/12/2013	IGOV On 08-May-14			Index Future	203.29	202.6860	203.2850	202.6860	7.00
11/12/2013	ILBI On 06-February-14			Index Future	541.95	541.8250	541.9520	541.8250	190.00
11/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
11/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
11/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
11/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
11/12/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
11/12/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.22	94.7800	5.2200	94.7800	1,500.00
11/12/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.21	94.7600	5.2100	94.7600	1,000.00
11/12/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.28	94.6800	5.2800	94.6800	0.00
11/12/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.32	94.6400	5.3200	94.6400	0.00
11/12/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.42	94.5500	5.4200	94.5500	0.00
11/12/2013	JBAF On 21-May-14			Jibar Tradeable Future	5.51	94.4500	5.5100	94.4500	0.00
11/12/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.65	94.3000	5.6500	94.3000	6,000.00
11/12/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.97	93.9900	5.9700	93.9900	1,000.00
11/12/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.36	93.6000	6.3600	93.6000	0.00
11/12/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.67	93.2700	6.6700	93.2700	150.00
11/12/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.98	92.9600	6.9800	92.9600	3,200.00
11/12/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.26	92.6700	7.2600	92.6700	0.00

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11/12/2013	R023 On 06-February-14			Bond Future	7.92	101.7858	7.9186	101.7858	11,257.00
11/12/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R023 On 06-February-14	7.85	Put	Bond Future	436	1	436	1	0.00
11/12/2013	R023 On 06-February-14	7.86	Put	Bond Future	372	1	372	1	0.00
11/12/2013	R023 On 06-February-14	7.84	Put	Bond Future	499	1	499	1	0.00
11/12/2013	R023 On 08-May-14			Bond Future	8.02	99.2059	8.0200	99.2059	0.00
11/12/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R023 On 08-May-14	7.61	Put	Bond Future	2569	3	2569	3	0.00
11/12/2013	R023 On 08-May-14	7.60	Put	Bond Future	2632	3	2632	3	0.00
11/12/2013	R023 On 08-May-14	7.59	Put	Bond Future	2696	3	2696	3	0.00
11/12/2013	R157 On 06-February-14			Bond Future	6.22	116.2957	6.2230	116.2957	32,191.00
11/12/2013	R157 On 06-February-14	5.64	Call	Bond Future	95	0	95	0	0.00
11/12/2013	R157 On 06-February-14	5.66	Call	Bond Future	101	0	101	0	0.00
11/12/2013	R157 On 06-February-14	5.65	Call	Bond Future	98	0	98	0	0.00
11/12/2013	R157 On 06-February-14	5.65	Put	Bond Future	1021	1	1021	1	0.00
11/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1034	1	1034	1	0.00
11/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	1008	1	1008	1	0.00
11/12/2013	R157 On 08-May-14			Bond Future	6.41	111.0152	6.4083	111.0152	0.00
11/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	105	0	105	0	0.00
11/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	103	0	103	0	0.00
11/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	101	0	101	0	0.00
11/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1748	2	1748	2	0.00
11/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1736	2	1736	2	0.00
11/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1760	2	1760	2	0.00
11/12/2013	R157 On 07-August-14			Bond Future	6.61	112.5357	6.6140	112.5357	0.00
11/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	751	1	751	1	0.00
11/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	756	1	756	1	0.00
11/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	763	1	763	1	0.00
11/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	613	1	613	1	0.00
11/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	608	1	608	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
11/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	603	1	603	1	0.00
11/12/2013	R157 On 06-November-14			Bond Future	6.94	107.2881	6.9375	107.2881	0.00
11/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	398	0	398	0	0.00
11/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	395	0	395	0	0.00
11/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	402	0	402	0	0.00
11/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	1017	1	1017	1	0.00
11/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1028	1	1028	1	0.00
11/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	1023	1	1023	1	0.00
11/12/2013	R186 On 06-February-14			Bond Future	8.28	118.4506	8.2797	118.4506	60,693.00
11/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	862	1	862	1	0.00
11/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5058	5	5058	5	0.00
11/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	841	1	841	1	0.00
11/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	883	1	883	1	0.00
11/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5631	6	5631	6	0.00
11/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5560	6	5560	6	0.00
11/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1040	1	1040	1	250.00
11/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5703	6	5703	6	0.00
11/12/2013	R186 On 08-May-14			Bond Future	8.38	120.0060	8.3814	120.0060	740.00
11/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	807	1	807	1	0.00
11/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4798	5	4798	5	0.00
11/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	820	1	820	1	0.00
11/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8733	8	8733	8	0.00
11/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3744	4	3744	4	8,000.00
11/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	794	1	794	1	0.00
11/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1474	1	1474	1	1,933.00
11/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7314	7	7314	7	0.00
11/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12527	13	12527	13	0.00
11/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3790	4	3790	4	1,933.00
11/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12442	13	12442	13	0.00
11/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2187	2	2187	2	400.00
11/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1623	2	1623	2	8,000.00
11/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12611	13	12611	13	0.00
11/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9367	10	9367	10	0.00
11/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4875	5	4875	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
11/12/2013	R186 On 07-August-14			Bond Future	8.48	116.3581	8.4791	116.3581	0.00
11/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4368	4	4368	4	0.00
11/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4444	4	4444	4	0.00
11/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4406	4	4406	4	0.00
11/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7123	7	7123	7	0.00
11/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5870	6	5870	6	0.00
11/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5964	6	5964	6	0.00
11/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5917	6	5917	6	0.00
11/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3517	4	3517	4	840.00
11/12/2013	R186 On 06-November-14			Bond Future	8.58	117.9718	8.5786	117.9718	0.00
11/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8449	8	8449	8	0.00
11/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4179	4	4179	4	0.00
11/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4247	4	4247	4	0.00
11/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4213	4	4213	4	0.00
11/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7790	8	7790	8	0.00
11/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7842	8	7842	8	0.00
11/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7739	8	7739	8	0.00
11/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3756	4	3756	4	2,010.00
11/12/2013	R197 On 06-February-14			Bond Future	275.89	275.8221	275.8869	275.8221	2,049.00
11/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	4113	4	4113	4	0.00
11/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	4123	4	4123	4	0.00
11/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	4103	4	4103	4	0.00
11/12/2013	R201 On 06-February-14			Bond Future	4.87	104.4778	4.8694	104.4778	0.00
11/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	394	0	394	0	0.00
11/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	400	0	400	0	0.00
11/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	406	0	406	0	0.00
11/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	76	0	76	0	0.00
11/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	74	0	74	0	0.00
11/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	78	0	78	0	0.00
11/12/2013	R201 On 08-May-14			Bond Future	4.69	105.8498	4.6914	105.8498	0.00
11/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	274	0	274	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
11/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	277	0	277	0	0.00
11/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	270	0	270	0	0.00
11/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	238	0	238	0	0.00
11/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	235	0	235	0	0.00
11/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	241	0	241	0	0.00
11/12/2013	R201 On 07-August-14			Bond Future	4.08	102.8899	4.0765	102.8899	0.00
11/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	508	1	508	1	0.00
11/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	513	1	513	1	0.00
11/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	511	1	511	1	0.00
11/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	68	0	68	0	0.00
11/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	67	0	67	0	0.00
11/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	67	0	67	0	0.00
11/12/2013	R202 On 06-February-14			Bond Future	211.65	209.2240	211.6485	209.2240	44,679.00
11/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	2658	0	2658	0	0.00
11/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	2638	0	2638	0	0.00
11/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	2648	0	2648	0	0.00
11/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
11/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00
11/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
11/12/2013	R203 On 06-February-14			Bond Future	7.01	107.0538	7.0103	107.0538	8,612.00
11/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	31	0	31	0	16.00
11/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	71	0	71	0	0.00
11/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	548	0	548	0	13.00
11/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	66	0	66	0	0.00
11/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	69	0	69	0	0.00
11/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3493	4	3493	4	0.00
11/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2898	3	2898	3	0.00
11/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2837	3	2837	3	0.00
11/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1095	1	1095	1	0.00
11/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2867	3	2867	3	0.00
11/12/2013	R203 On 08-May-14			Bond Future	7.16	104.2994	7.1557	104.2994	0.00
11/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	132	0	132	0	0.00
11/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	849	1	849	1	13.00
11/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	126	0	126	0	0.00

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11/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	129	0	129	0	0.00
11/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1672	2	1672	2	16.00
11/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4459	5	4459	5	0.00
11/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	946	1	946	1	0.00
11/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4431	5	4431	5	0.00
11/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4402	5	4402	5	0.00
11/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1797	2	1797	2	0.00
11/12/2013	R203 On 07-August-14			Bond Future	7.30	105.7275	7.3006	105.7275	0.00
11/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1523	1	1523	1	0.00
11/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1509	1	1509	1	0.00
11/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1495	1	1495	1	0.00
11/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	944	1	944	1	30.00
11/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1511	2	1511	2	0.00
11/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1497	2	1497	2	0.00
11/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1525	2	1525	2	0.00
11/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2230	2	2230	2	0.00
11/12/2013	R203 On 06-November-14			Bond Future	7.47	103.0330	7.4707	103.0330	0.00
11/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	982	1	982	1	0.00
11/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1000	1	1000	1	0.00
11/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	991	1	991	1	0.00
11/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2607	3	2607	3	0.00
11/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2574	3	2574	3	0.00
11/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2590	3	2590	3	0.00
11/12/2013	R204 On 06-February-14			Bond Future	7.25	103.8656	7.2526	103.8656	28,389.00
11/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	127	0	127	0	0.00
11/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	131	0	131	0	0.00
11/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	135	0	135	0	0.00
11/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3708	4	3708	4	0.00
11/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3670	4	3670	4	0.00
11/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3747	4	3747	4	0.00
11/12/2013	R204 On 08-May-14			Bond Future	7.38	105.2295	7.3812	105.2295	0.00
11/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	242	0	242	0	0.00
11/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	237	0	237	0	0.00
11/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	246	0	246	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
11/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5603	6	5603	6	0.00
11/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5640	6	5640	6	0.00
11/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5566	6	5566	6	0.00
11/12/2013	R204 On 07-August-14			Bond Future	7.51	102.6390	7.5076	102.6390	0.00
11/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2110	2	2110	2	0.00
11/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2764	3	2764	3	0.00
11/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2128	2	2128	2	0.00
11/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2092	2	2092	2	0.00
11/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1762	2	1762	2	530.00
11/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2342	3	2342	3	0.00
11/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2304	2	2304	2	0.00
11/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2323	2	2323	2	0.00
11/12/2013	R204 On 06-November-14			Bond Future	7.64	104.0623	7.6434	104.0623	0.00
11/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1584	2	1584	2	0.00
11/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1597	2	1597	2	0.00
11/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3242	3	3242	3	0.00
11/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1570	2	1570	2	0.00
11/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3865	4	3865	4	0.00
11/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	2039	2	2039	2	1,270.00
11/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3843	4	3843	4	0.00
11/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3888	4	3888	4	0.00
11/12/2013	R207 On 06-February-14			Bond Future	7.53	98.8510	7.5303	98.8510	22,383.00
11/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	172	0	172	0	0.00
11/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	167	0	167	0	0.00
11/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	178	0	178	0	0.00
11/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4393	5	4393	5	0.00
11/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4437	5	4437	5	0.00
11/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4349	5	4349	5	0.00
11/12/2013	R207 On 08-May-14			Bond Future	7.65	100.1490	7.6542	100.1490	0.00
11/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	266	0	266	0	0.00
11/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	270	0	270	0	0.00
11/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	261	0	261	0	0.00
11/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	7060	7	7060	7	0.00
11/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7104	7	7104	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	7016	7	7016	7	0.00
11/12/2013	R207 On 07-August-14			Bond Future	7.78	97.8799	7.7760	97.8799	0.00
11/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2462	2	2462	2	0.00
11/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2503	2	2503	2	0.00
11/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2482	2	2482	2	0.00
11/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2810	3	2810	3	0.00
11/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2832	3	2832	3	0.00
11/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2787	3	2787	3	0.00
11/12/2013	R207 On 06-November-14			Bond Future	7.90	99.2373	7.8993	99.2373	0.00
11/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2118	2	2118	2	0.00
11/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2085	2	2085	2	0.00
11/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2101	2	2101	2	0.00
11/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4420	5	4420	5	0.00
11/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4394	5	4394	5	0.00
11/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4368	5	4368	5	0.00
11/12/2013	R208 On 06-February-14			Bond Future	7.69	96.9538	7.6854	96.9538	11,054.00
11/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	136	0	136	0	0.00
11/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	146	0	146	0	0.00
11/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	141	0	141	0	0.00
11/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5205	6	5205	6	0.00
11/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5154	6	5154	6	0.00
11/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5257	6	5257	6	0.00
11/12/2013	R208 On 08-May-14			Bond Future	7.80	94.8310	7.7955	94.8310	0.00
11/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	250	0	250	0	0.00
11/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	260	0	260	0	0.00
11/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	255	0	255	0	0.00
11/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8279	9	8279	9	0.00
11/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8177	9	8177	9	0.00
11/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8228	9	8228	9	0.00
11/12/2013	R208 On 07-August-14			Bond Future	7.90	96.1295	7.9022	96.1295	0.00
11/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2604	2	2604	2	0.00
11/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3868	4	3868	4	0.00
11/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2581	2	2581	2	0.00
11/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2628	2	2628	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
11/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2037	2	2037	2	630.00
11/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3107	3	3107	3	0.00
11/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3082	3	3082	3	0.00
11/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3133	3	3133	3	0.00
11/12/2013	R208 On 06-November-14			Bond Future	8.02	94.0659	8.0151	94.0659	0.00
11/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2072	2	2072	2	0.00
11/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2108	2	2108	2	0.00
11/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2090	2	2090	2	0.00
11/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4544	4	4544	4	0.00
11/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4812	5	4812	5	0.00
11/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2283	3	2283	3	1,520.00
11/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4843	5	4843	5	0.00
11/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4781	5	4781	5	0.00
11/12/2013	R209 On 06-February-14			Bond Future	9.08	75.4064	9.0766	75.4064	23,356.00
11/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	865	1	865	1	0.00
11/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	904	1	904	1	0.00
11/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	884	1	884	1	0.00
11/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	5038	5	5038	5	0.00
11/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4915	5	4915	5	0.00
11/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4977	5	4977	5	0.00
11/12/2013	R209 On 08-May-14			Bond Future	9.17	73.2521	9.1694	73.2521	0.00
11/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5591	6	5591	6	0.00
11/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	712	1	712	1	0.00
11/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	700	1	700	1	0.00
11/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6112	6	6112	6	0.00
11/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6558	7	6558	7	0.00
11/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	689	1	689	1	0.00
11/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11462	12	11462	12	0.00
11/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11541	12	11541	12	0.00
11/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2336	2	2336	2	845.00
11/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11383	11	11383	11	0.00
11/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2047	2	2047	2	7,262.00
11/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1829	2	1829	2	10,000.00
11/12/2013	R209 On 07-August-14			Bond Future	9.26	74.2552	9.2588	74.2552	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
11/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4081	4	4081	4	0.00
11/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4114	4	4114	4	0.00
11/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4049	4	4049	4	0.00
11/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5570	6	5570	6	0.00
11/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5654	6	5654	6	0.00
11/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5612	6	5612	6	0.00
11/12/2013	R209 On 06-November-14			Bond Future	9.35	72.1400	9.3501	72.1400	0.00
11/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4295	4	4295	4	0.00
11/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4356	4	4356	4	0.00
11/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4325	4	4325	4	0.00
11/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6924	7	6924	7	0.00
11/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6835	7	6835	7	0.00
11/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6879	7	6879	7	0.00
11/12/2013	R210 On 06-February-14			Bond Future	160.18	160.1402	160.1836	160.1402	1,319.00
11/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	1306	1	1306	1	0.00
11/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	1316	1	1316	1	0.00
11/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	1326	1	1326	1	0.00
11/12/2013	R211 On 06-February-14			Bond Future	129.05	129.0411	129.0502	129.0411	2,022.00
11/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	40	0	40	0	0.00
11/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	50	0	50	0	0.00
11/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	60	0	60	0	0.00
11/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
11/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
11/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
11/12/2013	R212 On 06-February-14			Bond Future	131.02	130.9002	131.0249	130.9002	21,791.00
11/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1965	2	1965	2	0.00
11/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1985	2	1985	2	0.00
11/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1975	2	1975	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
11/12/2013	R213 On 06-February-14			Bond Future	8.89	86.6506	8.8860	86.6506	21,203.00
11/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	807	1	807	1	0.00
11/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	789	1	789	1	0.00
11/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	771	1	771	1	0.00
11/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5445	6	5445	6	0.00
11/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5381	5	5381	5	0.00
11/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5510	6	5510	6	0.00
11/12/2013	R213 On 08-May-14			Bond Future	8.98	84.2509	8.9823	84.2509	0.00
11/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	751	1	751	1	0.00
11/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	740	1	740	1	0.00
11/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	763	1	763	1	0.00
11/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11690	12	11690	12	0.00
11/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11768	12	11768	12	0.00
11/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11612	12	11612	12	0.00
11/12/2013	R213 On 07-August-14			Bond Future	9.08	85.4045	9.0764	85.4045	0.00
11/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4145	4	4145	4	0.00
11/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4210	4	4210	4	0.00
11/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4177	4	4177	4	0.00
11/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5872	6	5872	6	0.00
11/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5829	6	5829	6	0.00
11/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5915	6	5915	6	0.00
11/12/2013	R213 On 06-November-14			Bond Future	9.17	83.0506	9.1742	83.0506	0.00
11/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4521	5	4521	5	0.00
11/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4584	5	4584	5	0.00
11/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4552	5	4552	5	0.00
11/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6952	7	6952	7	0.00
11/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6996	7	6996	7	0.00
11/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6908	7	6908	7	0.00
11/12/2013	R214 On 06-February-14			Bond Future	9.18	75.9954	9.1826	75.9954	5,155.00
11/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1938	2	1938	2	0.00
11/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1905	2	1905	2	0.00
11/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1874	2	1874	2	0.00
11/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3333	4	3333	4	0.00
11/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3381	4	3381	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
11/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3286	3	3286	3	0.00
11/12/2013	R214 On 08-May-14			Bond Future	9.27	73.7085	9.2732	73.7085	0.00
11/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3154	3	3154	3	0.00
11/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3187	3	3187	3	0.00
11/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3122	3	3122	3	0.00
11/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5226	5	5226	5	0.00
11/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5273	5	5273	5	0.00
11/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5321	5	5321	5	0.00
11/12/2013	R248 On 06-February-14			Bond Future	9.24	98.5140	9.2441	98.5140	12,106.00
11/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1540	2	1540	2	0.00
11/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1439	2	1439	2	0.00
11/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1338	2	1338	2	0.00
11/12/2013	R248 On 08-May-14			Bond Future	9.34	95.3857	9.3374	95.3857	1,375.00
11/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
11/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2855	3	2855	3	0.00
11/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2753	3	2753	3	0.00
11/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2957	3	2957	3	0.00