



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 12/07/2013 To: 12/07/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	0986 On 31-March-36			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
12/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	2025 On 01-August-13			Bond Future	109.09	108.7491	109.0889	108.7491	0.00
12/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
12/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
12/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8901	9	9	9	0.00
12/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8911	9	9	9	0.00
12/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8921	9	9	9	0.00
12/07/2013	2038 On 01-August-13			Bond Future	106.51	104.3295	106.5101	104.3295	0.00
12/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
12/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
12/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	8490	11	8	11	0.00
12/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	8500	11	8	11	0.00
12/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	8480	11	8	11	0.00
12/07/2013	2050 On 01-August-13			Bond Future	106.30	106.2931	106.2985	106.2931	122.00
12/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
12/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
12/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	12702	13	13	13	0.00
12/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	12712	13	13	13	0.00
12/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	12692	13	13	13	0.00
12/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	8608 On 21-December-26			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
12/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	AL37 On 01-August-13			Index Future	402.02	402.6010	402.0230	402.6010	56.00
12/07/2013	AL37 On 07-November-13			Index Future	407.69	408.2800	407.6940	408.2800	0.00
12/07/2013	AL7T On 01-August-13			Index Future	475.79	477.0970	475.7930	477.0970	1.00
12/07/2013	AL7T On 07-November-13			Index Future	482.50	483.8270	482.5040	483.8270	0.00
12/07/2013	ALBI On 01-August-13			Index Future	428.19	429.2100	428.1850	429.2100	751.00
12/07/2013	ALBI On 07-November-13			Index Future	434.23	435.2640	434.2250	435.2640	85.00
12/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2013	EL28 On 01-August-13			Bond Future	109.36	109.3509	109.3563	109.3509	0.00
12/07/2013	EL28 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
12/07/2013	EL28 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
12/07/2013	EL28 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	EL28 On 01-August-13	114.99	Put	Bond Future	5634	6	6	6	0.00
12/07/2013	EL28 On 01-August-13	115.00	Put	Bond Future	5644	6	6	6	0.00
12/07/2013	EL28 On 01-August-13	115.01	Put	Bond Future	5654	6	6	6	0.00
12/07/2013	ES33 On 01-August-13			Bond Future	9.35	86.5639	86.2573	86.5639	6,292.00
12/07/2013	ES33 On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	ES33 On 01-August-13	91.02	Call	Bond Future	75206	76	75	76	0.00
12/07/2013	ES33 On 01-August-13	9.00	Put	Bond Future	2835	3	3	3	0.00
12/07/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
12/07/2013	ES33 On 07-November-13			Bond Future	9.47	84.0037	83.6927	84.0037	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
12/07/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
12/07/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
12/07/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
12/07/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8072	8	8	8	0.00
12/07/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7983	8	8	8	0.00
12/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7895	8	8	8	0.00
12/07/2013	GOVI On 01-August-13			GOVI	427.57	428.6040	427.5690	428.6040	407.00
12/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
12/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
12/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
12/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	184410	17	18	17	0.00
12/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	184310	17	18	17	0.00
12/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	184210	17	18	17	0.00
12/07/2013	GOVI On 07-November-13			GOVI	433.60	434.6500	433.6010	434.6500	0.00
12/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
12/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
12/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
12/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	123990	11	12	11	0.00
12/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	124090	11	12	11	0.00
12/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	123890	11	12	11	0.00
12/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2013	IGOV On 01-August-13			Index Future	195.48	194.3120	195.4790	194.3120	1,064.00
12/07/2013	IGOV On 07-November-13			Index Future	198.26	197.0790	198.2620	197.0790	7.00
12/07/2013	ILBI On 01-August-13			Index Future	526.12	526.1010	526.1160	526.1010	186.00
12/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
12/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	0.00
12/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.20	94.8100	94.8000	94.8100	0.00
12/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.25	94.7700	94.7500	94.7700	700.00
12/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.33	94.7000	94.6700	94.7000	0.00
12/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.40	94.6600	94.6000	94.6600	0.00
12/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.47	94.6000	94.5300	94.6000	1,500.00
12/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.51	94.5400	94.4900	94.5400	0.00
12/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.66	94.3700	94.3400	94.3700	400.00
12/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.98	94.0500	94.0200	94.0500	1,000.00
12/07/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.26	93.8000	93.7400	93.8000	0.00
12/07/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.53	93.5100	93.4700	93.5100	0.00
12/07/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.79	93.2400	93.2100	93.2400	0.00
12/07/2013	R023 On 01-August-13			Bond Future	7.70	103.9750	103.6431	103.9750	10,999.00
12/07/2013	R023 On 01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R023 On 01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R023 On 01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R023 On 01-August-13	7.30	Put	Bond Future	2757	2	3	2	0.00
12/07/2013	R023 On 01-August-13	7.31	Put	Bond Future	2688	2	3	2	0.00
12/07/2013	R023 On 01-August-13	7.29	Put	Bond Future	2827	2	3	2	0.00
12/07/2013	R023 On 07-November-13			Bond Future	7.80	101.5261	101.1894	101.5261	0.00
12/07/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R023 On 07-November-13	6.50	Put	Bond Future	8980	9	9	9	0.00
12/07/2013	R023 On 07-November-13	6.51	Put	Bond Future	8907	9	9	9	0.00
12/07/2013	R023 On 07-November-13	6.49	Put	Bond Future	9053	9	9	9	0.00
12/07/2013	R157 On 01-August-13			Bond Future	6.11	119.8348	119.6723	119.8348	21,643.00
12/07/2013	R157 On 01-August-13	116.11	Call	Bond Future	90217	90	90	90	0.00
12/07/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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12/07/2013	R157 On 07-November-13			Bond Future	6.25	114.7190	114.5541	114.7190	0.00
12/07/2013	R157 On 07-November-13	5.60	Call	Bond Future	318	0	0	0	0.00
12/07/2013	R157 On 07-November-13	5.59	Call	Bond Future	313	0	0	0	0.00
12/07/2013	R157 On 07-November-13	5.61	Call	Bond Future	323	0	0	0	0.00
12/07/2013	R157 On 07-November-13	5.60	Put	Bond Future	1537	1	2	1	0.00
12/07/2013	R157 On 07-November-13	5.59	Put	Bond Future	1550	1	2	1	0.00
12/07/2013	R157 On 07-November-13	5.61	Put	Bond Future	1523	1	2	1	0.00
12/07/2013	R157 On 06-February-14			Bond Future	6.41	116.2595	116.0924	116.2595	0.00
12/07/2013	R157 On 06-February-14	5.64	Call	Bond Future	422	0	0	0	0.00
12/07/2013	R157 On 06-February-14	5.66	Call	Bond Future	432	0	0	0	0.00
12/07/2013	R157 On 06-February-14	5.65	Call	Bond Future	427	0	0	0	0.00
12/07/2013	R157 On 06-February-14	5.65	Put	Bond Future	1646	2	2	2	0.00
12/07/2013	R157 On 06-February-14	5.64	Put	Bond Future	1657	2	2	2	0.00
12/07/2013	R157 On 06-February-14	5.66	Put	Bond Future	1634	2	2	2	0.00
12/07/2013	R157 On 08-May-14			Bond Future	6.60	111.0245	110.8551	111.0245	0.00
12/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	288	0	0	0	0.00
12/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	285	0	0	0	0.00
12/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	282	0	0	0	0.00
12/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2184	2	2	2	0.00
12/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2194	2	2	2	0.00
12/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2173	2	2	2	0.00
12/07/2013	R186 On 01-August-13			Bond Future	8.02	121.8858	121.4280	121.8858	58,556.00
12/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	62	0	0	0	5,315.00
12/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	819	1	1	1	0.00
12/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	112156	113	112	113	0.00
12/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	45	0	0	0	6,800.00
12/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	8625	9	9	9	0.00
12/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	6996	7	7	7	0.00
12/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1552	2	2	2	0.00
12/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	236	0	0	0	6,800.00
12/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	3	0	0	0	0.00
12/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
12/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	2	0	0	0	1,000.00
12/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	12	0	0	0	0.00

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12/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	79	0	0	0	6,800.00
12/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1729	2	2	2	0.00
12/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	12042	12	12	12	100.00
12/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	15256	15	15	15	0.00
12/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	2867	3	3	3	20.00
12/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	7470	7	7	7	0.00
12/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	27	0	0	0	0.00
12/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	7957	8	8	8	2,957.00
12/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	5168	5	5	5	0.00
12/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	9964	10	10	10	4,100.00
12/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	12570	12	13	12	0.00
12/07/2013	R186 On 07-November-13			Bond Future	8.12	123.6052	123.1409	123.6052	640.00
12/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4218	4	4	4	0.00
12/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	7457	8	7	8	0.00
12/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	319	0	0	0	5,290.00
12/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4309	5	4	5	0.00
12/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3604	4	4	4	1,000.00
12/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4263	5	4	5	0.00
12/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	528	1	1	1	1,000.00
12/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	8993	9	9	9	0.00
12/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4649	4	5	4	0.00
12/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	1918	2	2	2	1,030.00
12/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	3994	4	4	4	0.00
12/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	13786	13	14	13	0.00
12/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	16223	16	16	16	0.00
12/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	3950	4	4	4	0.00
12/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	3906	4	4	4	0.00
12/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1373	1	1	1	1,200.00
12/07/2013	R186 On 06-February-14			Bond Future	8.20	119.9747	119.5041	119.9747	0.00
12/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3559	4	4	4	0.00
12/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3525	4	4	4	0.00
12/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3593	4	4	4	0.00
12/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7611	7	8	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
12/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7669	7	8	7	0.00
12/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7727	7	8	7	0.00
12/07/2013	R186 On 08-May-14			Bond Future	8.30	121.5993	121.1223	121.5993	0.00
12/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2386	3	2	3	0.00
12/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2364	3	2	3	0.00
12/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2409	3	2	3	0.00
12/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	13314	13	13	13	0.00
12/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	13390	13	13	13	0.00
12/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	13465	13	13	13	0.00
12/07/2013	R197 On 01-August-13			Bond Future	275.98	275.0553	275.9820	275.0553	2,546.00
12/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	19018	20	19	20	0.00
12/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	19028	20	19	20	0.00
12/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	19008	20	19	20	0.00
12/07/2013	R201 On 01-August-13			Bond Future	5.45	105.4322	105.4046	105.4322	0.00
12/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	68159	68	68	68	0.00
12/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R201 On 07-November-13			Bond Future	5.49	106.9194	106.8914	106.9194	0.00
12/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	142	0	0	0	0.00
12/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	145	0	0	0	0.00
12/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	148	0	0	0	0.00
12/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	895	1	1	1	0.00
12/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	887	1	1	1	0.00
12/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	904	1	1	1	0.00
12/07/2013	R201 On 06-February-14			Bond Future	5.51	103.9466	103.9182	103.9466	0.00
12/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	339	0	0	0	0.00
12/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	347	0	0	0	0.00
12/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	343	0	0	0	0.00
12/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	560	1	1	1	0.00
12/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	555	1	1	1	0.00
12/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	565	1	1	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
12/07/2013	R201 On 08-May-14			Bond Future	5.53	105.3541	105.3253	105.3541	0.00
12/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	216	0	0	0	0.00
12/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	218	0	0	0	0.00
12/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	214	0	0	0	0.00
12/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	682	1	1	1	0.00
12/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	686	1	1	1	0.00
12/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	690	1	1	1	0.00
12/07/2013	R202 On 01-August-13			Bond Future	205.87	204.6196	205.8734	204.6196	44,020.00
12/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	17127	18	17	18	0.00
12/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	17137	18	17	18	0.00
12/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	17117	18	17	18	0.00
12/07/2013	R203 On 01-August-13			Bond Future	6.84	108.3218	108.1782	108.3218	3,923.00
12/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94965	95	95	95	0.00
12/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R203 On 07-November-13			Bond Future	6.97	105.6904	105.5447	105.6904	1,656.00
12/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	289	0	0	0	0.00
12/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	300	0	0	0	0.00
12/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	294	0	0	0	0.00
12/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103315	103	103	103	0.00
12/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	164	0	0	0	15.00
12/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3674	4	4	4	0.00
12/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3644	4	4	4	0.00
12/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3704	4	4	4	0.00
12/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4576	4	5	4	0.00
12/07/2013	R203 On 06-February-14			Bond Future	7.10	107.1096	106.9619	107.1096	0.00
12/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	581	1	1	1	0.00
12/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	597	1	1	1	0.00
12/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	448	0	0	0	16.00
12/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	589	1	1	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
12/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4207	4	4	4	0.00
12/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3710	4	4	4	0.00
12/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3685	4	4	4	0.00
12/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3659	4	4	4	0.00
12/07/2013	R203 On 08-May-14			Bond Future	7.24	104.3987	104.2490	104.3987	0.00
12/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	489	1	0	1	0.00
12/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	479	1	0	1	0.00
12/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	484	1	0	1	0.00
12/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2238	2	2	2	16.00
12/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5070	5	5	5	0.00
12/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1770	2	2	2	0.00
12/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5018	5	5	5	0.00
12/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5044	5	5	5	0.00
12/07/2013	R204 On 01-August-13			Bond Future	7.07	105.2138	105.0814	105.2138	25,172.00
12/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96198	96	96	96	0.00
12/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R204 On 07-November-13			Bond Future	7.19	106.6980	106.5637	106.6980	0.00
12/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	538	1	1	1	0.00
12/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	547	1	1	1	0.00
12/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	528	1	1	1	0.00
12/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1503	2	2	2	0.00
12/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4437	4	4	4	0.00
12/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2307	2	2	2	1,270.00
12/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4401	4	4	4	0.00
12/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4473	4	4	4	0.00
12/07/2013	R204 On 06-February-14			Bond Future	7.30	104.1000	103.9639	104.1000	0.00
12/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	1024	1	1	1	0.00
12/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	1036	1	1	1	0.00
12/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1048	1	1	1	0.00
12/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4823	5	5	5	0.00
12/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4792	5	5	5	0.00
12/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4761	5	5	5	0.00
12/07/2013	R204 On 08-May-14			Bond Future	7.42	105.5096	105.3716	105.5096	0.00
12/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	922	1	1	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
12/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	914	1	1	1	0.00
12/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	931	1	1	1	0.00
12/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6456	6	6	6	0.00
12/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6390	6	6	6	0.00
12/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6423	6	6	6	0.00
12/07/2013	R206 On 01-August-13			Bond Future	5.47	101.3059	101.2914	101.3059	0.00
12/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30293	30	30	30	0.00
12/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R206 On 07-November-13			Bond Future	5.72	102.7349	102.7203	102.7349	0.00
12/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	16	0	0	0	0.00
12/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	15	0	0	0	0.00
12/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	15	0	0	0	0.00
12/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	270	0	0	0	0.00
12/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	269	0	0	0	0.00
12/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	267	0	0	0	0.00
12/07/2013	R207 On 01-August-13			Bond Future	7.33	100.1890	100.0155	100.1890	23,668.00
12/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92444	93	92	93	0.00
12/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R207 On 07-November-13			Bond Future	7.44	101.6023	101.4264	101.6023	645.00
12/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	778	1	1	1	0.00
12/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	766	1	1	1	0.00
12/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	753	1	1	1	0.00
12/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4434	4	4	4	0.00
12/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4396	4	4	4	0.00
12/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4472	4	4	4	0.00
12/07/2013	R207 On 06-February-14			Bond Future	7.54	99.3271	99.1487	99.3271	0.00
12/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1113	1	1	1	0.00
12/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1127	1	1	1	0.00
12/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1100	1	1	1	0.00
12/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5397	5	5	5	0.00
12/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5361	5	5	5	0.00
12/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5433	5	5	5	0.00
12/07/2013	R207 On 08-May-14			Bond Future	7.66	100.6720	100.4913	100.6720	0.00

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12/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	988	1	1	1	0.00
12/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	998	1	1	1	0.00
12/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	979	1	1	1	0.00
12/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7806	8	8	8	0.00
12/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7767	8	8	8	0.00
12/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	7846	8	8	8	0.00
12/07/2013	R208 On 01-August-13			Bond Future	7.47	98.4555	98.2063	98.4555	18,025.00
12/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	89162	89	89	89	0.00
12/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R208 On 07-November-13			Bond Future	7.57	96.4485	96.1957	96.4485	0.00
12/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2170	2	2	2	0.00
12/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	818	1	1	1	0.00
12/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	805	1	1	1	0.00
12/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	831	1	1	1	0.00
12/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2567	2	3	2	1,520.00
12/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5167	5	5	5	0.00
12/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5123	5	5	5	0.00
12/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5079	5	5	5	0.00
12/07/2013	R208 On 06-February-14			Bond Future	7.67	97.7437	97.4875	97.7437	0.00
12/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1184	1	1	1	0.00
12/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1198	1	1	1	0.00
12/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1212	1	1	1	0.00
12/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6185	6	6	6	0.00
12/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6143	6	6	6	0.00
12/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6227	6	6	6	0.00
12/07/2013	R208 On 08-May-14			Bond Future	7.77	95.6706	95.4109	95.6706	0.00
12/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	991	1	1	1	0.00
12/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	1012	1	1	1	0.00
12/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	1001	1	1	1	0.00
12/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	8902	9	9	9	0.00
12/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8810	9	9	9	0.00
12/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	8856	9	9	9	0.00
12/07/2013	R209 On 01-August-13			Bond Future	8.75	78.0731	77.7219	78.0731	19,898.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	67773	68	68	68	0.00
12/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	88	0	0	0	0.00
12/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	6365	6	6	6	2,000.00
12/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R209 On 07-November-13			Bond Future	8.84	76.0302	75.6740	76.0302	0.00
12/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	3691	4	4	4	0.00
12/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5542	6	6	6	0.00
12/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	3728	4	4	4	0.00
12/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3159	3	3	3	0.00
12/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3654	4	4	4	0.00
12/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6228	6	6	6	0.00
12/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	6701	7	7	7	0.00
12/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	7679	8	8	8	0.00
12/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	4023	4	4	4	0.00
12/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	2057	2	2	2	5,000.00
12/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4635	4	5	4	4,700.00
12/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3942	4	4	4	0.00
12/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2447	2	2	2	1,000.00
12/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1432	1	1	1	1,520.00
12/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3982	4	4	4	0.00
12/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1827	2	2	2	980.00
12/07/2013	R209 On 06-February-14			Bond Future	8.92	77.0511	76.6901	77.0511	0.00
12/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	3739	4	4	4	0.00
12/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3802	4	4	4	0.00
12/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	3771	4	4	4	0.00
12/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6735	7	7	7	0.00
12/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6685	6	7	6	0.00
12/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6636	6	7	6	0.00
12/07/2013	R209 On 08-May-14			Bond Future	9.00	74.9495	74.5835	74.9495	0.00
12/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2563	3	3	3	0.00
12/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2541	3	3	3	0.00
12/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2520	3	3	3	0.00
12/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	12079	12	12	12	0.00
12/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	12148	12	12	12	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
12/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	12010	12	12	12	0.00
12/07/2013	R210 On 01-August-13			Bond Future	159.40	157.6469	159.3951	157.6469	1,237.00
12/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	13605	15	14	15	0.00
12/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	13615	15	14	15	0.00
12/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	13595	15	14	15	0.00
12/07/2013	R211 On 01-August-13			Bond Future	128.42	128.4192	128.4170	128.4192	522.00
12/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1583	2	2	2	0.00
12/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1593	2	2	2	0.00
12/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1573	2	2	2	0.00
12/07/2013	R212 On 01-August-13			Bond Future	130.55	129.3525	130.5520	129.3525	21,791.00
12/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R212 On 01-August-13	138.01	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	7458	9	7	9	0.00
12/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	7448	9	7	9	0.00
12/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	7438	9	7	9	0.00
12/07/2013	R213 On 01-August-13			Bond Future	8.56	89.0943	88.9800	89.0943	8,086.00
12/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	78365	78	78	78	0.00
12/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R213 On 07-November-13			Bond Future	8.65	86.8144	86.6985	86.8144	173.00
12/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3658	4	4	4	0.00
12/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3620	4	4	4	0.00
12/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3583	4	4	4	0.00
12/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4047	4	4	4	0.00
12/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	4005	4	4	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
12/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4089	4	4	4	0.00
12/07/2013	R213 On 06-February-14			Bond Future	8.74	87.9802	87.8626	87.9802	0.00
12/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3511	4	4	4	0.00
12/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3542	4	4	4	0.00
12/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3573	4	4	4	0.00
12/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7097	7	7	7	0.00
12/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7046	7	7	7	0.00
12/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7149	7	7	7	0.00
12/07/2013	R213 On 08-May-14			Bond Future	8.83	85.6329	85.5137	85.6329	0.00
12/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2514	3	3	3	0.00
12/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2472	3	2	3	0.00
12/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2493	3	2	3	0.00
12/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12282	12	12	12	0.00
12/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12350	12	12	12	0.00
12/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12213	12	12	12	0.00
12/07/2013	R214 On 01-August-13			Bond Future	8.87	78.8194	78.5386	78.8194	840.00
12/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68091	68	68	68	0.00
12/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
12/07/2013	R214 On 07-November-13			Bond Future	8.96	76.6471	76.3623	76.6471	0.00
12/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	904	1	1	1	0.00
12/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	890	1	1	1	0.00
12/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	875	1	1	1	0.00
12/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	11136	11	11	11	0.00
12/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	11221	11	11	11	0.00
12/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	11305	11	11	11	0.00
12/07/2013	R248 On 01-August-13			Bond Future	8.96	101.6470	101.4995	101.6470	603.00
12/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	12935	13	13	13	0.00
12/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	12806	13	13	13	0.00
12/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	13065	13	13	13	0.00
12/07/2013	R248 On 07-November-13			Bond Future	9.06	98.6600	98.5103	98.6600	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
12/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
12/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	13881	14	14	14	0.00
12/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	13752	14	14	14	0.00
12/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	14011	14	14	14	0.00