



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 29/10/2013 To: 29/10/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	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
29/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	2025 On 07-November-13			Bond Future	110.00	109.9729	110.0001	109.9729	0.00
29/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1010	1	1	1	0.00
29/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1000	1	1	1	0.00
29/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	990	1	1	1	0.00
29/10/2013	2025 On 06-February-14			Bond Future	110.37	110.3453	110.3728	110.3453	0.00
29/10/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2025 On 06-February-14	111.00	Put	Bond Future	627	1	1	1	0.00
29/10/2013	2025 On 06-February-14	111.01	Put	Bond Future	637	1	1	1	0.00
29/10/2013	2025 On 06-February-14	110.99	Put	Bond Future	617	1	1	1	0.00
29/10/2013	2037 On 07-November-13			Bond Future	8.89	98.5110	98.5678	98.5110	1,650.00
29/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4891	5	5	5	0.00
29/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	4717	5	5	5	0.00
29/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4804	5	5	5	0.00
29/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 06-February-14			Bond Future	8.98	95.5500	95.6075	95.5500	0.00
29/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	3681	4	4	4	0.00
29/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	3594	4	4	4	0.00
29/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	3507	3	4	3	0.00
29/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 08-May-14			Bond Future	9.07	96.8322	96.8903	96.8322	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
29/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	2819	3	3	3	0.00
29/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	2645	3	3	3	0.00
29/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	2732	3	3	3	0.00
29/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 07-August-14			Bond Future	9.16	93.9350	93.9937	93.9350	0.00
29/10/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2037 On 07-August-14	9.04	Put	Bond Future	1124	1	1	1	0.00
29/10/2013	2037 On 07-August-14	9.05	Put	Bond Future	1032	1	1	1	0.00
29/10/2013	2037 On 07-August-14	9.06	Put	Bond Future	941	1	1	1	0.00
29/10/2013	2038 On 07-November-13			Bond Future	106.24	106.2075	106.2353	106.2075	18.00
29/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3755	4	4	4	0.00
29/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3765	4	4	4	0.00
29/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3775	4	4	4	0.00
29/10/2013	2038 On 06-February-14			Bond Future	106.42	106.3939	106.4220	106.3939	24.00
29/10/2013	2038 On 06-February-14	107.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2038 On 06-February-14	107.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2038 On 06-February-14	106.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	2038 On 06-February-14	107.00	Put	Bond Future	578	1	1	1	0.00
29/10/2013	2038 On 06-February-14	106.99	Put	Bond Future	568	1	1	1	0.00
29/10/2013	2038 On 06-February-14	107.01	Put	Bond Future	588	1	1	1	0.00
29/10/2013	2050 On 07-November-13			Bond Future	110.51	110.4816	110.5108	110.4816	122.00
29/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	521	0	1	0	0.00
29/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	511	0	1	0	0.00
29/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	501	0	1	0	0.00
29/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

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29/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2050 On 06-February-14			Bond Future	110.62	110.5000	110.6180	110.5000	350.00
29/10/2013	2050 On 06-February-14	110.00	Call	Bond Future	618	0	1	0	0.00
29/10/2013	2050 On 06-February-14	109.99	Call	Bond Future	628	0	1	0	0.00
29/10/2013	2050 On 06-February-14	110.01	Call	Bond Future	608	0	1	0	0.00
29/10/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
29/10/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
29/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	AL37 On 07-November-13			Index Future	415.11	414.3230	415.1110	414.3230	0.00
29/10/2013	AL37 On 06-February-14			Index Future	420.57	419.7730	420.5710	419.7730	0.00
29/10/2013	AL37 On 08-May-14			Index Future	426.21	425.4050	426.2130	425.4050	0.00
29/10/2013	AL7T On 07-November-13			Index Future	491.94	490.6560	491.9360	490.6560	1.00
29/10/2013	AL7T On 06-February-14			Index Future	498.41	497.1100	498.4060	497.1100	0.00
29/10/2013	AL7T On 08-May-14			Index Future	505.09	503.7790	505.0930	503.7790	0.00
29/10/2013	ALBI On 07-November-13			Index Future	440.43	439.8070	440.4300	439.8070	673.00
29/10/2013	ALBI On 06-February-14			Index Future	446.22	445.5920	446.2230	445.5920	192.00
29/10/2013	ALBI On 08-May-14			Index Future	452.21	451.5700	452.2090	451.5700	85.00
29/10/2013	ALBI On 07-August-14			Index Future	458.56	457.9090	458.5570	457.9090	0.00
29/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C025 On 31-January-25			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
29/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	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
29/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2013	EL28 On 07-November-13			Bond Future	111.14	111.1070	111.1362	111.1070	0.00
29/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1136	1	1	1	0.00
29/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1146	1	1	1	0.00
29/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1126	1	1	1	0.00
29/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
29/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
29/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
29/10/2013	EL28 On 06-February-14			Bond Future	112.61	112.5822	112.6118	112.5822	0.00
29/10/2013	EL28 On 06-February-14	110.99	Call	Bond Future	1622	2	2	2	0.00
29/10/2013	EL28 On 06-February-14	111.01	Call	Bond Future	1602	2	2	2	0.00
29/10/2013	EL28 On 06-February-14	111.00	Call	Bond Future	1612	2	2	2	0.00
29/10/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
29/10/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
29/10/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
29/10/2013	ES33 On 07-November-13			Bond Future	9.41	84.0859	84.1340	84.0859	6,292.00
29/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
29/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
29/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
29/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7630	8	8	8	0.00
29/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7542	8	8	8	0.00
29/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7454	8	7	8	0.00
29/10/2013	ES33 On 06-February-14			Bond Future	9.53	85.1919	85.2407	85.1919	0.00
29/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	104	0	0	0	0.00
29/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	255	0	0	0	0.00
29/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	180	0	0	0	0.00
29/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
29/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00

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29/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
29/10/2013	ES33 On 08-May-14			Bond Future	9.64	82.5524	82.6018	82.5524	0.00
29/10/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
29/10/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
29/10/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
29/10/2013	ES33 On 08-May-14	9.55	Put	Bond Future	649	1	1	1	0.00
29/10/2013	ES33 On 08-May-14	9.54	Put	Bond Future	724	1	1	1	0.00
29/10/2013	ES33 On 08-May-14	9.56	Put	Bond Future	574	1	1	1	0.00
29/10/2013	GOVI On 07-November-13			GOVI	439.89	439.2500	439.8900	439.2500	144.00
29/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	61200	7	6	7	0.00
29/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	61100	7	6	7	0.00
29/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	61000	7	6	7	0.00
29/10/2013	GOVI On 06-February-14			GOVI	445.68	445.0270	445.6760	445.0270	268.00
29/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	56860	5	6	5	0.00
29/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	56660	5	6	5	0.00
29/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	56760	5	6	5	0.00
29/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 08-May-14			GOVI	451.66	450.9980	451.6550	450.9980	0.00
29/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	96450	9	10	9	0.00
29/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	96550	9	10	9	0.00
29/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	96650	9	10	9	0.00
29/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 07-August-14			GOVI	458.00	457.3300	457.9950	457.3300	0.00
29/10/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
29/10/2013	GOVI On 07-August-14	459.99	Put	GOVI	19950	3	2	3	0.00

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29/10/2013	GOVI On 07-August-14	460.01	Put	GOVI	20150	3	2	3	0.00
29/10/2013	GOVI On 07-August-14	460.00	Put	GOVI	20050	3	2	3	0.00
29/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/10/2013	IGOV On 07-November-13			Index Future	198.11	198.0180	198.1130	198.0180	1,127.00
29/10/2013	IGOV On 06-February-14			Index Future	200.74	200.6470	200.7430	200.6470	213.00
29/10/2013	IGOV On 08-May-14			Index Future	203.46	203.3630	203.4610	203.3630	0.00
29/10/2013	ILBI On 07-November-13			Index Future	536.68	536.5920	536.6840	536.5920	0.00
29/10/2013	ILBI On 06-February-14			Index Future	543.91	543.8210	543.9140	543.8210	186.00
29/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	100.00
29/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.16	94.8400	94.8400	94.8400	1,500.00
29/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.17	94.8200	94.8300	94.8200	1,000.00
29/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.21	94.7500	94.7900	94.7500	0.00
29/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.28	94.6800	94.7200	94.6800	400.00
29/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.33	94.6300	94.6700	94.6300	0.00
29/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.49	94.4300	94.5100	94.4300	1,000.00
29/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.78	94.1600	94.2200	94.1600	1,000.00
29/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.01	93.9400	93.9900	93.9400	0.00
29/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.25	93.7000	93.7500	93.7000	150.00
29/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.49	93.4500	93.5100	93.4500	2,000.00
29/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.1900	93.2600	93.1900	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
29/10/2013	R023 On 07-November-13			Bond Future	7.51	102.8880	103.1624	102.8880	12,954.00
29/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	7007	7	7	7	0.00
29/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	7080	7	7	7	0.00
29/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	6934	7	7	7	0.00
29/10/2013	R023 On 06-February-14			Bond Future	7.59	104.2414	104.5193	104.2414	0.00
29/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	1654	1	2	1	0.00
29/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1717	1	2	1	0.00
29/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	1590	1	2	1	0.00
29/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R023 On 08-May-14			Bond Future	7.68	101.7228	102.0044	101.7228	0.00
29/10/2013	R023 On 08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R023 On 08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R023 On 08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R023 On 08-May-14	7.61	Put	Bond Future	423	1	0	1	0.00
29/10/2013	R023 On 08-May-14	7.60	Put	Bond Future	486	1	0	1	0.00
29/10/2013	R023 On 08-May-14	7.59	Put	Bond Future	550	1	1	1	0.00
29/10/2013	R157 On 07-November-13			Bond Future	5.80	115.2613	115.4063	115.2613	27,649.00
29/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	51	0	0	0	0.00
29/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	55	0	0	0	0.00
29/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	47	0	0	0	0.00
29/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	417	1	0	1	0.00
29/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	402	1	0	1	0.00
29/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	432	1	0	1	0.00
29/10/2013	R157 On 06-February-14			Bond Future	5.89	116.7773	116.9242	116.7773	606.00
29/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	370	0	0	0	0.00
29/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	377	0	0	0	0.00
29/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	383	0	0	0	0.00
29/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	763	1	1	1	0.00
29/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	753	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
29/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	773	1	1	1	0.00
29/10/2013	R157 On 08-May-14			Bond Future	5.98	111.5356	111.6844	111.5356	0.00
29/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	249	0	0	0	0.00
29/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	246	0	0	0	0.00
29/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	242	0	0	0	0.00
29/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1315	1	1	1	0.00
29/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1325	1	1	1	0.00
29/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1305	1	1	1	0.00
29/10/2013	R157 On 07-August-14			Bond Future	6.05	113.1034	113.2541	113.1034	0.00
29/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1204	1	1	1	0.00
29/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1212	1	1	1	0.00
29/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1219	1	1	1	0.00
29/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	442	0	0	0	0.00
29/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	439	0	0	0	0.00
29/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	435	0	0	0	0.00
29/10/2013	R157 On 06-November-14			Bond Future	6.25	107.8090	107.9618	107.8090	0.00
29/10/2013	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R157 On 06-November-14	6.21	Put	Bond Future	37	0	0	0	0.00
29/10/2013	R157 On 06-November-14	6.19	Put	Bond Future	54	0	0	0	0.00
29/10/2013	R157 On 06-November-14	6.20	Put	Bond Future	46	0	0	0	0.00
29/10/2013	R186 On 07-November-13			Bond Future	7.93	124.7227	124.8237	124.7227	56,682.00
29/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2216	2	2	2	0.00
29/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	5102	5	5	5	0.00
29/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	7222	7	7	7	0.00
29/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	1333	1	1	1	1,000.00
29/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2287	2	2	2	0.00
29/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
29/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2358	2	2	2	0.00
29/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	0	0	0	0	1,000.00
29/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	9303	9	9	9	0.00
29/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3036	3	3	3	0.00
29/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	695	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
29/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	1	0	0	0	1,030.00
29/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	309	0	0	0	0.00
29/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	18	0	0	0	4,000.00
29/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	146	0	0	0	0.00
29/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	11575	12	12	12	0.00
29/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	14222	14	14	14	0.00
29/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	290	0	0	0	0.00
29/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	272	0	0	0	0.00
29/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
29/10/2013	R186 On 06-February-14			Bond Future	8.02	121.0738	121.1762	121.0738	337.00
29/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2325	2	2	2	0.00
29/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2290	2	2	2	0.00
29/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2361	2	2	2	0.00
29/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	7483	7	7	7	0.00
29/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4763	5	5	5	0.00
29/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4707	5	5	5	0.00
29/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1134	1	1	1	250.00
29/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4820	5	5	5	0.00
29/10/2013	R186 On 08-May-14			Bond Future	8.11	122.6983	122.8020	122.6983	540.00
29/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1549	2	2	2	0.00
29/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	6699	7	7	7	0.00
29/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1570	2	2	2	0.00
29/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1528	2	2	2	0.00
29/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2562	3	3	3	1,933.00
29/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3295	3	3	3	1,933.00
29/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	10796	11	11	11	0.00
29/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	10873	11	11	11	0.00
29/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	10950	11	11	11	0.00
29/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	8059	8	8	8	0.00
29/10/2013	R186 On 07-August-14			Bond Future	8.19	119.1307	119.2357	119.1307	0.00
29/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6065	6	6	6	0.00
29/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6155	6	6	6	0.00
29/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6110	6	6	6	0.00
29/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	9174	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5108	5	5	5	0.00
29/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5188	5	5	5	0.00
29/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5148	5	5	5	0.00
29/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	3095	3	3	3	840.00
29/10/2013	R186 On 06-November-14			Bond Future	8.28	120.7243	120.8309	120.7243	0.00
29/10/2013	R186 On 06-November-14	8.14	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R186 On 06-November-14	8.16	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R186 On 06-November-14	8.15	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R186 On 06-November-14	8.15	Put	Bond Future	1128	1	1	1	0.00
29/10/2013	R186 On 06-November-14	8.14	Put	Bond Future	1213	1	1	1	0.00
29/10/2013	R186 On 06-November-14	8.16	Put	Bond Future	1043	1	1	1	0.00
29/10/2013	R197 On 07-November-13			Bond Future	280.87	280.8050	280.8728	280.8050	2,049.00
29/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	863	1	1	1	0.00
29/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	873	1	1	1	0.00
29/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	883	1	1	1	0.00
29/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R197 On 06-February-14			Bond Future	278.96	278.8879	278.9565	278.8879	0.00
29/10/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R197 On 06-February-14	280.01	Put	Bond Future	1053	1	1	1	0.00
29/10/2013	R197 On 06-February-14	280.00	Put	Bond Future	1043	1	1	1	0.00
29/10/2013	R197 On 06-February-14	279.99	Put	Bond Future	1033	1	1	1	0.00
29/10/2013	R201 On 07-November-13			Bond Future	4.86	107.5109	107.5720	107.5109	0.00
29/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	60	0	0	0	0.00
29/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	69	0	0	0	0.00
29/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	64	0	0	0	0.00
29/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	134	0	0	0	0.00
29/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	127	0	0	0	0.00
29/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	141	0	0	0	0.00
29/10/2013	R201 On 06-February-14			Bond Future	4.73	104.5172	104.5791	104.5172	0.00

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29/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	544	0	1	0	0.00
29/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	550	1	1	1	0.00
29/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	557	1	1	1	0.00
29/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	106	0	0	0	0.00
29/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	104	0	0	0	0.00
29/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	108	0	0	0	0.00
29/10/2013	R201 On 08-May-14			Bond Future	4.44	105.9195	105.9823	105.9195	0.00
29/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	408	0	0	0	0.00
29/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	412	0	0	0	0.00
29/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	405	0	0	0	0.00
29/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	221	0	0	0	0.00
29/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	219	0	0	0	0.00
29/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	224	0	0	0	0.00
29/10/2013	R201 On 07-August-14			Bond Future	3.55	102.9981	103.0615	102.9981	0.00
29/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	684	1	1	1	0.00
29/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	690	1	1	1	0.00
29/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	687	1	1	1	0.00
29/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	53	0	0	0	0.00
29/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	52	0	0	0	0.00
29/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	52	0	0	0	0.00
29/10/2013	R202 On 07-November-13			Bond Future	208.90	208.6926	208.9017	208.6926	43,395.00
29/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	98	0	0	0	0.00
29/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	108	0	0	0	0.00
29/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	88	0	0	0	0.00
29/10/2013	R202 On 06-February-14			Bond Future	208.68	208.4651	208.6768	208.4651	24.00
29/10/2013	R202 On 06-February-14	208.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R202 On 06-February-14	209.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R202 On 06-February-14	209.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R202 On 06-February-14	209.00	Put	Bond Future	323	1	0	1	0.00
29/10/2013	R202 On 06-February-14	209.01	Put	Bond Future	333	1	0	1	0.00
29/10/2013	R202 On 06-February-14	208.99	Put	Bond Future	313	1	0	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
29/10/2013	R203 On 07-November-13			Bond Future	6.48	107.0565	107.2353	107.0565	19,563.00
29/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	4	0	0	0	0.00
29/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	5	0	0	0	0.00
29/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	5	0	0	0	0.00
29/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105006	105	105	105	0.00
29/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	0	0	0	0	15.00
29/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1693	2	2	2	0.00
29/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1659	2	2	2	0.00
29/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1728	2	2	2	0.00
29/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2722	3	3	3	0.00
29/10/2013	R203 On 06-February-14			Bond Future	6.58	108.4647	108.6459	108.4647	6.00
29/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	460	0	0	0	0.00
29/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1511	1	2	1	13.00
29/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	480	0	0	0	0.00
29/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	303	0	0	0	16.00
29/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	470	0	0	0	0.00
29/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1905	2	2	2	0.00
29/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2378	3	2	3	0.00
29/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1882	2	2	2	0.00
29/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	670	1	1	1	0.00
29/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1858	2	2	2	0.00
29/10/2013	R203 On 08-May-14			Bond Future	6.68	105.7591	105.9427	105.7591	0.00
29/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	384	0	0	0	0.00
29/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	396	0	0	0	0.00
29/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1654	2	2	2	13.00
29/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	390	0	0	0	0.00
29/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2750	3	3	3	16.00
29/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3281	3	3	3	0.00
29/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	589	1	1	1	0.00
29/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3231	3	3	3	0.00
29/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1166	1	1	1	0.00
29/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3256	3	3	3	0.00
29/10/2013	R203 On 07-August-14			Bond Future	6.77	107.2452	107.4312	107.2452	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
29/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2495	2	2	2	0.00
29/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2477	2	2	2	0.00
29/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2458	2	2	2	0.00
29/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1711	2	2	2	30.00
29/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	985	1	1	1	0.00
29/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	975	1	1	1	0.00
29/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	994	1	1	1	0.00
29/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1503	2	2	2	0.00
29/10/2013	R203 On 06-November-14			Bond Future	6.90	104.5204	104.7090	104.5204	0.00
29/10/2013	R203 On 06-November-14	6.84	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R203 On 06-November-14	6.86	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R203 On 06-November-14	6.85	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R203 On 06-November-14	6.84	Put	Bond Future	162	0	0	0	0.00
29/10/2013	R203 On 06-November-14	6.86	Put	Bond Future	110	0	0	0	0.00
29/10/2013	R203 On 06-November-14	6.85	Put	Bond Future	136	0	0	0	0.00
29/10/2013	R204 On 07-November-13			Bond Future	6.73	108.4322	108.5694	108.4322	31,288.00
29/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	15	0	0	0	0.00
29/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	14	0	0	0	0.00
29/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1267	1	1	1	0.00
29/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	12	0	0	0	0.00
29/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1907	2	2	2	0.00
29/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	66	0	0	0	1,270.00
29/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1864	2	2	2	0.00
29/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1951	2	2	2	0.00
29/10/2013	R204 On 06-February-14			Bond Future	6.81	105.8284	105.9674	105.8284	0.00
29/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	656	1	1	1	0.00
29/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	682	1	1	1	0.00
29/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	669	1	1	1	0.00
29/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2451	3	2	3	0.00
29/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2392	2	2	2	0.00
29/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2422	3	2	3	0.00
29/10/2013	R204 On 08-May-14			Bond Future	6.91	107.2483	107.3892	107.2483	0.00
29/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	632	1	1	1	0.00
29/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	622	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
29/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	641	1	1	1	0.00
29/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4083	4	4	4	0.00
29/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4147	4	4	4	0.00
29/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4115	4	4	4	0.00
29/10/2013	R204 On 07-August-14			Bond Future	6.99	104.7235	104.8661	104.7235	0.00
29/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3256	3	3	3	0.00
29/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4045	4	4	4	0.00
29/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3209	3	3	3	0.00
29/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3233	3	3	3	0.00
29/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1101	1	1	1	530.00
29/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1517	2	2	2	0.00
29/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1490	2	1	2	0.00
29/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1503	2	2	2	0.00
29/10/2013	R204 On 06-November-14			Bond Future	7.10	106.1247	106.2693	106.1247	0.00
29/10/2013	R204 On 06-November-14	7.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R204 On 06-November-14	7.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R204 On 06-November-14	6.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R204 On 06-November-14	7.00	Put	Bond Future	363	1	0	1	0.00
29/10/2013	R204 On 06-November-14	7.01	Put	Bond Future	327	0	0	0	0.00
29/10/2013	R204 On 06-November-14	6.99	Put	Bond Future	399	1	0	1	0.00
29/10/2013	R206 On 07-November-13			Bond Future	5.16	102.8057	102.8192	102.8057	0.00
29/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	1	0	0	0	0.00
29/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	1	0	0	0	0.00
29/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	157	0	0	0	0.00
29/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	155	0	0	0	0.00
29/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	153	0	0	0	0.00
29/10/2013	R207 On 07-November-13			Bond Future	7.05	103.0806	103.3600	103.0806	21,989.00
29/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	64	0	0	0	0.00
29/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	59	0	0	0	0.00
29/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	54	0	0	0	0.00
29/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1793	2	2	2	0.00
29/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1748	2	2	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
29/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1839	2	2	2	0.00
29/10/2013	R207 On 06-February-14			Bond Future	7.14	100.7973	101.0804	100.7973	1,081.00
29/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	807	1	1	1	0.00
29/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	822	1	1	1	0.00
29/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	793	1	1	1	0.00
29/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3160	3	3	3	0.00
29/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3125	3	3	3	0.00
29/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3194	3	3	3	0.00
29/10/2013	R207 On 08-May-14			Bond Future	7.23	102.1498	102.4366	102.1498	0.00
29/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	717	1	1	1	0.00
29/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	727	1	1	1	0.00
29/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	707	1	1	1	0.00
29/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5590	6	6	6	0.00
29/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5628	6	6	6	0.00
29/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5551	6	6	6	0.00
29/10/2013	R207 On 07-August-14			Bond Future	7.32	99.9444	100.2351	99.9444	0.00
29/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3759	4	4	4	0.00
29/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3785	4	4	4	0.00
29/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3811	4	4	4	0.00
29/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2128	2	2	2	0.00
29/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2145	2	2	2	0.00
29/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2110	2	2	2	0.00
29/10/2013	R207 On 06-November-14			Bond Future	7.43	101.2816	101.5763	101.2816	0.00
29/10/2013	R207 On 06-November-14	7.34	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R207 On 06-November-14	7.36	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R207 On 06-November-14	7.35	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R207 On 06-November-14	7.34	Put	Bond Future	371	1	0	1	0.00
29/10/2013	R207 On 06-November-14	7.35	Put	Bond Future	329	1	0	1	0.00
29/10/2013	R207 On 06-November-14	7.36	Put	Bond Future	287	1	0	1	0.00
29/10/2013	R208 On 07-November-13			Bond Future	7.23	97.8485	98.1045	97.8485	10,578.00
29/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	20	0	0	0	0.00
29/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1601	1	2	1	0.00
29/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	18	0	0	0	0.00
29/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	22	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
29/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	90	0	0	0	1,520.00
29/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2472	3	2	3	0.00
29/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2362	3	2	3	0.00
29/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2416	3	2	3	0.00
29/10/2013	R208 On 06-February-14			Bond Future	7.31	99.1355	99.3949	99.1355	0.00
29/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	675	1	1	1	0.00
29/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	689	1	1	1	0.00
29/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	703	1	1	1	0.00
29/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3726	4	4	4	0.00
29/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3768	4	4	4	0.00
29/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3810	4	4	4	0.00
29/10/2013	R208 On 08-May-14			Bond Future	7.40	97.0693	97.3321	97.0693	0.00
29/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	567	1	1	1	0.00
29/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	587	1	1	1	0.00
29/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	577	1	1	1	0.00
29/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6557	7	7	7	0.00
29/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6464	7	6	7	0.00
29/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6511	7	7	7	0.00
29/10/2013	R208 On 07-August-14			Bond Future	7.48	98.4333	98.6996	98.4333	0.00
29/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	3923	4	4	4	0.00
29/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	5433	5	5	5	0.00
29/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	3894	4	4	4	0.00
29/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	3953	4	4	4	0.00
29/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1501	2	2	2	630.00
29/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2324	2	2	2	0.00
29/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2304	2	2	2	0.00
29/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2344	2	2	2	0.00
29/10/2013	R208 On 06-November-14			Bond Future	7.58	96.3546	96.6247	96.3546	0.00
29/10/2013	R208 On 06-November-14	7.44	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R208 On 06-November-14	7.46	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R208 On 06-November-14	7.45	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R208 On 06-November-14	7.44	Put	Bond Future	686	1	1	1	0.00
29/10/2013	R208 On 06-November-14	7.46	Put	Bond Future	588	1	1	1	0.00
29/10/2013	R208 On 06-November-14	7.45	Put	Bond Future	637	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
29/10/2013	R209 On 07-November-13			Bond Future	8.76	76.2326	76.2792	76.2326	19,784.00
29/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	534	1	1	1	0.00
29/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1024	1	1	1	0.00
29/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4789	5	5	5	0.00
29/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1066	1	1	1	0.00
29/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	3746	4	4	4	0.00
29/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1110	1	1	1	0.00
29/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5484	5	5	5	0.00
29/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6853	7	7	7	0.00
29/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	788	1	1	1	0.00
29/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	13	0	0	0	5,000.00
29/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1405	1	1	1	4,700.00
29/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	718	1	1	1	0.00
29/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	46	0	0	0	1,000.00
29/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	1	0	0	0	1,520.00
29/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	753	1	1	1	0.00
29/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	5	0	0	0	980.00
29/10/2013	R209 On 06-February-14			Bond Future	8.84	77.2354	77.2825	77.2354	0.00
29/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2258	2	2	2	0.00
29/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2319	2	2	2	0.00
29/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2289	2	2	2	0.00
29/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4662	5	5	5	0.00
29/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4611	5	5	5	0.00
29/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4561	5	5	5	0.00
29/10/2013	R209 On 08-May-14			Bond Future	8.93	75.1269	75.1745	75.1269	0.00
29/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1451	1	1	1	0.00
29/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1432	1	1	1	0.00
29/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1414	1	1	1	0.00
29/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10379	10	10	10	0.00
29/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10451	10	10	10	0.00
29/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10307	10	10	10	0.00
29/10/2013	R209 On 07-August-14			Bond Future	9.01	76.1827	76.2309	76.1827	0.00
29/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5586	6	6	6	0.00
29/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5623	6	6	6	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
29/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5549	6	6	6	0.00
29/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5213	5	5	5	0.00
29/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5287	5	5	5	0.00
29/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5250	5	5	5	0.00
29/10/2013	R209 On 06-November-14			Bond Future	9.09	74.0577	74.1066	74.0577	0.00
29/10/2013	R209 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R209 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R209 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R209 On 06-November-14	8.99	Put	Bond Future	772	1	1	1	0.00
29/10/2013	R209 On 06-November-14	9.01	Put	Bond Future	622	1	1	1	0.00
29/10/2013	R209 On 06-November-14	9.00	Put	Bond Future	697	1	1	1	0.00
29/10/2013	R210 On 07-November-13			Bond Future	159.42	159.3784	159.4185	159.3784	1,319.00
29/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	592	1	1	1	0.00
29/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	582	1	1	1	0.00
29/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	572	1	1	1	0.00
29/10/2013	R210 On 06-February-14			Bond Future	161.54	161.4945	161.5352	161.4945	0.00
29/10/2013	R210 On 06-February-14	161.51	Call	Bond Future	25	0	0	0	0.00
29/10/2013	R210 On 06-February-14	161.49	Call	Bond Future	45	0	0	0	0.00
29/10/2013	R210 On 06-February-14	161.50	Call	Bond Future	35	0	0	0	0.00
29/10/2013	R210 On 06-February-14	161.49	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R210 On 06-February-14	161.50	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R210 On 06-February-14	161.51	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R211 On 07-November-13			Bond Future	128.83	128.7182	128.8251	128.7182	522.00
29/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1175	1	1	1	0.00
29/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1185	1	1	1	0.00
29/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1165	1	1	1	0.00
29/10/2013	R211 On 06-February-14			Bond Future	129.03	128.9172	129.0255	128.9172	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
29/10/2013	R211 On 06-February-14	129.01	Call	Bond Future	15	0	0	0	0.00
29/10/2013	R211 On 06-February-14	129.00	Call	Bond Future	25	0	0	0	0.00
29/10/2013	R211 On 06-February-14	128.99	Call	Bond Future	35	0	0	0	0.00
29/10/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R212 On 07-November-13			Bond Future	132.17	132.1436	132.1749	132.1436	21,791.00
29/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	825	1	1	1	0.00
29/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	835	1	1	1	0.00
29/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	815	1	1	1	0.00
29/10/2013	R212 On 06-February-14			Bond Future	132.27	132.2407	132.2723	132.2407	0.00
29/10/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R212 On 06-February-14	132.99	Put	Bond Future	718	1	1	1	0.00
29/10/2013	R212 On 06-February-14	133.01	Put	Bond Future	738	1	1	1	0.00
29/10/2013	R212 On 06-February-14	133.00	Put	Bond Future	728	1	1	1	0.00
29/10/2013	R213 On 07-November-13			Bond Future	8.59	87.1907	87.2386	87.1907	15,045.00
29/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1032	1	1	1	0.00
29/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	990	1	1	1	0.00
29/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	950	1	1	1	0.00
29/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	877	1	1	1	0.00
29/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	839	1	1	1	0.00
29/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	916	1	1	1	0.00
29/10/2013	R213 On 06-February-14			Bond Future	8.68	88.3376	88.3861	88.3376	0.00
29/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2133	2	2	2	0.00
29/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2162	2	2	2	0.00
29/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2192	2	2	2	0.00
29/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5194	5	5	5	0.00
29/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5141	5	5	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
29/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5248	5	5	5	0.00
29/10/2013	R213 On 08-May-14			Bond Future	8.76	85.9847	86.0339	85.9847	0.00
29/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1448	1	1	1	0.00
29/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1485	1	1	1	0.00
29/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1466	1	1	1	0.00
29/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10735	11	11	11	0.00
29/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10806	11	11	11	0.00
29/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10664	11	11	11	0.00
29/10/2013	R213 On 07-August-14			Bond Future	8.85	87.1929	87.2426	87.1929	0.00
29/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5557	6	6	6	0.00
29/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5631	6	6	6	0.00
29/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5594	6	6	6	0.00
29/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5526	6	6	6	0.00
29/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5565	6	6	6	0.00
29/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5603	6	6	6	0.00
29/10/2013	R213 On 06-November-14			Bond Future	8.94	84.8221	84.8726	84.8221	0.00
29/10/2013	R213 On 06-November-14	8.84	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R213 On 06-November-14	8.86	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R213 On 06-November-14	8.85	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R213 On 06-November-14	8.85	Put	Bond Future	693	1	1	1	0.00
29/10/2013	R213 On 06-November-14	8.86	Put	Bond Future	617	1	1	1	0.00
29/10/2013	R213 On 06-November-14	8.84	Put	Bond Future	768	1	1	1	0.00
29/10/2013	R214 On 07-November-13			Bond Future	8.91	76.6996	76.7477	76.6996	2,427.00
29/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10045	10	10	10	0.00
29/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	9945	10	10	10	0.00
29/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	9847	10	10	10	0.00
29/10/2013	R214 On 06-February-14			Bond Future	9.00	77.7084	77.7572	77.7084	0.00
29/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3598	4	4	4	0.00
29/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3676	4	4	4	0.00
29/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3637	4	4	4	0.00
29/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3609	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
29/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3649	4	4	4	0.00
29/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3569	4	4	4	0.00
29/10/2013	R214 On 08-May-14			Bond Future	9.08	75.4657	75.5151	75.4657	0.00
29/10/2013	R214 On 08-May-14	9.00	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R214 On 08-May-14	9.01	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R214 On 08-May-14	8.99	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R214 On 08-May-14	9.01	Put	Bond Future	543	1	1	1	0.00
29/10/2013	R214 On 08-May-14	9.00	Put	Bond Future	622	1	1	1	0.00
29/10/2013	R214 On 08-May-14	8.99	Put	Bond Future	701	1	1	1	0.00
29/10/2013	R248 On 07-November-13			Bond Future	8.99	99.1866	99.1966	99.1866	10,220.00
29/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13195	13	13	13	0.00
29/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13066	13	13	13	0.00
29/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13325	13	13	13	0.00
29/10/2013	R248 On 06-February-14			Bond Future	9.08	100.4913	100.5013	100.4913	0.00
29/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	307	0	0	0	0.00
29/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	105	0	0	0	0.00
29/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	206	0	0	0	0.00
29/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00
29/10/2013	R248 On 08-May-14			Bond Future	9.16	97.4169	97.4271	97.4169	0.00
29/10/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
29/10/2013	R248 On 08-May-14	9.05	Put	Bond Future	1161	1	1	1	0.00
29/10/2013	R248 On 08-May-14	9.06	Put	Bond Future	1059	1	1	1	0.00
29/10/2013	R248 On 08-May-14	9.04	Put	Bond Future	1263	1	1	1	0.00