



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	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
12/12/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	2025 On 06-February-14			Bond Future	109.71	110.3101	109.7140	110.3101	0.00
12/12/2013	2025 On 06-February-14	110.99	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2025 On 06-February-14	111.00	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2025 On 06-February-14	111.01	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2025 On 06-February-14	111.00	Put	Bond Future	1286	1	1	1	0.00
12/12/2013	2025 On 06-February-14	110.99	Put	Bond Future	1276	1	1	1	0.00
12/12/2013	2025 On 06-February-14	111.01	Put	Bond Future	1296	1	1	1	0.00
12/12/2013	2037 On 06-February-14			Bond Future	9.17	93.8743	93.8382	93.8743	1,652.00
12/12/2013	2037 On 06-February-14	9.39	Call	Bond Future	1912	2	2	2	0.00
12/12/2013	2037 On 06-February-14	9.38	Call	Bond Future	1825	2	2	2	0.00
12/12/2013	2037 On 06-February-14	9.37	Call	Bond Future	1737	2	2	2	0.00
12/12/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 08-May-14			Bond Future	9.28	95.1071	95.0695	95.1071	0.00
12/12/2013	2037 On 08-May-14	9.39	Call	Bond Future	998	1	1	1	0.00
12/12/2013	2037 On 08-May-14	9.37	Call	Bond Future	824	1	1	1	0.00
12/12/2013	2037 On 08-May-14	9.38	Call	Bond Future	911	1	1	1	0.00
12/12/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 07-August-14			Bond Future	9.38	92.1511	92.1123	92.1511	0.00
12/12/2013	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/12/2013	2037 On 07-August-14	9.04	Put	Bond Future	3005	3	3	3	0.00
12/12/2013	2037 On 07-August-14	9.05	Put	Bond Future	2914	3	3	3	0.00
12/12/2013	2037 On 07-August-14	9.06	Put	Bond Future	2822	3	3	3	0.00
12/12/2013	2038 On 06-February-14			Bond Future	107.79	107.7827	107.7907	107.7827	24.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	2038 On 06-February-14	107.01	Call	Bond Future	781	1	1	1	0.00
12/12/2013	2038 On 06-February-14	107.00	Call	Bond Future	791	1	1	1	0.00
12/12/2013	2038 On 06-February-14	106.99	Call	Bond Future	801	1	1	1	0.00
12/12/2013	2038 On 06-February-14	107.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2038 On 06-February-14	107.01	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2038 On 06-February-14	106.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2050 On 06-February-14			Bond Future	111.62	111.6118	111.6204	111.6118	472.00
12/12/2013	2050 On 06-February-14	110.00	Call	Bond Future	1620	2	2	2	0.00
12/12/2013	2050 On 06-February-14	110.01	Call	Bond Future	1610	2	2	2	0.00
12/12/2013	2050 On 06-February-14	109.99	Call	Bond Future	1630	2	2	2	0.00
12/12/2013	2050 On 06-February-14	110.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2050 On 06-February-14	109.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	2050 On 06-February-14	110.01	Put	Bond Future	0	0	0	0	0.00
12/12/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	AL37 On 06-February-14			Index Future	414.15	413.8200	414.1530	413.8200	0.00
12/12/2013	AL37 On 08-May-14			Index Future	419.59	419.2550	419.5880	419.2550	0.00
12/12/2013	AL7T On 06-February-14			Index Future	489.00	488.6200	489.0040	488.6200	1.00
12/12/2013	AL7T On 08-May-14			Index Future	495.42	495.0360	495.4210	495.0360	0.00
12/12/2013	ALBI On 06-February-14			Index Future	438.89	438.7370	438.8930	438.7370	796.00
12/12/2013	ALBI On 08-May-14			Index Future	444.65	444.4990	444.6530	444.4990	35.00
12/12/2013	ALBI On 07-August-14			Index Future	450.73	450.5810	450.7340	450.5810	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
12/12/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/12/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	C213 On 28-February-31			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
12/12/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/12/2013	EL28 On 06-February-14			Bond Future	113.22	113.2088	113.2175	113.2088	0.00
12/12/2013	EL28 On 06-February-14	110.99	Call	Bond Future	2227	2	2	2	0.00
12/12/2013	EL28 On 06-February-14	111.01	Call	Bond Future	2207	2	2	2	0.00
12/12/2013	EL28 On 06-February-14	111.00	Call	Bond Future	2217	2	2	2	0.00
12/12/2013	EL28 On 06-February-14	110.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	EL28 On 06-February-14	111.01	Put	Bond Future	0	0	0	0	0.00
12/12/2013	EL28 On 06-February-14	111.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 06-February-14			Bond Future	9.75	83.5695	83.5420	83.5695	6,292.00
12/12/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 06-February-14	9.55	Put	Bond Future	1519	1	2	1	0.00
12/12/2013	ES33 On 06-February-14	9.56	Put	Bond Future	1443	1	1	1	0.00
12/12/2013	ES33 On 06-February-14	9.54	Put	Bond Future	1594	2	2	2	0.00
12/12/2013	ES33 On 08-May-14			Bond Future	9.88	80.8850	80.8564	80.8850	0.00
12/12/2013	ES33 On 08-May-14	9.54	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 08-May-14	9.55	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 08-May-14	9.56	Call	Bond Future	0	0	0	0	0.00
12/12/2013	ES33 On 08-May-14	9.55	Put	Bond Future	2394	2	2	2	0.00
12/12/2013	ES33 On 08-May-14	9.56	Put	Bond Future	2319	2	2	2	0.00
12/12/2013	ES33 On 08-May-14	9.54	Put	Bond Future	2470	2	2	2	0.00
12/12/2013	GOVI On 06-February-14			GOVI	438.36	438.1930	438.3640	438.1930	469.00
12/12/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 06-February-14	439.99	Put	GOVI	16260	2	2	2	0.00
12/12/2013	GOVI On 06-February-14	440.01	Put	GOVI	16460	2	2	2	0.00
12/12/2013	GOVI On 06-February-14	440.00	Put	GOVI	16360	2	2	2	0.00
12/12/2013	GOVI On 08-May-14			GOVI	444.12	443.9470	444.1170	443.9470	0.00
12/12/2013	GOVI On 08-May-14	442.01	Call	GOVI	21070	2	2	2	0.00
12/12/2013	GOVI On 08-May-14	442.00	Call	GOVI	21170	2	2	2	0.00
12/12/2013	GOVI On 08-May-14	441.99	Call	GOVI	21270	2	2	2	0.00
12/12/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 07-August-14			GOVI	450.19	450.0220	450.1900	450.0220	0.00
12/12/2013	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
12/12/2013	GOVI On 07-August-14	459.99	Put	GOVI	98000	10	10	10	0.00
12/12/2013	GOVI On 07-August-14	460.01	Put	GOVI	98200	10	10	10	0.00
12/12/2013	GOVI On 07-August-14	460.00	Put	GOVI	98100	10	10	10	0.00
12/12/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/12/2013	IGOV On 06-February-14			Index Future	200.86	200.6260	200.8560	200.6260	1,334.00
12/12/2013	IGOV On 08-May-14			Index Future	203.52	203.2850	203.5160	203.2850	7.00
12/12/2013	ILBI On 06-February-14			Index Future	543.50	541.9520	543.5020	541.9520	190.00
12/12/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
12/12/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/12/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
12/12/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/12/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
12/12/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/12/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.22	94.7800	94.7800	94.7800	1,500.00
12/12/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.21	94.7900	94.7900	94.7900	1,000.00
12/12/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.28	94.7200	94.7200	94.7200	0.00
12/12/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.32	94.6800	94.6800	94.6800	0.00
12/12/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.42	94.5800	94.5800	94.5800	0.00
12/12/2013	JBAF On	21-May-14			Jibar Tradeable Future	5.51	94.4900	94.4900	94.4900	0.00
12/12/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.65	94.3500	94.3500	94.3500	1,000.00
12/12/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.96	94.0300	94.0400	94.0300	1,000.00
12/12/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
12/12/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.66	93.3300	93.3400	93.3300	150.00
12/12/2013	JBAF On	17-June-15			Jibar Tradeable Future	6.96	93.0200	93.0400	93.0200	3,200.00
12/12/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.25	92.7400	92.7500	92.7400	0.00
12/12/2013	R023 On	06-February-14			Bond Future	7.90	102.4299	102.5346	102.4299	11,257.00
12/12/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On	06-February-14	7.85	Put	Bond Future	331	0	0	0	0.00
12/12/2013	R023 On	06-February-14	7.86	Put	Bond Future	267	0	0	0	0.00
12/12/2013	R023 On	06-February-14	7.84	Put	Bond Future	395	0	0	0	0.00
12/12/2013	R023 On	08-May-14			Bond Future	8.00	99.8586	99.9637	99.8586	0.00
12/12/2013	R023 On	08-May-14	7.60	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On	08-May-14	7.61	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On	08-May-14	7.59	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R023 On	08-May-14	7.61	Put	Bond Future	2463	3	2	3	0.00
12/12/2013	R023 On	08-May-14	7.60	Put	Bond Future	2527	3	3	3	0.00
12/12/2013	R023 On	08-May-14	7.59	Put	Bond Future	2591	3	3	3	0.00
12/12/2013	R157 On	06-February-14			Bond Future	6.20	116.3877	116.4261	116.3877	32,191.00
12/12/2013	R157 On	06-February-14	5.64	Call	Bond Future	100	0	0	0	0.00
12/12/2013	R157 On	06-February-14	5.66	Call	Bond Future	106	0	0	0	0.00
12/12/2013	R157 On	06-February-14	5.65	Call	Bond Future	103	0	0	0	0.00
12/12/2013	R157 On	06-February-14	5.65	Put	Bond Future	987	1	1	1	0.00

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12/12/2013	R157 On 06-February-14	5.64	Put	Bond Future	1001	1	1	1	0.00
12/12/2013	R157 On 06-February-14	5.66	Put	Bond Future	974	1	1	1	0.00
12/12/2013	R157 On 08-May-14			Bond Future	6.38	111.1086	111.1464	111.1086	0.00
12/12/2013	R157 On 08-May-14	5.21	Call	Bond Future	109	0	0	0	0.00
12/12/2013	R157 On 08-May-14	5.20	Call	Bond Future	107	0	0	0	0.00
12/12/2013	R157 On 08-May-14	5.19	Call	Bond Future	105	0	0	0	0.00
12/12/2013	R157 On 08-May-14	5.20	Put	Bond Future	1714	2	2	2	0.00
12/12/2013	R157 On 08-May-14	5.21	Put	Bond Future	1703	2	2	2	0.00
12/12/2013	R157 On 08-May-14	5.19	Put	Bond Future	1726	2	2	2	0.00
12/12/2013	R157 On 07-August-14			Bond Future	6.58	112.6297	112.6672	112.6297	0.00
12/12/2013	R157 On 07-August-14	6.74	Call	Bond Future	769	1	1	1	0.00
12/12/2013	R157 On 07-August-14	6.75	Call	Bond Future	775	1	1	1	0.00
12/12/2013	R157 On 07-August-14	6.76	Call	Bond Future	782	1	1	1	0.00
12/12/2013	R157 On 07-August-14	6.74	Put	Bond Future	594	1	1	1	0.00
12/12/2013	R157 On 07-August-14	6.75	Put	Bond Future	589	1	1	1	0.00
12/12/2013	R157 On 07-August-14	6.76	Put	Bond Future	585	1	1	1	0.00
12/12/2013	R157 On 06-November-14			Bond Future	6.89	107.3831	107.4228	107.3831	0.00
12/12/2013	R157 On 06-November-14	6.20	Call	Bond Future	412	0	0	0	0.00
12/12/2013	R157 On 06-November-14	6.19	Call	Bond Future	408	0	0	0	0.00
12/12/2013	R157 On 06-November-14	6.21	Call	Bond Future	415	0	0	0	0.00
12/12/2013	R157 On 06-November-14	6.21	Put	Bond Future	991	1	1	1	0.00
12/12/2013	R157 On 06-November-14	6.19	Put	Bond Future	1001	1	1	1	0.00
12/12/2013	R157 On 06-November-14	6.20	Put	Bond Future	996	1	1	1	0.00
12/12/2013	R186 On 06-February-14			Bond Future	8.28	118.8453	118.8545	118.8453	60,693.00
12/12/2013	R186 On 06-February-14	7.75	Call	Bond Future	847	1	1	1	0.00
12/12/2013	R186 On 06-February-14	8.75	Call	Bond Future	5047	5	5	5	0.00
12/12/2013	R186 On 06-February-14	7.74	Call	Bond Future	826	1	1	1	0.00
12/12/2013	R186 On 06-February-14	7.76	Call	Bond Future	868	1	1	1	0.00
12/12/2013	R186 On 06-February-14	7.75	Put	Bond Future	5607	6	6	6	0.00
12/12/2013	R186 On 06-February-14	7.76	Put	Bond Future	5535	6	6	6	0.00
12/12/2013	R186 On 06-February-14	8.75	Put	Bond Future	1019	1	1	1	250.00
12/12/2013	R186 On 06-February-14	7.74	Put	Bond Future	5679	6	6	6	0.00
12/12/2013	R186 On 08-May-14			Bond Future	8.38	120.4060	120.4143	120.4060	740.00
12/12/2013	R186 On 08-May-14	7.10	Call	Bond Future	800	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
12/12/2013	R186 On 08-May-14	8.50	Call	Bond Future	4788	5	5	5	0.00
12/12/2013	R186 On 08-May-14	7.11	Call	Bond Future	813	1	1	1	0.00
12/12/2013	R186 On 08-May-14	9.25	Call	Bond Future	8727	9	9	9	0.00
12/12/2013	R186 On 08-May-14	8.25	Call	Bond Future	3733	4	4	4	8,000.00
12/12/2013	R186 On 08-May-14	7.09	Call	Bond Future	787	1	1	1	0.00
12/12/2013	R186 On 08-May-14	7.50	Call	Bond Future	1465	1	1	1	1,933.00
12/12/2013	R186 On 08-May-14	9.00	Call	Bond Future	7307	7	7	7	0.00
12/12/2013	R186 On 08-May-14	7.10	Put	Bond Future	12511	13	13	13	0.00
12/12/2013	R186 On 08-May-14	8.50	Put	Bond Future	3772	4	4	4	1,933.00
12/12/2013	R186 On 08-May-14	7.11	Put	Bond Future	12427	12	12	12	0.00
12/12/2013	R186 On 08-May-14	9.00	Put	Bond Future	2172	2	2	2	400.00
12/12/2013	R186 On 08-May-14	9.25	Put	Bond Future	1610	2	2	2	8,000.00
12/12/2013	R186 On 08-May-14	7.09	Put	Bond Future	12596	13	13	13	0.00
12/12/2013	R186 On 08-May-14	7.50	Put	Bond Future	9350	9	9	9	0.00
12/12/2013	R186 On 08-May-14	8.25	Put	Bond Future	4856	5	5	5	0.00
12/12/2013	R186 On 07-August-14			Bond Future	8.48	116.7630	116.7705	116.7630	0.00
12/12/2013	R186 On 07-August-14	8.29	Call	Bond Future	4361	4	4	4	0.00
12/12/2013	R186 On 07-August-14	8.31	Call	Bond Future	4437	4	4	4	0.00
12/12/2013	R186 On 07-August-14	8.30	Call	Bond Future	4399	4	4	4	0.00
12/12/2013	R186 On 07-August-14	8.92	Call	Bond Future	7117	7	7	7	0.00
12/12/2013	R186 On 07-August-14	8.31	Put	Bond Future	5855	6	6	6	0.00
12/12/2013	R186 On 07-August-14	8.29	Put	Bond Future	5949	6	6	6	0.00
12/12/2013	R186 On 07-August-14	8.30	Put	Bond Future	5902	6	6	6	0.00
12/12/2013	R186 On 07-August-14	8.92	Put	Bond Future	3504	4	4	4	840.00
12/12/2013	R186 On 06-November-14			Bond Future	8.58	118.3819	118.3914	118.3819	0.00
12/12/2013	R186 On 06-November-14	9.17	Call	Bond Future	8447	8	8	8	0.00
12/12/2013	R186 On 06-November-14	8.14	Call	Bond Future	4175	4	4	4	0.00
12/12/2013	R186 On 06-November-14	8.16	Call	Bond Future	4243	4	4	4	0.00
12/12/2013	R186 On 06-November-14	8.15	Call	Bond Future	4209	4	4	4	0.00
12/12/2013	R186 On 06-November-14	8.15	Put	Bond Future	7776	8	8	8	0.00
12/12/2013	R186 On 06-November-14	8.14	Put	Bond Future	7828	8	8	8	0.00
12/12/2013	R186 On 06-November-14	8.16	Put	Bond Future	7725	8	8	8	0.00
12/12/2013	R186 On 06-November-14	9.17	Put	Bond Future	3745	4	4	4	2,010.00
12/12/2013	R197 On 06-February-14			Bond Future	275.90	275.8869	275.9031	275.8869	2,049.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	R197 On 06-February-14	280.00	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R197 On 06-February-14	279.99	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R197 On 06-February-14	280.01	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R197 On 06-February-14	280.00	Put	Bond Future	4097	4	4	4	0.00
12/12/2013	R197 On 06-February-14	280.01	Put	Bond Future	4107	4	4	4	0.00
12/12/2013	R197 On 06-February-14	279.99	Put	Bond Future	4087	4	4	4	0.00
12/12/2013	R201 On 06-February-14			Bond Future	4.87	104.4588	104.4579	104.4588	0.00
12/12/2013	R201 On 06-February-14	5.24	Call	Bond Future	392	0	0	0	0.00
12/12/2013	R201 On 06-February-14	5.25	Call	Bond Future	398	0	0	0	0.00
12/12/2013	R201 On 06-February-14	5.26	Call	Bond Future	404	0	0	0	0.00
12/12/2013	R201 On 06-February-14	5.25	Put	Bond Future	75	0	0	0	0.00
12/12/2013	R201 On 06-February-14	5.26	Put	Bond Future	73	0	0	0	0.00
12/12/2013	R201 On 06-February-14	5.24	Put	Bond Future	77	0	0	0	0.00
12/12/2013	R201 On 08-May-14			Bond Future	4.69	105.8307	105.8287	105.8307	0.00
12/12/2013	R201 On 08-May-14	4.75	Call	Bond Future	272	0	0	0	0.00
12/12/2013	R201 On 08-May-14	4.76	Call	Bond Future	275	0	0	0	0.00
12/12/2013	R201 On 08-May-14	4.74	Call	Bond Future	269	0	0	0	0.00
12/12/2013	R201 On 08-May-14	4.75	Put	Bond Future	238	0	0	0	0.00
12/12/2013	R201 On 08-May-14	4.76	Put	Bond Future	235	0	0	0	0.00
12/12/2013	R201 On 08-May-14	4.74	Put	Bond Future	241	0	0	0	0.00
12/12/2013	R201 On 07-August-14			Bond Future	4.08	102.8700	102.8672	102.8700	0.00
12/12/2013	R201 On 07-August-14	5.29	Call	Bond Future	505	1	1	1	0.00
12/12/2013	R201 On 07-August-14	5.31	Call	Bond Future	511	1	1	1	0.00
12/12/2013	R201 On 07-August-14	5.30	Call	Bond Future	508	1	1	1	0.00
12/12/2013	R201 On 07-August-14	5.29	Put	Bond Future	68	0	0	0	0.00
12/12/2013	R201 On 07-August-14	5.30	Put	Bond Future	68	0	0	0	0.00
12/12/2013	R201 On 07-August-14	5.31	Put	Bond Future	67	0	0	0	0.00
12/12/2013	R202 On 06-February-14			Bond Future	211.66	211.6485	211.6629	211.6485	44,679.00
12/12/2013	R202 On 06-February-14	208.99	Call	Bond Future	2673	3	3	3	0.00
12/12/2013	R202 On 06-February-14	209.01	Call	Bond Future	2653	3	3	3	0.00
12/12/2013	R202 On 06-February-14	209.00	Call	Bond Future	2663	3	3	3	0.00
12/12/2013	R202 On 06-February-14	209.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R202 On 06-February-14	209.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	R202 On 06-February-14	208.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R203 On 06-February-14			Bond Future	6.98	107.2590	107.3479	107.2590	8,589.00
12/12/2013	R203 On 06-February-14	5.95	Call	Bond Future	33	0	0	0	16.00
12/12/2013	R203 On 06-February-14	6.16	Call	Bond Future	76	0	0	0	0.00
12/12/2013	R203 On 06-February-14	6.84	Call	Bond Future	577	1	1	1	13.00
12/12/2013	R203 On 06-February-14	6.14	Call	Bond Future	71	0	0	0	0.00
12/12/2013	R203 On 06-February-14	6.15	Call	Bond Future	73	0	0	0	0.00
12/12/2013	R203 On 06-February-14	5.95	Put	Bond Future	3406	3	3	3	0.00
12/12/2013	R203 On 06-February-14	6.14	Put	Bond Future	2813	3	3	3	0.00
12/12/2013	R203 On 06-February-14	6.16	Put	Bond Future	2753	3	3	3	0.00
12/12/2013	R203 On 06-February-14	6.84	Put	Bond Future	1035	1	1	1	0.00
12/12/2013	R203 On 06-February-14	6.15	Put	Bond Future	2783	3	3	3	0.00
12/12/2013	R203 On 08-May-14			Bond Future	7.13	104.5074	104.5965	104.5074	0.00
12/12/2013	R203 On 08-May-14	5.76	Call	Bond Future	138	0	0	0	0.00
12/12/2013	R203 On 08-May-14	6.84	Call	Bond Future	880	1	1	1	13.00
12/12/2013	R203 On 08-May-14	5.74	Call	Bond Future	133	0	0	0	0.00
12/12/2013	R203 On 08-May-14	5.75	Call	Bond Future	135	0	0	0	0.00
12/12/2013	R203 On 08-May-14	7.40	Call	Bond Future	1721	2	2	2	16.00
12/12/2013	R203 On 08-May-14	5.74	Put	Bond Future	4377	4	4	4	0.00
12/12/2013	R203 On 08-May-14	7.40	Put	Bond Future	906	1	1	1	0.00
12/12/2013	R203 On 08-May-14	5.75	Put	Bond Future	4348	4	4	4	0.00
12/12/2013	R203 On 08-May-14	5.76	Put	Bond Future	4319	4	4	4	0.00
12/12/2013	R203 On 08-May-14	6.84	Put	Bond Future	1738	2	2	2	0.00
12/12/2013	R203 On 07-August-14			Bond Future	7.27	105.9377	106.0274	105.9377	0.00
12/12/2013	R203 On 07-August-14	7.31	Call	Bond Future	1566	2	2	2	0.00
12/12/2013	R203 On 07-August-14	7.30	Call	Bond Future	1552	2	2	2	0.00
12/12/2013	R203 On 07-August-14	7.29	Call	Bond Future	1538	1	2	1	0.00
12/12/2013	R203 On 07-August-14	6.84	Call	Bond Future	975	1	1	1	30.00
12/12/2013	R203 On 07-August-14	7.30	Put	Bond Future	1464	2	1	2	0.00
12/12/2013	R203 On 07-August-14	7.31	Put	Bond Future	1451	1	1	1	0.00
12/12/2013	R203 On 07-August-14	7.29	Put	Bond Future	1478	2	1	2	0.00
12/12/2013	R203 On 07-August-14	6.84	Put	Bond Future	2171	2	2	2	0.00
12/12/2013	R203 On 06-November-14			Bond Future	7.43	103.2458	103.3383	103.2458	0.00
12/12/2013	R203 On 06-November-14	6.84	Call	Bond Future	1013	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
12/12/2013	R203 On 06-November-14	6.86	Call	Bond Future	1032	1	1	1	0.00
12/12/2013	R203 On 06-November-14	6.85	Call	Bond Future	1022	1	1	1	0.00
12/12/2013	R203 On 06-November-14	6.84	Put	Bond Future	2545	3	3	3	0.00
12/12/2013	R203 On 06-November-14	6.86	Put	Bond Future	2513	3	3	3	0.00
12/12/2013	R203 On 06-November-14	6.85	Put	Bond Future	2529	3	3	3	0.00
12/12/2013	R204 On 06-February-14			Bond Future	7.23	104.1429	104.2335	104.1429	28,389.00
12/12/2013	R204 On 06-February-14	6.39	Call	Bond Future	131	0	0	0	0.00
12/12/2013	R204 On 06-February-14	6.40	Call	Bond Future	136	0	0	0	0.00
12/12/2013	R204 On 06-February-14	6.41	Call	Bond Future	140	0	0	0	0.00
12/12/2013	R204 On 06-February-14	6.40	Put	Bond Future	3622	4	4	4	0.00
12/12/2013	R204 On 06-February-14	6.41	Put	Bond Future	3584	4	4	4	0.00
12/12/2013	R204 On 06-February-14	6.39	Put	Bond Future	3661	4	4	4	0.00
12/12/2013	R204 On 08-May-14			Bond Future	7.36	105.5107	105.6014	105.5107	0.00
12/12/2013	R204 On 08-May-14	6.05	Call	Bond Future	250	0	0	0	0.00
12/12/2013	R204 On 08-May-14	6.04	Call	Bond Future	245	0	0	0	0.00
12/12/2013	R204 On 08-May-14	6.06	Call	Bond Future	254	0	0	0	0.00
12/12/2013	R204 On 08-May-14	6.05	Put	Bond Future	5520	6	6	6	0.00
12/12/2013	R204 On 08-May-14	6.04	Put	Bond Future	5557	6	6	6	0.00
12/12/2013	R204 On 08-May-14	6.06	Put	Bond Future	5484	6	5	6	0.00
12/12/2013	R204 On 07-August-14			Bond Future	7.48	102.9234	103.0147	102.9234	0.00
12/12/2013	R204 On 07-August-14	7.45	Call	Bond Future	2151	2	2	2	0.00
12/12/2013	R204 On 07-August-14	7.78	Call	Bond Future	2813	3	3	3	0.00
12/12/2013	R204 On 07-August-14	7.46	Call	Bond Future	2169	2	2	2	0.00
12/12/2013	R204 On 07-August-14	7.44	Call	Bond Future	2132	2	2	2	0.00
12/12/2013	R204 On 07-August-14	7.78	Put	Bond Future	1720	2	2	2	530.00
12/12/2013	R204 On 07-August-14	7.44	Put	Bond Future	2292	2	2	2	0.00
12/12/2013	R204 On 07-August-14	7.46	Put	Bond Future	2254	2	2	2	0.00
12/12/2013	R204 On 07-August-14	7.45	Put	Bond Future	2273	2	2	2	0.00
12/12/2013	R204 On 06-November-14			Bond Future	7.62	104.3504	104.4446	104.3504	0.00
12/12/2013	R204 On 06-November-14	7.00	Call	Bond Future	1615	2	2	2	0.00
12/12/2013	R204 On 06-November-14	7.01	Call	Bond Future	1629	2	2	2	0.00
12/12/2013	R204 On 06-November-14	7.99	Call	Bond Future	3294	3	3	3	0.00
12/12/2013	R204 On 06-November-14	6.99	Call	Bond Future	1602	2	2	2	0.00
12/12/2013	R204 On 06-November-14	7.00	Put	Bond Future	3803	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
12/12/2013	R204 On 06-November-14	7.99	Put	Bond Future	1996	2	2	2	1,270.00
12/12/2013	R204 On 06-November-14	7.01	Put	Bond Future	3780	4	4	4	0.00
12/12/2013	R204 On 06-November-14	6.99	Put	Bond Future	3825	4	4	4	0.00
12/12/2013	R207 On 06-February-14			Bond Future	7.51	99.2123	99.2905	99.2123	22,383.00
12/12/2013	R207 On 06-February-14	6.65	Call	Bond Future	176	0	0	0	0.00
12/12/2013	R207 On 06-February-14	6.64	Call	Bond Future	170	0	0	0	0.00
12/12/2013	R207 On 06-February-14	6.66	Call	Bond Future	181	0	0	0	0.00
12/12/2013	R207 On 06-February-14	6.65	Put	Bond Future	4318	4	4	4	0.00
12/12/2013	R207 On 06-February-14	6.64	Put	Bond Future	4362	4	4	4	0.00
12/12/2013	R207 On 06-February-14	6.66	Put	Bond Future	4274	4	4	4	0.00
12/12/2013	R207 On 08-May-14			Bond Future	7.64	100.5152	100.5935	100.5152	0.00
12/12/2013	R207 On 08-May-14	6.20	Call	Bond Future	271	0	0	0	0.00
12/12/2013	R207 On 08-May-14	6.21	Call	Bond Future	276	0	0	0	0.00
12/12/2013	R207 On 08-May-14	6.19	Call	Bond Future	266	0	0	0	0.00
12/12/2013	R207 On 08-May-14	6.20	Put	Bond Future	6987	7	7	7	0.00
12/12/2013	R207 On 08-May-14	6.19	Put	Bond Future	7031	7	7	7	0.00
12/12/2013	R207 On 08-May-14	6.21	Put	Bond Future	6943	7	7	7	0.00
12/12/2013	R207 On 07-August-14			Bond Future	7.76	98.2505	98.3292	98.2505	0.00
12/12/2013	R207 On 07-August-14	7.69	Call	Bond Future	2495	2	2	2	0.00
12/12/2013	R207 On 07-August-14	7.71	Call	Bond Future	2537	3	3	3	0.00
12/12/2013	R207 On 07-August-14	7.70	Call	Bond Future	2516	2	3	2	0.00
12/12/2013	R207 On 07-August-14	7.70	Put	Bond Future	2765	3	3	3	0.00
12/12/2013	R207 On 07-August-14	7.69	Put	Bond Future	2787	3	3	3	0.00
12/12/2013	R207 On 07-August-14	7.71	Put	Bond Future	2742	3	3	3	0.00
12/12/2013	R207 On 06-November-14			Bond Future	7.88	99.6128	99.6941	99.6128	0.00
12/12/2013	R207 On 06-November-14	7.36	Call	Bond Future	2146	2	2	2	0.00
12/12/2013	R207 On 06-November-14	7.34	Call	Bond Future	2113	2	2	2	0.00
12/12/2013	R207 On 06-November-14	7.35	Call	Bond Future	2129	2	2	2	0.00
12/12/2013	R207 On 06-November-14	7.34	Put	Bond Future	4366	4	4	4	0.00
12/12/2013	R207 On 06-November-14	7.35	Put	Bond Future	4340	4	4	4	0.00
12/12/2013	R207 On 06-November-14	7.36	Put	Bond Future	4315	4	4	4	0.00
12/12/2013	R208 On 06-February-14			Bond Future	7.67	97.4095	97.4697	97.4095	11,054.00
12/12/2013	R208 On 06-February-14	6.74	Call	Bond Future	137	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
12/12/2013	R208 On 06-February-14	6.76	Call	Bond Future	146	0	0	0	0.00
12/12/2013	R208 On 06-February-14	6.75	Call	Bond Future	141	0	0	0	0.00
12/12/2013	R208 On 06-February-14	6.75	Put	Bond Future	5145	5	5	5	0.00
12/12/2013	R208 On 06-February-14	6.76	Put	Bond Future	5094	5	5	5	0.00
12/12/2013	R208 On 06-February-14	6.74	Put	Bond Future	5197	5	5	5	0.00
12/12/2013	R208 On 08-May-14			Bond Future	7.78	95.2928	95.3528	95.2928	0.00
12/12/2013	R208 On 08-May-14	6.29	Call	Bond Future	253	0	0	0	0.00
12/12/2013	R208 On 08-May-14	6.31	Call	Bond Future	262	0	0	0	0.00
12/12/2013	R208 On 08-May-14	6.30	Call	Bond Future	258	0	0	0	0.00
12/12/2013	R208 On 08-May-14	6.29	Put	Bond Future	8222	8	8	8	0.00
12/12/2013	R208 On 08-May-14	6.31	Put	Bond Future	8119	8	8	8	0.00
12/12/2013	R208 On 08-May-14	6.30	Put	Bond Future	8170	8	8	8	0.00
12/12/2013	R208 On 07-August-14			Bond Future	7.89	96.5971	96.6572	96.5971	0.00
12/12/2013	R208 On 07-August-14	7.80	Call	Bond Future	2628	3	3	3	0.00
12/12/2013	R208 On 07-August-14	8.28	Call	Bond Future	3899	4	4	4	0.00
12/12/2013	R208 On 07-August-14	7.79	Call	Bond Future	2604	3	3	3	0.00
12/12/2013	R208 On 07-August-14	7.81	Call	Bond Future	2652	3	3	3	0.00
12/12/2013	R208 On 07-August-14	8.28	Put	Bond Future	2009	2	2	2	630.00
12/12/2013	R208 On 07-August-14	7.80	Put	Bond Future	3071	3	3	3	0.00
12/12/2013	R208 On 07-August-14	7.81	Put	Bond Future	3045	3	3	3	0.00
12/12/2013	R208 On 07-August-14	7.79	Put	Bond Future	3096	3	3	3	0.00
12/12/2013	R208 On 06-November-14			Bond Future	8.00	94.5398	94.6022	94.5398	0.00
12/12/2013	R208 On 06-November-14	7.44	Call	Bond Future	2091	2	2	2	0.00
12/12/2013	R208 On 06-November-14	7.46	Call	Bond Future	2127	2	2	2	0.00
12/12/2013	R208 On 06-November-14	7.45	Call	Bond Future	2109	2	2	2	0.00
12/12/2013	R208 On 06-November-14	8.50	Call	Bond Future	4578	5	5	5	0.00
12/12/2013	R208 On 06-November-14	7.45	Put	Bond Future	4769	5	5	5	0.00
12/12/2013	R208 On 06-November-14	8.50	Put	Bond Future	2255	2	2	2	1,520.00
12/12/2013	R208 On 06-November-14	7.44	Put	Bond Future	4800	5	5	5	0.00
12/12/2013	R208 On 06-November-14	7.46	Put	Bond Future	4738	5	5	5	0.00
12/12/2013	R209 On 06-February-14			Bond Future	9.08	75.5125	75.4822	75.5125	23,424.00
12/12/2013	R209 On 06-February-14	8.54	Call	Bond Future	841	1	1	1	0.00
12/12/2013	R209 On 06-February-14	8.56	Call	Bond Future	879	1	1	1	0.00
12/12/2013	R209 On 06-February-14	8.55	Call	Bond Future	860	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
12/12/2013	R209 On 06-February-14	8.54	Put	Bond Future	5045	5	5	5	0.00
12/12/2013	R209 On 06-February-14	8.56	Put	Bond Future	4921	5	5	5	0.00
12/12/2013	R209 On 06-February-14	8.55	Put	Bond Future	4983	5	5	5	0.00
12/12/2013	R209 On 08-May-14			Bond Future	9.17	73.3599	73.3284	73.3599	0.00
12/12/2013	R209 On 08-May-14	9.63	Call	Bond Future	5558	6	6	6	0.00
12/12/2013	R209 On 08-May-14	7.86	Call	Bond Future	700	1	1	1	0.00
12/12/2013	R209 On 08-May-14	7.85	Call	Bond Future	688	1	1	1	0.00
12/12/2013	R209 On 08-May-14	9.75	Call	Bond Future	6079	6	6	6	0.00
12/12/2013	R209 On 08-May-14	9.85	Call	Bond Future	6525	7	7	7	0.00
12/12/2013	R209 On 08-May-14	7.84	Call	Bond Future	677	1	1	1	0.00
12/12/2013	R209 On 08-May-14	7.85	Put	Bond Future	11481	11	11	11	0.00
12/12/2013	R209 On 08-May-14	7.84	Put	Bond Future	11561	12	12	12	0.00
12/12/2013	R209 On 08-May-14	9.63	Put	Bond Future	2334	2	2	2	883.00
12/12/2013	R209 On 08-May-14	7.86	Put	Bond Future	11402	11	11	11	0.00
12/12/2013	R209 On 08-May-14	9.75	Put	Bond Future	2045	2	2	2	7,262.00
12/12/2013	R209 On 08-May-14	9.85	Put	Bond Future	1827	2	2	2	10,000.00
12/12/2013	R209 On 07-August-14			Bond Future	9.26	74.3640	74.3316	74.3640	0.00
12/12/2013	R209 On 07-August-14	9.05	Call	Bond Future	4056	4	4	4	0.00
12/12/2013	R209 On 07-August-14	9.06	Call	Bond Future	4088	4	4	4	0.00
12/12/2013	R209 On 07-August-14	9.04	Call	Bond Future	4024	4	4	4	0.00
12/12/2013	R209 On 07-August-14	9.06	Put	Bond Future	5577	6	6	6	0.00
12/12/2013	R209 On 07-August-14	9.04	Put	Bond Future	5661	6	6	6	0.00
12/12/2013	R209 On 07-August-14	9.05	Put	Bond Future	5619	6	6	6	0.00
12/12/2013	R209 On 06-November-14			Bond Future	9.35	72.2501	72.2184	72.2501	0.00
12/12/2013	R209 On 06-November-14	8.99	Call	Bond Future	4272	4	4	4	0.00
12/12/2013	R209 On 06-November-14	9.01	Call	Bond Future	4333	4	4	4	0.00
12/12/2013	R209 On 06-November-14	9.00	Call	Bond Future	4302	4	4	4	0.00
12/12/2013	R209 On 06-November-14	8.99	Put	Bond Future	6932	7	7	7	0.00
12/12/2013	R209 On 06-November-14	9.01	Put	Bond Future	6844	7	7	7	0.00
12/12/2013	R209 On 06-November-14	9.00	Put	Bond Future	6888	7	7	7	0.00
12/12/2013	R210 On 06-February-14			Bond Future	160.96	160.1836	160.9603	160.1836	1,319.00
12/12/2013	R210 On 06-February-14	161.49	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R210 On 06-February-14	161.51	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R210 On 06-February-14	161.50	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/12/2013	R210 On 06-February-14	161.49	Put	Bond Future	530	1	1	1	0.00
12/12/2013	R210 On 06-February-14	161.50	Put	Bond Future	540	1	1	1	0.00
12/12/2013	R210 On 06-February-14	161.51	Put	Bond Future	550	1	1	1	0.00
12/12/2013	R211 On 06-February-14			Bond Future	129.05	129.0502	129.0525	129.0502	2,022.00
12/12/2013	R211 On 06-February-14	129.01	Call	Bond Future	43	0	0	0	0.00
12/12/2013	R211 On 06-February-14	129.00	Call	Bond Future	53	0	0	0	0.00
12/12/2013	R211 On 06-February-14	128.99	Call	Bond Future	63	0	0	0	0.00
12/12/2013	R211 On 06-February-14	129.00	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R211 On 06-February-14	129.01	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R211 On 06-February-14	128.99	Put	Bond Future	0	0	0	0	0.00
12/12/2013	R212 On 06-February-14			Bond Future	131.76	131.0249	131.7553	131.0249	21,791.00
12/12/2013	R212 On 06-February-14	133.01	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R212 On 06-February-14	132.99	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R212 On 06-February-14	133.00	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R212 On 06-February-14	132.99	Put	Bond Future	1235	2	1	2	0.00
12/12/2013	R212 On 06-February-14	133.01	Put	Bond Future	1255	2	1	2	0.00
12/12/2013	R212 On 06-February-14	133.00	Put	Bond Future	1245	2	1	2	0.00
12/12/2013	R213 On 06-February-14			Bond Future	8.88	86.7620	86.7704	86.7620	21,229.00
12/12/2013	R213 On 06-February-14	8.31	Call	Bond Future	793	1	1	1	0.00
12/12/2013	R213 On 06-February-14	8.30	Call	Bond Future	775	1	1	1	0.00
12/12/2013	R213 On 06-February-14	8.29	Call	Bond Future	757	1	1	1	0.00
12/12/2013	R213 On 06-February-14	8.30	Put	Bond Future	5423	5	5	5	0.00
12/12/2013	R213 On 06-February-14	8.31	Put	Bond Future	5358	5	5	5	0.00
12/12/2013	R213 On 06-February-14	8.29	Put	Bond Future	5488	6	5	6	0.00
12/12/2013	R213 On 08-May-14			Bond Future	8.98	84.3639	84.3717	84.3639	0.00
12/12/2013	R213 On 08-May-14	7.65	Call	Bond Future	745	1	1	1	0.00
12/12/2013	R213 On 08-May-14	7.64	Call	Bond Future	733	1	1	1	0.00
12/12/2013	R213 On 08-May-14	7.66	Call	Bond Future	757	1	1	1	0.00
12/12/2013	R213 On 08-May-14	7.65	Put	Bond Future	11676	12	12	12	0.00
12/12/2013	R213 On 08-May-14	7.64	Put	Bond Future	11754	12	12	12	0.00
12/12/2013	R213 On 08-May-14	7.66	Put	Bond Future	11598	12	12	12	0.00
12/12/2013	R213 On 07-August-14			Bond Future	9.08	85.5185	85.5257	85.5185	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
12/12/2013	R213 On 07-August-14	8.84	Call	Bond Future	4138	4	4	4	0.00
12/12/2013	R213 On 07-August-14	8.86	Call	Bond Future	4203	4	4	4	0.00
12/12/2013	R213 On 07-August-14	8.85	Call	Bond Future	4170	4	4	4	0.00
12/12/2013	R213 On 07-August-14	8.85	Put	Bond Future	5858	6	6	6	0.00
12/12/2013	R213 On 07-August-14	8.86	Put	Bond Future	5815	6	6	6	0.00
12/12/2013	R213 On 07-August-14	8.84	Put	Bond Future	5901	6	6	6	0.00
12/12/2013	R213 On 06-November-14			Bond Future	9.17	83.1660	83.1746	83.1660	0.00
12/12/2013	R213 On 06-November-14	8.84	Call	Bond Future	4516	5	5	5	0.00
12/12/2013	R213 On 06-November-14	8.86	Call	Bond Future	4579	5	5	5	0.00
12/12/2013	R213 On 06-November-14	8.85	Call	Bond Future	4548	5	5	5	0.00
12/12/2013	R213 On 06-November-14	8.85	Put	Bond Future	6939	7	7	7	0.00
12/12/2013	R213 On 06-November-14	8.84	Put	Bond Future	6983	7	7	7	0.00
12/12/2013	R213 On 06-November-14	8.86	Put	Bond Future	6895	7	7	7	0.00
12/12/2013	R214 On 06-February-14			Bond Future	9.19	76.3011	76.2699	76.3011	5,155.00
12/12/2013	R214 On 06-February-14	9.01	Call	Bond Future	1902	2	2	2	0.00
12/12/2013	R214 On 06-February-14	9.00	Call	Bond Future	1870	2	2	2	0.00
12/12/2013	R214 On 06-February-14	8.99	Call	Bond Future	1839	2	2	2	0.00
12/12/2013	R214 On 06-February-14	9.00	Put	Bond Future	3329	3	3	3	0.00
12/12/2013	R214 On 06-February-14	8.99	Put	Bond Future	3377	3	3	3	0.00
12/12/2013	R214 On 06-February-14	9.01	Put	Bond Future	3282	3	3	3	0.00
12/12/2013	R214 On 08-May-14			Bond Future	9.28	74.0184	73.9861	74.0184	0.00
12/12/2013	R214 On 08-May-14	9.00	Call	Bond Future	3126	3	3	3	0.00
12/12/2013	R214 On 08-May-14	9.01	Call	Bond Future	3158	3	3	3	0.00
12/12/2013	R214 On 08-May-14	8.99	Call	Bond Future	3095	3	3	3	0.00
12/12/2013	R214 On 08-May-14	9.01	Put	Bond Future	5230	5	5	5	0.00
12/12/2013	R214 On 08-May-14	9.00	Put	Bond Future	5277	5	5	5	0.00
12/12/2013	R214 On 08-May-14	8.99	Put	Bond Future	5325	5	5	5	0.00
12/12/2013	R248 On 06-February-14			Bond Future	9.25	98.8566	98.8169	98.8566	12,135.00
12/12/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 06-February-14	9.09	Put	Bond Future	1580	2	2	2	0.00
12/12/2013	R248 On 06-February-14	9.10	Put	Bond Future	1479	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
12/12/2013	R248 On 06-February-14	9.11	Put	Bond Future	1378	1	1	1	0.00
12/12/2013	R248 On 08-May-14			Bond Future	9.34	95.7330	95.6918	95.7330	1,375.00
12/12/2013	R248 On 08-May-14	9.04	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 08-May-14	9.06	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 08-May-14	9.05	Call	Bond Future	0	0	0	0	0.00
12/12/2013	R248 On 08-May-14	9.05	Put	Bond Future	2896	3	3	3	0.00
12/12/2013	R248 On 08-May-14	9.06	Put	Bond Future	2794	3	3	3	0.00
12/12/2013	R248 On 08-May-14	9.04	Put	Bond Future	2998	3	3	3	0.00