



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 14/08/2013 To: 14/08/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	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
14/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	2025 On 07-November-13			Bond Future	109.18	109.5715	109.1758	109.5715	0.00
14/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
14/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
14/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
14/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	1834	1	2	1	0.00
14/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	1824	1	2	1	0.00
14/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	1814	1	2	1	0.00
14/08/2013	2038 On 07-November-13			Bond Future	104.76	104.8157	104.7620	104.8157	0.00
14/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
14/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
14/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
14/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5228	5	5	5	0.00
14/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5238	5	5	5	0.00
14/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5248	5	5	5	0.00
14/08/2013	2050 On 07-November-13			Bond Future	106.90	106.9525	106.8988	106.9525	122.00
14/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
14/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
14/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
14/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	3101	3	3	3	0.00
14/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	3111	3	3	3	0.00
14/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	3091	3	3	3	0.00
14/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	AL37 On 07-November-13			Index Future	407.57	406.8150	407.5720	406.8150	0.00
14/08/2013	AL37 On 06-February-14			Index Future	412.92	412.1540	412.9210	412.1540	0.00
14/08/2013	AL7T On 07-November-13			Index Future	479.21	477.9110	479.2090	477.9110	1.00
14/08/2013	AL7T On 06-February-14			Index Future	485.50	484.1830	485.4980	484.1830	0.00
14/08/2013	ALBI On 07-November-13			Index Future	428.40	427.5810	428.3990	427.5810	770.00
14/08/2013	ALBI On 06-February-14			Index Future	434.02	433.1930	434.0210	433.1930	73.00
14/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2013	C207 On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C208 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C209 On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/08/2013	C210 On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C211 On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C212 On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C213 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	C214 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	CES1 On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2013	EL28 On	07-November-13			Bond Future	108.92	108.9732	108.9179	108.9732	0.00
14/08/2013	EL28 On	07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
14/08/2013	EL28 On	07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
14/08/2013	EL28 On	07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
14/08/2013	EL28 On	07-November-13	110.00	Put	Bond Future	1082	1	1	1	0.00
14/08/2013	EL28 On	07-November-13	110.01	Put	Bond Future	1092	1	1	1	0.00
14/08/2013	EL28 On	07-November-13	109.99	Put	Bond Future	1072	1	1	1	0.00
14/08/2013	ES33 On	07-November-13			Bond Future	9.91	80.2745	80.4531	80.2745	6,292.00
14/08/2013	ES33 On	07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
14/08/2013	ES33 On	07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
14/08/2013	ES33 On	07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
14/08/2013	ES33 On	07-November-13	8.49	Put	Bond Future	11311	11	11	11	0.00
14/08/2013	ES33 On	07-November-13	8.50	Put	Bond Future	11223	11	11	11	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
14/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	11135	11	11	11	0.00
14/08/2013	ES33 On 06-February-14			Bond Future	10.04	81.3281	81.5090	81.3281	0.00
14/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
14/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
14/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
14/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	3552	4	4	4	0.00
14/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	3476	4	3	4	0.00
14/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	3627	4	4	4	0.00
14/08/2013	GOVI On 07-November-13			GOVI	428.19	427.4080	428.1870	427.4080	104.00
14/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
14/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
14/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
14/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	178230	19	18	19	0.00
14/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	178130	19	18	19	0.00
14/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	178030	19	18	19	0.00
14/08/2013	GOVI On 06-February-14			GOVI	433.81	433.0170	433.8070	433.0170	268.00
14/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
14/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
14/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
14/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	61930	7	6	7	0.00
14/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	61830	7	6	7	0.00
14/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	62030	7	6	7	0.00
14/08/2013	GOVI On 08-May-14			GOVI	439.65	438.8490	439.6490	438.8490	0.00
14/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
14/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
14/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
14/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	23510	3	2	3	0.00
14/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	23610	3	2	3	0.00
14/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	23410	3	2	3	0.00
14/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2013	IGOV On 07-November-13			Index Future	194.92	195.2620	194.9170	195.2620	1,078.00
14/08/2013	IGOV On 06-February-14			Index Future	197.50	197.8480	197.4990	197.8480	166.00

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14/08/2013	ILBI On 07-November-13			Index Future	528.14	529.0840	528.1390	529.0840	0.00
14/08/2013	ILBI On 06-February-14			Index Future	535.28	536.2430	535.2840	536.2430	186.00
14/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	0.00
14/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	700.00
14/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	0.00
14/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.24	94.7500	94.7600	94.7500	0.00
14/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.33	94.6500	94.6700	94.6500	1,500.00
14/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.39	94.5900	94.6100	94.5900	1,000.00
14/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
14/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.68	94.3000	94.3200	94.3000	400.00
14/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.99	93.9900	94.0100	93.9900	1,000.00
14/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.28	93.7000	93.7200	93.7000	0.00
14/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.56	93.4200	93.4400	93.4200	0.00
14/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.85	93.1300	93.1500	93.1300	250.00
14/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.11	92.8800	92.8900	92.8800	0.00
14/08/2013	R023 On 07-November-13			Bond Future	7.98	99.7259	100.0470	99.7259	11,644.00
14/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	10122	10	10	10	0.00
14/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	10050	10	10	10	0.00
14/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	10195	11	10	11	0.00

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14/08/2013	R023 On 06-February-14			Bond Future	8.09	101.0348	101.3600	101.0348	0.00
14/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	1506	2	2	2	0.00
14/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	1569	2	2	2	0.00
14/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	1442	2	1	2	0.00
14/08/2013	R157 On 07-November-13			Bond Future	6.18	114.5878	114.6812	114.5878	31,040.00
14/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	250	0	0	0	0.00
14/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	245	0	0	0	0.00
14/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	255	0	0	0	0.00
14/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1342	1	1	1	0.00
14/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1328	1	1	1	0.00
14/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1355	1	1	1	0.00
14/08/2013	R157 On 06-February-14			Bond Future	6.35	116.0918	116.1863	116.0918	100.00
14/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	416	0	0	0	0.00
14/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	422	0	0	0	0.00
14/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	427	0	0	0	0.00
14/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1546	2	2	2	0.00
14/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1557	2	2	2	0.00
14/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1535	2	2	2	0.00
14/08/2013	R157 On 08-May-14			Bond Future	6.53	110.8472	110.9428	110.8472	0.00
14/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	194	0	0	0	0.00
14/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	191	0	0	0	0.00
14/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	189	0	0	0	0.00
14/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2002	2	2	2	0.00
14/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2013	2	2	2	0.00
14/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	1991	2	2	2	0.00
14/08/2013	R157 On 07-August-14			Bond Future	6.78	112.3487	112.4455	112.3487	0.00
14/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	906	1	1	1	0.00
14/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	911	1	1	1	0.00
14/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	916	1	1	1	0.00
14/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	952	1	1	1	0.00
14/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	947	1	1	1	0.00

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14/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	941	1	1	1	0.00
14/08/2013	R186 On 07-November-13			Bond Future	8.35	120.7592	121.0159	120.7592	56,778.00
14/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	2614	3	3	3	0.00
14/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	4137	4	4	4	0.00
14/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	5430	5	5	5	0.00
14/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	168	0	0	0	1,000.00
14/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	6877	7	7	7	0.00
14/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	3037	3	3	3	0.00
14/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	85	0	0	0	5,290.00
14/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	2688	3	3	3	0.00
14/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2132	2	2	2	1,000.00
14/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	2651	3	3	3	0.00
14/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	5302	6	5	6	0.00
14/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2016	2	2	2	1,030.00
14/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	4516	5	5	5	0.00
14/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	2861	3	3	3	4,000.00
14/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	3955	4	4	4	250.00
14/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	15552	16	16	16	0.00
14/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	18115	18	18	18	0.00
14/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	4462	5	4	5	0.00
14/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	4410	5	4	5	0.00
14/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1382	1	1	1	1,200.00
14/08/2013	R186 On 06-February-14			Bond Future	8.46	117.0548	117.3147	117.0548	100.00
14/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2486	2	2	2	0.00
14/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2458	2	2	2	0.00
14/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2513	2	3	2	0.00
14/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	8720	9	9	9	0.00
14/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	8785	9	9	9	0.00
14/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	8850	9	9	9	0.00
14/08/2013	R186 On 08-May-14			Bond Future	8.56	118.6319	118.8951	118.6319	0.00
14/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1756	2	2	2	0.00
14/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1738	2	2	2	0.00
14/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1774	2	2	2	0.00
14/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	14907	15	15	15	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
14/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	14986	15	15	15	0.00
14/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	15066	15	15	15	0.00
14/08/2013	R186 On 07-August-14			Bond Future	8.67	114.9482	115.2148	114.9482	0.00
14/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	5370	5	5	5	0.00
14/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	5440	5	5	5	0.00
14/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	5405	5	5	5	0.00
14/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	8464	9	8	9	0.00
14/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	8514	9	9	9	0.00
14/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	8414	9	8	9	0.00
14/08/2013	R197 On 07-November-13			Bond Future	276.71	276.8658	276.7091	276.8658	2,097.00
14/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	3291	3	3	3	0.00
14/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	3301	3	3	3	0.00
14/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	3281	3	3	3	0.00
14/08/2013	R201 On 07-November-13			Bond Future	5.38	106.9536	107.0086	106.9536	0.00
14/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	124	0	0	0	0.00
14/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	127	0	0	0	0.00
14/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	130	0	0	0	0.00
14/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	760	1	1	1	0.00
14/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	752	1	1	1	0.00
14/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	769	1	1	1	0.00
14/08/2013	R201 On 06-February-14			Bond Future	5.40	103.9496	104.0052	103.9496	0.00
14/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	358	0	0	0	0.00
14/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	366	0	0	0	0.00
14/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	362	0	0	0	0.00
14/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	492	1	0	1	0.00
14/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	487	1	0	1	0.00
14/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	497	1	0	1	0.00
14/08/2013	R201 On 08-May-14			Bond Future	5.39	105.3501	105.4062	105.3501	0.00
14/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	119	0	0	0	0.00
14/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	121	0	0	0	0.00

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14/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	117	0	0	0	0.00
14/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	504	1	1	1	0.00
14/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	508	1	1	1	0.00
14/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	512	1	1	1	0.00
14/08/2013	R201 On 07-August-14			Bond Future	5.30	102.3682	102.4251	102.3682	0.00
14/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	306	0	0	0	0.00
14/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	309	0	0	0	0.00
14/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	308	0	0	0	0.00
14/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	311	0	0	0	0.00
14/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	309	0	0	0	0.00
14/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	307	0	0	0	0.00
14/08/2013	R202 On 07-November-13			Bond Future	204.19	205.5323	204.1939	205.5323	43,251.00
14/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	4806	3	5	3	0.00
14/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	4816	3	5	3	0.00
14/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	4796	3	5	3	0.00
14/08/2013	R203 On 07-November-13			Bond Future	6.94	105.4928	105.6714	105.4928	19,620.00
14/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	180	0	0	0	0.00
14/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	189	0	0	0	0.00
14/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	184	0	0	0	0.00
14/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103442	103	103	103	0.00
14/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	87	0	0	0	15.00
14/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3437	4	3	4	0.00
14/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3406	4	3	4	0.00
14/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
14/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3468	4	3	4	0.00
14/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4373	5	4	5	0.00
14/08/2013	R203 On 06-February-14			Bond Future	7.07	106.8774	107.0582	106.8774	0.00
14/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	476	0	0	0	0.00
14/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	490	0	0	0	0.00
14/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	357	0	0	0	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	483	0	0	0	0.00
14/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3508	4	4	4	0.00
14/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4020	4	4	4	0.00
14/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3482	4	3	4	0.00
14/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3456	4	3	4	0.00
14/08/2013	R203 On 08-May-14			Bond Future	7.21	104.1563	104.3394	104.1563	0.00
14/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	315	0	0	0	0.00
14/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	324	0	0	0	0.00
14/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	320	0	0	0	0.00
14/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1986	2	2	2	16.00
14/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	4816	5	5	5	0.00
14/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1428	2	1	2	0.00
14/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4763	5	5	5	0.00
14/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	4790	5	5	5	0.00
14/08/2013	R203 On 07-August-14			Bond Future	7.37	105.5671	105.7526	105.5671	0.00
14/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1910	2	2	2	0.00
14/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1897	2	2	2	0.00
14/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1883	2	2	2	0.00
14/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2084	2	2	2	0.00
14/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2070	2	2	2	0.00
14/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2098	2	2	2	0.00
14/08/2013	R204 On 07-November-13			Bond Future	7.16	106.4676	106.6884	106.4676	27,707.00
14/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	336	0	0	0	0.00
14/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1237	1	1	1	0.00
14/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	343	0	0	0	0.00
14/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	351	0	0	0	0.00
14/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4118	4	4	4	0.00
14/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	1917	2	2	2	1,270.00
14/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4080	4	4	4	0.00
14/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4155	4	4	4	0.00
14/08/2013	R204 On 06-February-14			Bond Future	7.27	103.8350	104.0586	103.8350	0.00
14/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	764	1	1	1	0.00
14/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	785	1	1	1	0.00
14/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	775	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
14/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4469	5	4	5	0.00
14/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4436	5	4	5	0.00
14/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4404	5	4	5	0.00
14/08/2013	R204 On 08-May-14			Bond Future	7.39	105.2340	105.4603	105.2340	0.00
14/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	691	1	1	1	0.00
14/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	683	1	1	1	0.00
14/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	699	1	1	1	0.00
14/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6137	6	6	6	0.00
14/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6070	6	6	6	0.00
14/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6103	6	6	6	0.00
14/08/2013	R204 On 07-August-14			Bond Future	7.53	102.6284	102.8578	102.6284	0.00
14/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	2722	3	3	3	0.00
14/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	2685	3	3	3	0.00
14/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	2703	3	3	3	0.00
14/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3001	3	3	3	0.00
14/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	2964	3	3	3	0.00
14/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	2982	3	3	3	0.00
14/08/2013	R206 On 07-November-13			Bond Future	5.58	102.7273	102.7453	102.7273	0.00
14/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	16	0	0	0	0.00
14/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	17	0	0	0	0.00
14/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	17	0	0	0	0.00
14/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	246	0	0	0	0.00
14/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	245	0	0	0	0.00
14/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	243	0	0	0	0.00
14/08/2013	R207 On 07-November-13			Bond Future	7.51	100.8834	101.1035	100.8834	27,380.00
14/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	520	0	1	0	0.00
14/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	510	0	1	0	0.00
14/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	500	0	0	0	0.00
14/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4501	5	5	5	0.00
14/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4460	5	4	5	0.00
14/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4542	5	5	5	0.00
14/08/2013	R207 On 06-February-14			Bond Future	7.62	98.5683	98.7912	98.5683	0.00
14/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	879	1	1	1	0.00

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14/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	890	1	1	1	0.00
14/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	868	1	1	1	0.00
14/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5520	6	6	6	0.00
14/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5558	6	6	6	0.00
14/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5482	6	5	6	0.00
14/08/2013	R207 On 08-May-14			Bond Future	7.74	99.8964	100.1221	99.8964	0.00
14/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	828	1	1	1	0.00
14/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	837	1	1	1	0.00
14/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	820	1	1	1	0.00
14/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	8016	8	8	8	0.00
14/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	8056	8	8	8	0.00
14/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	7976	8	8	8	0.00
14/08/2013	R207 On 07-August-14			Bond Future	7.87	97.6093	97.8381	97.6093	0.00
14/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	3203	3	3	3	0.00
14/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	3243	3	3	3	0.00
14/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	3223	3	3	3	0.00
14/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	3963	4	4	4	0.00
14/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	3986	4	4	4	0.00
14/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	3940	4	4	4	0.00
14/08/2013	R208 On 07-November-13			Bond Future	7.66	95.4495	95.7207	95.4495	14,428.00
14/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	439	0	0	0	0.00
14/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1558	1	2	1	0.00
14/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	430	0	0	0	0.00
14/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	449	0	0	0	0.00
14/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2431	3	2	3	1,520.00
14/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5267	6	5	6	0.00
14/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5172	5	5	5	0.00
14/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5219	5	5	5	0.00
14/08/2013	R208 On 06-February-14			Bond Future	7.77	96.7023	96.9768	96.7023	0.00
14/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	835	1	1	1	0.00
14/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	847	1	1	1	0.00
14/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	859	1	1	1	0.00
14/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6300	7	6	7	0.00
14/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6344	7	6	7	0.00

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14/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6388	7	6	7	0.00
14/08/2013	R208 On 08-May-14			Bond Future	7.88	94.6087	94.8867	94.6087	0.00
14/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	644	1	1	1	0.00
14/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	660	1	1	1	0.00
14/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	652	1	1	1	0.00
14/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	9079	9	9	9	0.00
14/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	8983	9	9	9	0.00
14/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	9031	9	9	9	0.00
14/08/2013	R208 On 07-August-14			Bond Future	7.99	95.8901	96.1719	95.8901	0.00
14/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	3305	3	3	3	0.00
14/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	3283	3	3	3	0.00
14/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	3328	3	3	3	0.00
14/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	4233	4	4	4	0.00
14/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	4206	4	4	4	0.00
14/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	4260	4	4	4	0.00
14/08/2013	R209 On 07-November-13			Bond Future	9.28	72.2909	72.3891	72.2909	18,944.00
14/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1365	1	1	1	0.00
14/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1683	2	2	2	0.00
14/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	3586	4	4	4	0.00
14/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1708	2	2	2	0.00
14/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	3040	3	3	3	0.00
14/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1732	2	2	2	0.00
14/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3975	4	4	4	0.00
14/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4807	5	5	5	0.00
14/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5338	5	5	5	0.00
14/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2700	3	3	3	5,000.00
14/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6126	6	6	6	4,700.00
14/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5231	5	5	5	0.00
14/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3230	3	3	3	1,000.00
14/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1845	2	2	2	1,520.00
14/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5284	5	5	5	0.00
14/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2386	2	2	2	980.00
14/08/2013	R209 On 06-February-14			Bond Future	9.38	73.2397	73.3391	73.2397	0.00
14/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2073	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
14/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2118	2	2	2	0.00
14/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2096	2	2	2	0.00
14/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	8420	9	8	9	0.00
14/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8361	9	8	9	0.00
14/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8303	8	8	8	0.00
14/08/2013	R209 On 08-May-14			Bond Future	9.47	71.0816	71.1822	71.0816	0.00
14/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1420	2	1	2	0.00
14/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1406	2	1	2	0.00
14/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1391	2	1	2	0.00
14/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	14345	15	14	15	0.00
14/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	14421	15	14	15	0.00
14/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	14269	15	14	15	0.00
14/08/2013	R209 On 07-August-14			Bond Future	9.57	72.0444	72.1463	72.0444	0.00
14/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4637	5	5	5	0.00
14/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4665	5	5	5	0.00
14/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4608	5	5	5	0.00
14/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8339	8	8	8	0.00
14/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8431	8	8	8	0.00
14/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8385	8	8	8	0.00
14/08/2013	R210 On 07-November-13			Bond Future	154.09	154.1767	154.0947	154.1767	1,237.00
14/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	5895	6	6	6	0.00
14/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5905	6	6	6	0.00
14/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5915	6	6	6	0.00
14/08/2013	R211 On 07-November-13			Bond Future	129.55	129.6393	129.5481	129.6393	522.00
14/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	452	0	0	0	0.00
14/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	462	0	0	0	0.00
14/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	442	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
14/08/2013	R212 On 07-November-13			Bond Future	130.46	130.5382	130.4624	130.5382	21,791.00
14/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	2538	2	3	2	0.00
14/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	2548	2	3	2	0.00
14/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	2528	2	3	2	0.00
14/08/2013	R213 On 07-November-13			Bond Future	9.05	83.6108	83.6751	83.6108	11,046.00
14/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1783	2	2	2	0.00
14/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1757	2	2	2	0.00
14/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1731	2	2	2	0.00
14/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5207	5	5	5	0.00
14/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5153	5	5	5	0.00
14/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5261	5	5	5	0.00
14/08/2013	R213 On 06-February-14			Bond Future	9.15	84.7082	84.7732	84.7082	0.00
14/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	2151	2	2	2	0.00
14/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	2174	2	2	2	0.00
14/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	2197	2	2	2	0.00
14/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	8819	9	9	9	0.00
14/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	8759	9	9	9	0.00
14/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	8879	9	9	9	0.00
14/08/2013	R213 On 08-May-14			Bond Future	9.25	82.3111	82.3770	82.3111	0.00
14/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1499	2	1	2	0.00
14/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1529	2	2	2	0.00
14/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1514	2	2	2	0.00
14/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	14440	15	14	15	0.00
14/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	14514	15	15	15	0.00
14/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	14365	15	14	15	0.00
14/08/2013	R213 On 07-August-14			Bond Future	9.36	83.4261	83.4927	83.4261	0.00
14/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4815	5	5	5	0.00
14/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4874	5	5	5	0.00
14/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4845	5	5	5	0.00
14/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	8519	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
14/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	8565	9	9	9	0.00
14/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	8612	9	9	9	0.00
14/08/2013	R214 On 07-November-13			Bond Future	9.46	72.1954	72.4835	72.1954	577.00
14/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	188	0	0	0	0.00
14/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	183	0	0	0	0.00
14/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	179	0	0	0	0.00
14/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	14393	15	14	15	0.00
14/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	14298	15	14	15	0.00
14/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	14487	15	14	15	0.00
14/08/2013	R214 On 06-February-14			Bond Future	9.57	73.1428	73.4347	73.1428	0.00
14/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3052	3	3	3	0.00
14/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	3025	3	3	3	0.00
14/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2998	3	3	3	0.00
14/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7319	8	7	8	0.00
14/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7372	8	7	8	0.00
14/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7267	8	7	8	0.00
14/08/2013	R248 On 07-November-13			Bond Future	9.52	93.6007	94.0185	93.6007	780.00
14/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	18244	19	18	19	0.00
14/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	18373	19	18	19	0.00
14/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	18503	19	19	19	0.00
14/08/2013	R248 On 06-February-14			Bond Future	9.62	94.8292	95.2524	94.8292	0.00
14/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
14/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	5144	6	5	6	0.00
14/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	5043	5	5	5	0.00
14/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	4942	5	5	5	0.00