



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 15/08/2013 To: 15/08/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	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
15/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	2025 On 07-November-13			Bond Future	108.60	109.1758	108.6008	109.1758	0.00
15/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
15/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
15/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
15/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	2409	2	2	2	0.00
15/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	2399	2	2	2	0.00
15/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	2389	2	2	2	0.00
15/08/2013	2038 On 07-November-13			Bond Future	104.74	104.7620	104.7441	104.7620	0.00
15/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
15/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
15/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
15/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5246	5	5	5	0.00
15/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5256	5	5	5	0.00
15/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5266	5	5	5	0.00
15/08/2013	2050 On 07-November-13			Bond Future	106.88	106.8988	106.8809	106.8988	122.00
15/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
15/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
15/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
15/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	3119	3	3	3	0.00
15/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	3129	3	3	3	0.00
15/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	3109	3	3	3	0.00
15/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	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
15/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	AL37 On 07-November-13			Index Future	406.08	407.5720	406.0820	407.5720	0.00
15/08/2013	AL37 On 06-February-14			Index Future	411.41	412.9210	411.4110	412.9210	0.00
15/08/2013	AL7T On 07-November-13			Index Future	476.86	479.2090	476.8620	479.2090	1.00
15/08/2013	AL7T On 06-February-14			Index Future	483.12	485.4980	483.1200	485.4980	0.00
15/08/2013	ALBI On 07-November-13			Index Future	425.68	428.3990	425.6760	428.3990	770.00
15/08/2013	ALBI On 06-February-14			Index Future	431.26	434.0210	431.2620	434.0210	73.00
15/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	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
15/08/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/08/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/08/2013	EL28 On 07-November-13			Bond Future	108.90	108.9179	108.8994	108.9179	0.00
15/08/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
15/08/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
15/08/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
15/08/2013	EL28 On 07-November-13	110.00	Put	Bond Future	1101	1	1	1	0.00
15/08/2013	EL28 On 07-November-13	110.01	Put	Bond Future	1111	1	1	1	0.00
15/08/2013	EL28 On 07-November-13	109.99	Put	Bond Future	1091	1	1	1	0.00
15/08/2013	ES33 On 07-November-13			Bond Future	10.03	80.4531	79.5437	80.4531	6,292.00
15/08/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
15/08/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
15/08/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
15/08/2013	ES33 On 07-November-13	8.49	Put	Bond Future	12221	11	12	11	0.00
15/08/2013	ES33 On 07-November-13	8.50	Put	Bond Future	12132	11	12	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
15/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	12044	11	12	11	0.00
15/08/2013	ES33 On 06-February-14			Bond Future	10.17	81.5090	80.5876	81.5090	0.00
15/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
15/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
15/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
15/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	4473	4	4	4	0.00
15/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	4398	3	4	3	0.00
15/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	4549	4	5	4	0.00
15/08/2013	GOVI On 07-November-13			GOVI	425.50	428.1870	425.4990	428.1870	102.00
15/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
15/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
15/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
15/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	205110	18	21	18	0.00
15/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	205010	18	21	18	0.00
15/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	204910	18	20	18	0.00
15/08/2013	GOVI On 06-February-14			GOVI	431.08	433.8070	431.0820	433.8070	268.00
15/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
15/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
15/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
15/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	89180	6	9	6	0.00
15/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	89080	6	9	6	0.00
15/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	89280	6	9	6	0.00
15/08/2013	GOVI On 08-May-14			GOVI	436.89	439.6490	436.8880	439.6490	0.00
15/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
15/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
15/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
15/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	51120	2	5	2	0.00
15/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	51220	2	5	2	0.00
15/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	51020	2	5	2	0.00
15/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/08/2013	IGOV On 07-November-13			Index Future	194.85	194.9170	194.8510	194.9170	1,078.00
15/08/2013	IGOV On 06-February-14			Index Future	197.43	197.4990	197.4320	197.4990	166.00

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15/08/2013	ILBI On 07-November-13			Index Future	528.14	528.1390	528.1390	528.1390	0.00
15/08/2013	ILBI On 06-February-14			Index Future	535.28	535.2840	535.2840	535.2840	186.00
15/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
15/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
15/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	0.00
15/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	700.00
15/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	0.00
15/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.24	94.7600	94.7600	94.7600	0.00
15/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.36	94.6700	94.6400	94.6700	1,500.00
15/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.42	94.6100	94.5800	94.6100	1,000.00
15/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
15/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.71	94.3200	94.2900	94.3200	400.00
15/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.07	94.0100	93.9300	94.0100	1,000.00
15/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.39	93.7200	93.6100	93.7200	0.00
15/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.68	93.4400	93.3200	93.4400	0.00
15/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.95	93.1500	93.0500	93.1500	250.00
15/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.21	92.8900	92.7900	92.8900	0.00
15/08/2013	R023 On 07-November-13			Bond Future	8.07	100.0470	99.4908	100.0470	11,644.00
15/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	10679	10	11	10	0.00
15/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	10606	10	11	10	0.00
15/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	10751	10	11	10	0.00

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15/08/2013	R023 On 06-February-14			Bond Future	8.18	101.3600	100.7964	101.3600	0.00
15/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	2069	2	2	2	0.00
15/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	2133	2	2	2	0.00
15/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	2006	1	2	1	0.00
15/08/2013	R157 On 07-November-13			Bond Future	6.27	114.6812	114.5144	114.6812	31,050.00
15/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	207	0	0	0	0.00
15/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	203	0	0	0	0.00
15/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	211	0	0	0	0.00
15/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1465	1	1	1	0.00
15/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1451	1	1	1	0.00
15/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1480	1	1	1	0.00
15/08/2013	R157 On 06-February-14			Bond Future	6.45	116.1863	116.0172	116.1863	100.00
15/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	365	0	0	0	0.00
15/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	370	0	0	0	0.00
15/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	375	0	0	0	0.00
15/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1663	2	2	2	0.00
15/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1675	2	2	2	0.00
15/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1652	2	2	2	0.00
15/08/2013	R157 On 08-May-14			Bond Future	6.66	110.9428	110.7714	110.9428	0.00
15/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	163	0	0	0	0.00
15/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	161	0	0	0	0.00
15/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	159	0	0	0	0.00
15/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2144	2	2	2	0.00
15/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2155	2	2	2	0.00
15/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2132	2	2	2	0.00
15/08/2013	R157 On 07-August-14			Bond Future	6.94	112.4455	112.2717	112.4455	0.00
15/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	821	1	1	1	0.00
15/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	826	1	1	1	0.00
15/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	831	1	1	1	0.00
15/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1041	1	1	1	0.00
15/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1035	1	1	1	0.00

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15/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1029	1	1	1	0.00
15/08/2013	R186 On 07-November-13			Bond Future	8.49	121.0159	119.8521	121.0159	56,778.00
15/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	2128	3	2	3	0.00
15/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	3481	4	3	4	0.00
15/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	4663	5	5	5	0.00
15/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	115	0	0	0	1,000.00
15/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	6013	7	6	7	0.00
15/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	2499	3	2	3	0.00
15/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	56	0	0	0	5,290.00
15/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	2192	3	2	3	0.00
15/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1710	2	2	2	1,000.00
15/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	2160	3	2	3	0.00
15/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	6044	5	6	5	0.00
15/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2413	2	2	2	1,030.00
15/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	5193	5	5	5	0.00
15/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3368	3	3	3	4,000.00
15/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	4580	4	5	4	250.00
15/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	16662	16	17	16	0.00
15/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	19250	18	19	18	0.00
15/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	5135	4	5	4	0.00
15/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	5078	4	5	4	0.00
15/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1682	1	2	1	1,200.00
15/08/2013	R186 On 06-February-14			Bond Future	8.59	117.3147	116.1357	117.3147	100.00
15/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2108	2	2	2	0.00
15/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2084	2	2	2	0.00
15/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2133	3	2	3	0.00
15/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	9519	9	10	9	0.00
15/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	9587	9	10	9	0.00
15/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	9655	9	10	9	0.00
15/08/2013	R186 On 08-May-14			Bond Future	8.70	118.8951	117.7001	118.8951	0.00
15/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1501	2	2	2	0.00
15/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1485	2	1	2	0.00
15/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1517	2	2	2	0.00
15/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	15845	15	16	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
15/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	15927	15	16	15	0.00
15/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	16009	15	16	15	0.00
15/08/2013	R186 On 07-August-14			Bond Future	8.81	115.2148	114.0037	115.2148	0.00
15/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4826	5	5	5	0.00
15/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4891	5	5	5	0.00
15/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4858	5	5	5	0.00
15/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	9128	8	9	8	0.00
15/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	9181	9	9	9	0.00
15/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	9076	8	9	8	0.00
15/08/2013	R197 On 07-November-13			Bond Future	276.66	276.7091	276.6568	276.7091	2,097.00
15/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	3343	3	3	3	0.00
15/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	3353	3	3	3	0.00
15/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	3333	3	3	3	0.00
15/08/2013	R201 On 07-November-13			Bond Future	5.46	107.0086	106.9160	107.0086	0.00
15/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	102	0	0	0	0.00
15/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	105	0	0	0	0.00
15/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	107	0	0	0	0.00
15/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	831	1	1	1	0.00
15/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	822	1	1	1	0.00
15/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	839	1	1	1	0.00
15/08/2013	R201 On 06-February-14			Bond Future	5.51	104.0052	103.9114	104.0052	0.00
15/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	316	0	0	0	0.00
15/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	324	0	0	0	0.00
15/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	320	0	0	0	0.00
15/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	544	0	1	0	0.00
15/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	539	0	1	0	0.00
15/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	549	0	1	0	0.00
15/08/2013	R201 On 08-May-14			Bond Future	5.55	105.4062	105.3111	105.4062	0.00
15/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	94	0	0	0	0.00
15/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	95	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
15/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	93	0	0	0	0.00
15/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	573	1	1	1	0.00
15/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	578	1	1	1	0.00
15/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	583	1	1	1	0.00
15/08/2013	R201 On 07-August-14			Bond Future	5.57	102.4251	102.3286	102.4251	0.00
15/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	260	0	0	0	0.00
15/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	263	0	0	0	0.00
15/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	261	0	0	0	0.00
15/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	361	0	0	0	0.00
15/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	359	0	0	0	0.00
15/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	357	0	0	0	0.00
15/08/2013	R202 On 07-November-13			Bond Future	204.16	204.1939	204.1586	204.1939	43,251.00
15/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	4841	5	5	5	0.00
15/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	4851	5	5	5	0.00
15/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	4831	5	5	5	0.00
15/08/2013	R203 On 07-November-13			Bond Future	7.03	105.6714	105.3661	105.6714	19,620.00
15/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	141	0	0	0	0.00
15/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	148	0	0	0	0.00
15/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	144	0	0	0	0.00
15/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103137	103	103	103	0.00
15/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	66	0	0	0	15.00
15/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3702	3	4	3	0.00
15/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3670	3	4	3	0.00
15/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
15/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3734	3	4	3	0.00
15/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4657	4	5	4	0.00
15/08/2013	R203 On 06-February-14			Bond Future	7.17	107.0582	106.7488	107.0582	0.00
15/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	408	0	0	0	0.00
15/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	421	0	0	0	0.00
15/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	303	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
15/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	414	0	0	0	0.00
15/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3750	4	4	4	0.00
15/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4275	4	4	4	0.00
15/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3723	3	4	3	0.00
15/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3696	3	4	3	0.00
15/08/2013	R203 On 08-May-14			Bond Future	7.32	104.3394	104.0258	104.3394	0.00
15/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	270	0	0	0	0.00
15/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	277	0	0	0	0.00
15/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	274	0	0	0	0.00
15/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1812	2	2	2	16.00
15/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	5084	5	5	5	0.00
15/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1568	1	2	1	0.00
15/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	5029	5	5	5	0.00
15/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	5057	5	5	5	0.00
15/08/2013	R203 On 07-August-14			Bond Future	7.48	105.7526	105.4348	105.7526	0.00
15/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1754	2	2	2	0.00
15/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1741	2	2	2	0.00
15/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1728	2	2	2	0.00
15/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2246	2	2	2	0.00
15/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2231	2	2	2	0.00
15/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2260	2	2	2	0.00
15/08/2013	R204 On 07-November-13			Bond Future	7.26	106.6884	106.2625	106.6884	29,092.00
15/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	265	0	0	0	0.00
15/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1051	1	1	1	0.00
15/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	271	0	0	0	0.00
15/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	278	0	0	0	0.00
15/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4472	4	4	4	0.00
15/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2157	2	2	2	1,270.00
15/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4433	4	4	4	0.00
15/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4510	4	5	4	0.00
15/08/2013	R204 On 06-February-14			Bond Future	7.38	104.0586	103.6271	104.0586	0.00
15/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	657	1	1	1	0.00
15/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	676	1	1	1	0.00
15/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	666	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
15/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4793	4	5	4	0.00
15/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4759	4	5	4	0.00
15/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4726	4	5	4	0.00
15/08/2013	R204 On 08-May-14			Bond Future	7.51	105.4603	105.0230	105.4603	0.00
15/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	603	1	1	1	0.00
15/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	596	1	1	1	0.00
15/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	610	1	1	1	0.00
15/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6487	6	6	6	0.00
15/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6418	6	6	6	0.00
15/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6452	6	6	6	0.00
15/08/2013	R204 On 07-August-14			Bond Future	7.65	102.8578	102.4145	102.8578	0.00
15/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	2501	3	3	3	0.00
15/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	2467	3	2	3	0.00
15/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	2484	3	2	3	0.00
15/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3226	3	3	3	0.00
15/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3187	3	3	3	0.00
15/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3206	3	3	3	0.00
15/08/2013	R206 On 07-November-13			Bond Future	5.71	102.7453	102.7213	102.7453	0.00
15/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	13	0	0	0	0.00
15/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	13	0	0	0	0.00
15/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	13	0	0	0	0.00
15/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	267	0	0	0	0.00
15/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	265	0	0	0	0.00
15/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	264	0	0	0	0.00
15/08/2013	R207 On 07-November-13			Bond Future	7.59	101.1035	100.6801	101.1035	27,380.00
15/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	431	1	0	1	0.00
15/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	422	1	0	1	0.00
15/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	414	0	0	0	0.00
15/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4837	5	5	5	0.00
15/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4795	4	5	4	0.00
15/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4879	5	5	5	0.00
15/08/2013	R207 On 06-February-14			Bond Future	7.71	98.7912	98.3622	98.7912	0.00
15/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	773	1	1	1	0.00

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15/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	783	1	1	1	0.00
15/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	763	1	1	1	0.00
15/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5843	6	6	6	0.00
15/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5882	6	6	6	0.00
15/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5804	5	6	5	0.00
15/08/2013	R207 On 08-May-14			Bond Future	7.84	100.1221	99.6872	100.1221	0.00
15/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	742	1	1	1	0.00
15/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	750	1	1	1	0.00
15/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	734	1	1	1	0.00
15/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	8364	8	8	8	0.00
15/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	8405	8	8	8	0.00
15/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	8323	8	8	8	0.00
15/08/2013	R207 On 07-August-14			Bond Future	7.98	97.8381	97.3973	97.8381	0.00
15/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2989	3	3	3	0.00
15/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	3028	3	3	3	0.00
15/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	3009	3	3	3	0.00
15/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	4189	4	4	4	0.00
15/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	4213	4	4	4	0.00
15/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	4165	4	4	4	0.00
15/08/2013	R208 On 07-November-13			Bond Future	7.75	95.7207	95.2516	95.7207	14,428.00
15/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	357	0	0	0	0.00
15/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1350	2	1	2	0.00
15/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	349	0	0	0	0.00
15/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	365	0	0	0	0.00
15/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2691	2	3	2	1,520.00
15/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5655	5	6	5	0.00
15/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5557	5	6	5	0.00
15/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5606	5	6	5	0.00
15/08/2013	R208 On 06-February-14			Bond Future	7.86	96.9768	96.5016	96.9768	0.00
15/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	729	1	1	1	0.00
15/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	739	1	1	1	0.00
15/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	750	1	1	1	0.00
15/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6667	6	7	6	0.00
15/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6712	6	7	6	0.00

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15/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6758	6	7	6	0.00
15/08/2013	R208 On 08-May-14			Bond Future	7.97	94.8867	94.4050	94.8867	0.00
15/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	567	1	1	1	0.00
15/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	581	1	1	1	0.00
15/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	574	1	1	1	0.00
15/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	9483	9	9	9	0.00
15/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	9386	9	9	9	0.00
15/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	9434	9	9	9	0.00
15/08/2013	R208 On 07-August-14			Bond Future	8.09	96.1719	95.6836	96.1719	0.00
15/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	3071	3	3	3	0.00
15/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	3049	3	3	3	0.00
15/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	3092	3	3	3	0.00
15/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	4487	4	4	4	0.00
15/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	4459	4	4	4	0.00
15/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	4515	4	5	4	0.00
15/08/2013	R209 On 07-November-13			Bond Future	9.40	72.3891	71.4774	72.3891	18,862.00
15/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1100	1	1	1	0.00
15/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1374	2	1	2	0.00
15/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	3072	4	3	4	0.00
15/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1395	2	1	2	0.00
15/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2576	3	3	3	0.00
15/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1417	2	1	2	0.00
15/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3429	4	3	4	0.00
15/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4199	5	4	5	0.00
15/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5940	5	6	5	0.00
15/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	3098	3	3	3	5,000.00
15/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6773	6	7	6	4,700.00
15/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5827	5	6	5	0.00
15/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3678	3	4	3	1,000.00
15/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	2149	2	2	2	1,520.00
15/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5883	5	6	5	0.00
15/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2751	2	3	2	980.00
15/08/2013	R209 On 06-February-14			Bond Future	9.51	73.3391	72.4154	73.3391	0.00
15/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1785	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
15/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1825	2	2	2	0.00
15/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1805	2	2	2	0.00
15/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	9056	8	9	8	0.00
15/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8994	8	9	8	0.00
15/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8934	8	9	8	0.00
15/08/2013	R209 On 08-May-14			Bond Future	9.61	71.1822	70.2460	71.1822	0.00
15/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1227	1	1	1	0.00
15/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1214	1	1	1	0.00
15/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1202	1	1	1	0.00
15/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	15090	14	15	14	0.00
15/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	15168	14	15	14	0.00
15/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	15012	14	15	14	0.00
15/08/2013	R209 On 07-August-14			Bond Future	9.71	72.1463	71.1974	72.1463	0.00
15/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4214	5	4	5	0.00
15/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4240	5	4	5	0.00
15/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4187	5	4	5	0.00
15/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8863	8	9	8	0.00
15/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8959	8	9	8	0.00
15/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8911	8	9	8	0.00
15/08/2013	R210 On 07-November-13			Bond Future	154.07	154.0947	154.0673	154.0947	1,237.00
15/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	5923	6	6	6	0.00
15/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5933	6	6	6	0.00
15/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5943	6	6	6	0.00
15/08/2013	R211 On 07-November-13			Bond Future	129.52	129.5481	129.5177	129.5481	522.00
15/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	482	0	0	0	0.00
15/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	492	0	0	0	0.00
15/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	472	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
15/08/2013	R212 On 07-November-13			Bond Future	130.44	130.4624	130.4372	130.4624	21,791.00
15/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	2563	3	3	3	0.00
15/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	2573	3	3	3	0.00
15/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	2553	3	3	3	0.00
15/08/2013	R213 On 07-November-13			Bond Future	9.17	83.6751	82.7249	83.6751	11,046.00
15/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1452	2	1	2	0.00
15/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1429	2	1	2	0.00
15/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1407	2	1	2	0.00
15/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5829	5	6	5	0.00
15/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5772	5	6	5	0.00
15/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5887	5	6	5	0.00
15/08/2013	R213 On 06-February-14			Bond Future	9.28	84.7732	83.8105	84.7732	0.00
15/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1855	2	2	2	0.00
15/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1875	2	2	2	0.00
15/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1896	2	2	2	0.00
15/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	9483	9	9	9	0.00
15/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	9421	9	9	9	0.00
15/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	9545	9	10	9	0.00
15/08/2013	R213 On 08-May-14			Bond Future	9.39	82.3770	81.4012	82.3770	0.00
15/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1297	1	1	1	0.00
15/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1324	2	1	2	0.00
15/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1311	2	1	2	0.00
15/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	15212	14	15	14	0.00
15/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	15288	15	15	15	0.00
15/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	15136	14	15	14	0.00
15/08/2013	R213 On 07-August-14			Bond Future	9.50	83.4927	82.5038	83.4927	0.00
15/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4377	5	4	5	0.00
15/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4433	5	4	5	0.00
15/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4405	5	4	5	0.00
15/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	9066	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
15/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	9115	9	9	9	0.00
15/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	9163	9	9	9	0.00
15/08/2013	R214 On 07-November-13			Bond Future	9.58	72.4835	71.6328	72.4835	577.00
15/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	139	0	0	0	0.00
15/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	136	0	0	0	0.00
15/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	132	0	0	0	0.00
15/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	15196	14	15	14	0.00
15/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	15100	14	15	14	0.00
15/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	15292	14	15	14	0.00
15/08/2013	R214 On 06-February-14			Bond Future	9.69	73.4347	72.5728	73.4347	0.00
15/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2710	3	3	3	0.00
15/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2685	3	3	3	0.00
15/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2660	3	3	3	0.00
15/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7841	7	8	7	0.00
15/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7896	7	8	7	0.00
15/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7787	7	8	7	0.00
15/08/2013	R248 On 07-November-13			Bond Future	9.63	94.0185	92.9773	94.0185	780.00
15/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	19285	18	19	18	0.00
15/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	19415	18	19	18	0.00
15/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	19544	19	20	19	0.00
15/08/2013	R248 On 06-February-14			Bond Future	9.74	95.2524	94.1974	95.2524	0.00
15/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
15/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	6199	5	6	5	0.00
15/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	6098	5	6	5	0.00
15/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	5997	5	6	5	0.00